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

QUARTERLY STATEMENT

AS OF JUNE 30, 2024

OF THE CONDITION AND AFFAIRS OF THE

NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

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

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

Country of Domicile United States

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

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

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

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

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

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

Internet Web Site Address www.northamericancompany.com

Statutory Statement Contact Daniel E Edsen (Name) 515-440-5500 (Area Code) (Telephone Number) (Extension)

DEDSEN@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 & Secretary
David Christopher Attaway	SVP, Chief Financial Officer & Treasurer	Eric Yung Hsi Lin	SVP & Corporate Actuary

OTHER OFFICERS

Gerald Robert Blair	President - Sammons Life Insurance Group	Joseph Edward Paul	President, Sammons Corporate Markets
Teri Lee Ross	President, Shared Services	Robert Ray TeKolste	President, SIAG
Anne Margaret Cooper	SVP & Chief Human Resources Officer	John David Melvin	SVP & Chief Investment Officer

DIRECTORS OR TRUSTEES

Darron Kelly Ash	Willard Bunn III	James Roderick Clark	Thomas Joseph Corcoran Jr.
Esfandyar Eruch Dinshaw	George Ashton Fisk	William Denby Heinz	William Leo Lowe
Michael Milo Masterson	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	David Christopher Attaway
President, Chairman and Chief Executive Officer	SVP, General Counsel & Secretary	SVP, Chief Financial Officer & 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 24 day of July, 2024

Heidi Lynn Coburn

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

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	32,798,094,984		32,798,094,984	31,564,330,851
2. Stocks:				
2.1 Preferred stocks	544,972,342		544,972,342	596,606,430
2.2 Common stocks	871,508,362		871,508,362	513,259,396
3. Mortgage loans on real estate:				
3.1 First liens	1,847,855,125		1,847,855,125	1,897,701,165
3.2 Other than first liens			0	0
4. Real estate:				
4.1 Properties occupied by the company (less $ ..... encumbrances)			0	0
4.2 Properties held for the production of income (less $ ..... encumbrances)			0	0
4.3 Properties held for sale (less $ ..... encumbrances)			0	0
5. Cash ($ 361,680,103), cash equivalents ($ 1,757,920,600) and short-term investments ($ 13,341,573)	2,132,942,276		2,132,942,276	1,032,225,297
6. Contract loans (including $ ..... premium notes)	217,721,468	241,641	217,479,826	193,853,702
7. Derivatives	605,171,727		605,171,727	519,121,838
8. Other invested assets	2,533,937,512		2,533,937,512	2,443,360,011
9. Receivables for securities	41,894,367		41,894,367	7,616,356
10. Securities lending reinvested collateral assets			0	0
11. Aggregate write-ins for invested assets	4,614,667	0	4,614,667	3,266,726
12. Subtotals, cash and invested assets (Lines 1 to 11)	41,598,712,830	241,641	41,598,471,189	38,771,341,773
13. Title plants less $ ..... charged off (for Title insurers only)			0	0
14. Investment income due and accrued	347,428,607		347,428,607	307,284,828
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	27,600,375	18,129,983	9,470,392	12,036,097
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ ..... earned but unbilled premiums)	121,884,853		121,884,853	115,041,217
15.3 Accrued retrospective premiums ($ .....) and contracts subject to redetermination ($ .....)			0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	27,903,007	1,813,732	26,089,275	19,279,061
16.2 Funds held by or deposited with reinsured companies	10,024,253		10,024,253	2,984,911
16.3 Other amounts receivable under reinsurance contracts	29,447,084		29,447,084	47,974,808
17. Amounts receivable relating to uninsured plans			0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	85,026,288		85,026,288	98,075,645
18.2 Net deferred tax asset	327,900,372	127,183,917	200,716,455	207,920,807
19. Guaranty funds receivable or on deposit	469,005		469,005	521,292
20. Electronic data processing equipment and software			0	0
21. Furniture and equipment, including health care delivery assets ($ .....)			0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	0
23. Receivables from parent, subsidiaries and affiliates	36,463		36,463	103
24. Health care ($ .....) and other amounts receivable			0	0
25. Aggregate write-ins for other-than-invested assets	35,730,037	11,796,115	23,933,922	42,655,172
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	42,612,163,174	159,165,389	42,452,997,785	39,625,115,715
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	0
28. Total (Lines 26 and 27)	42,612,163,174	159,165,389	42,452,997,785	39,625,115,715
DETAILS OF WRITE-INS				
1101. Receivable for central clearinghouse	4,614,667		4,614,667	3,266,726
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198) (Line 11 above)	4,614,667	0	4,614,667	3,266,726
2501. Admitted Disallowed IMR	25,949,560	2,015,639	23,933,922	30,655,172
2502. Miscellaneous assets	9,780,477	9,780,477	0	12,000,000
2503.				
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	35,730,037	11,796,115	23,933,922	42,655,172

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts $ 25,335,538,307 less $ ..... included in Line 6.3 (including $ ..... Modco Reserve)	25,335,538,307	24,916,013,349
2. Aggregate reserve for accident and health contracts (including $ ..... Modco Reserve)		0
3. Liability for deposit-type contracts (including $ ..... Modco Reserve)	225,614,366	246,563,455
4. Contract claims:		
4.1 Life	171,797,307	191,939,161
4.2 Accident and health		0
5. Policyholders' dividends/refunds to members $ ..... and coupons $ ..... due and unpaid		0
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)		0
6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ ..... Modco)		0
6.3 Coupons and similar benefits (including $ ..... Modco)		0
7. Amount provisionally held for deferred dividend policies not included in Line 6		0
8. Premiums and annuity considerations for life and accident and health contracts received in advance less $ ..... discount; including $ 0 accident and health premiums	2,411,371	2,045,271
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts		0
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		0
9.3 Other amounts payable on reinsurance, including $ ..... assumed and $ 21,944,726 ceded	21,944,726	26,998,189
9.4 Interest Maintenance Reserve	0	0
10. Commissions to agents due or accrued-life and annuity contracts $ 2,098,614 , accident and health $ ..... and deposit-type contract funds $	2,098,614	1,283,681
11. Commissions and expense allowances payable on reinsurance assumed		0
12. General expenses due or accrued	20,872,331	37,020,680
13. Transfers to Separate Accounts due or accrued (net) (including $ ..... accrued for expense allowances recognized in reserves, net of reinsured allowances)		0
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	2,148,108	3,632,523
15.1 Current federal and foreign income taxes, including $ ..... on realized capital gains (losses)	0	0
15.2 Net deferred tax liability		0
16. Unearned investment income	453,183	185,540
17. Amounts withheld or retained by reporting entity as agent or trustee	801,746	731,325
18. Amounts held for agents' account, including $ 821,840 agents' credit balances	821,840	410,597
19. Remittances and items not allocated	69,106,410	74,808,309
20. Net adjustment in assets and liabilities due to foreign exchange rates		0
21. Liability for benefits for employees and agents if not included above		0
22. Borrowed money $ 89,000,000 and interest thereon $ 12,192	89,012,192	0
23. Dividends to stockholders declared and unpaid		0
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	458,064,165	404,327,843
24.02 Reinsurance in unauthorized and certified ($ .....) companies		0
24.03 Funds held under reinsurance treaties with unauthorized and certified ($ 1,093,882,468) reinsurers	1,093,882,468	1,046,589,774
24.04 Payable to parent, subsidiaries and affiliates	16,834,132	18,789,272
24.05 Drafts outstanding		0
24.06 Liability for amounts held under uninsured plans		0
24.07 Funds held under coinsurance	7,635,223,043	5,965,214,296
24.08 Derivatives	167,991,420	157,734,779
24.09 Payable for securities	99,399,341	82,632,068
24.10 Payable for securities lending	2,508,197,000	2,488,190,079
24.11 Capital notes $ ..... and interest thereon $	0	0
25. Aggregate write-ins for liabilities	2,133,774,406	1,919,070,947
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	40,055,986,478	37,584,181,140
27. From Separate Accounts statement		0
28. Total liabilities (Lines 26 and 27)	40,055,986,478	37,584,181,140
29. Common capital stock	2,500,000	2,500,000
30. Preferred capital stock		0
31. Aggregate write-ins for other than special surplus funds	0	0
32. Surplus notes	431,000,000	431,000,000
33. Gross paid in and contributed surplus	882,491,131	627,491,131
34. Aggregate write-ins for special surplus funds	23,933,922	30,655,172
35. Unassigned funds (surplus)	1,057,086,254	949,288,272
36. Less treasury stock, at cost:		
36.1 ..... shares common (value included in Line 29 $ .....)		0
36.2 ..... shares preferred (value included in Line 30 $ .....)		0
37. Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including $ ..... in Separate Accounts Statement)	2,394,511,307	2,038,434,575
38. Totals of Lines 29, 30 and 37	2,397,011,307	2,040,934,575
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	42,452,997,785	39,625,115,715
DETAILS OF WRITE-INS		
2501. FHLB advances	1,526,357,000	1,526,357,000
2502. Derivative collateral liability	583,232,389	364,400,371
2503. Abandoned property	11,582,493	15,708,951
2598. Summary of remaining write-ins for Line 25 from overflow page	12,602,524	12,604,625
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	2,133,774,406	1,919,070,947
3101.		
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page	0	0
3199. Totals (Lines 3101 through 3103 plus 3198) (Line 31 above)	0	0
3401. Admitted Disallowed IMR	23,933,922	30,655,172
3402.		
3403.		
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0
3499. Totals (Lines 3401 through 3403 plus 3498) (Line 34 above)	23,933,922	30,655,172

SUMMARY OF OPERATIONS

	1 Current Year To Date	2 Prior Year Year to Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	1,729,276,919	1,128,282,605	2,390,329,401
2. Considerations for supplementary contracts with life contingencies	2,033,120	1,092,565	2,321,131
3. Net investment income	916,610,555	595,303,654	1,258,735,107
4. Amortization of Interest Maintenance Reserve (IMR)	(5,199,834)	(5,339,285)	(9,390,344)
5. Separate Accounts net gain from operations excluding unrealized gains or losses		0	0
6. Commissions and expense allowances on reinsurance ceded	313,122,101	213,274,431	434,170,053
7. Reserve adjustments on reinsurance ceded		0	0
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts		0	0
8.2 Charges and fees for deposit-type contracts		0	0
8.3 Aggregate write-ins for miscellaneous income	2,625,336	7,560,735	23,671,078
9. Totals (Lines 1 to 8.3)	2,958,468,196	1,940,174,705	4,099,836,426
10. Death benefits	108,809,739	106,683,330	233,973,685
11. Matured endowments (excluding guaranteed annual pure endowments)	80,350	267,442	336,593
12. Annuity benefits	163,233,520	159,765,922	303,336,888
13. Disability benefits and benefits under accident and health contracts	218,002	562,596	1,003,327
14. Coupons, guaranteed annual pure endowments and similar benefits		0	0
15. Surrender benefits and withdrawals for life contracts	1,415,202,029	1,297,438,726	2,887,326,732
16. Group conversions		0	0
17. Interest and adjustments on contract or deposit-type contract funds	3,908,372	4,193,537	9,357,167
18. Payments on supplementary contracts with life contingencies	3,304,050	3,298,133	6,998,875
19. Increase in aggregate reserves for life and accident and health contracts	402,839,428	(272,212,631)	(637,948,182)
20. Totals (Lines 10 to 19)	2,097,595,489	1,299,997,054	2,804,385,086
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	403,258,212	283,515,682	560,880,075
22. Commissions and expense allowances on reinsurance assumed	19,456	53,725	81,516
23. General insurance expenses and fraternal expenses	132,595,513	144,097,749	269,069,597
24. Insurance taxes, licenses and fees, excluding federal income taxes	16,611,588	20,349,028	31,394,327
25. Increase in loading on deferred and uncollected premiums	(1,411,364)	665,765	(1,581,654)
26. Net transfers to or (from) Separate Accounts net of reinsurance		0	0
27. Aggregate write-ins for deductions	167,925,637	77,929,552	217,438,586
28. Totals (Lines 20 to 27)	2,816,594,529	1,826,608,555	3,881,667,533
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	141,873,667	113,566,150	218,168,893
30. Dividends to policyholders and refunds to members		0	0
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	141,873,667	113,566,150	218,168,893
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	20,495,117	19,493,684	26,696,736
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)	121,378,550	94,072,466	191,472,157
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 984,508 (excluding taxes of $ (1,430,268) transferred to the IMR)	(3,513,747)	(95,862,708)	(113,753,236)
35. Net income (Line 33 plus Line 34)	117,864,803	(1,790,242)	77,718,921
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	2,040,934,575	2,113,189,089	2,113,189,089
37. Net income (Line 35)	117,864,803	(1,790,242)	77,718,921
38. Change in net unrealized capital gains (losses) less capital gains tax of $ 11,972,412	44,209,936	65,717,285	72,486,683
39. Change in net unrealized foreign exchange capital gain (loss)	829,401	6,051,298	1,419,893
40. Change in net deferred income tax	5,231,651	24,425,054	29,758,528
41. Change in nonadmitted assets	(5,135,539)	(30,731,142)	10,076,285
42. Change in liability for reinsurance in unauthorized and certified companies	0	0	0
43. Change in reserve on account of change in valuation basis, (increase) or decrease		0	0
44. Change in asset valuation reserve	(53,736,322)	(41,151,932)	(87,284,089)
45. Change in treasury stock	0	0	0
46. Surplus (contributed to) withdrawn from Separate Accounts during period		0	0
47. Other changes in surplus in Separate Accounts Statement		0	0
48. Change in surplus notes	0	0	0
49. Cumulative effect of changes in accounting principles		0	0
50. Capital changes:			
50.1 Paid in		0	0
50.2 Transferred from surplus (Stock Dividend)		0	0
50.3 Transferred to surplus		0	0
51. Surplus adjustment:			
51.1 Paid in	255,000,000	0	0
51.2 Transferred to capital (Stock Dividend)	0	0	0
51.3 Transferred from capital		0	0
51.4 Change in surplus as a result of reinsurance	(8,187,199)	(8,187,199)	(16,374,398)
52. Dividends to stockholders		(140,000,000)	(140,000,000)
53. Aggregate write-ins for gains and losses in surplus	0	0	(20,056,338)
54. Net change in capital and surplus (Lines 37 through 53)	356,076,732	(125,666,878)	(72,254,515)
55. Capital and surplus as of statement date (Lines 36 + 54)	2,397,011,307	1,987,522,211	2,040,934,575
DETAILS OF WRITE-INS			
08.301. Experience refund on reinsurance ceded	2,086,628	7,002,837	22,384,268
08.302. Miscellaneous income	468,136	147,709	550,041
08.303. Investment income - funds withheld coinsurance assumed	75,160	106,667	469,092
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	(4,588)	303,522	267,677
08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	2,625,336	7,560,735	23,671,078
2701. Funds withheld coinsurance-ceded	160,784,942	78,473,081	202,219,175
2702. Transfer to IMR - MVA	7,331,125	(5,159,770)	10,008,228
2703. Transfer to IMR - ceded	(190,430)	4,616,241	5,211,183
2798. Summary of remaining write-ins for Line 27 from overflow page	0	0	0
2799. Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	167,925,637	77,929,552	217,438,586
5301. Prior year correction	0		(20,056,338)
5302.			
5303.			
5398. Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399. Totals (Lines 5301 through 5303 plus 5398) (Line 53 above)	0	0	(20,056,338)

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	1,730,389,413	1,125,836,740	2,392,795,867
2. Net investment income	830,671,121	551,292,698	1,183,046,847
3. Miscellaneous income	319,048,621	222,654,758	463,415,897
4. Total (Lines 1 to 3)	2,880,109,155	1,899,784,196	4,039,258,612
5. Benefit and loss related payments	1,701,010,446	1,571,067,883	3,402,510,330
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions	733,180,065	503,192,714	1,061,940,983
8. Dividends paid to policyholders	0	0	0
9. Federal and foreign income taxes paid (recovered) net of $ ..... tax on capital gains (losses)	7,000,000	32,900,000	32,900,000
10. Total (Lines 5 through 9)	2,441,190,511	2,107,160,598	4,497,351,313
11. Net cash from operations (Line 4 minus Line 10)	438,918,644	(207,376,402)	(458,092,702)
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	1,197,583,489	1,622,490,875	3,360,079,549
12.2 Stocks	67,582,652	235,123,518	360,878,934
12.3 Mortgage loans	88,969,708	119,111,879	228,244,395
12.4 Real estate	0	0	0
12.5 Other invested assets	55,684,665	57,097,767	151,524,519
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	4,332	4,332
12.7 Miscellaneous proceeds	16,767,273	356,430	1,978,487
12.8 Total investment proceeds (Lines 12.1 to 12.7)	1,426,587,788	2,034,184,801	4,102,710,216
13. Cost of investments acquired (long-term only):			
13.1 Bonds	2,381,319,539	1,680,842,529	4,132,581,144
13.2 Stocks	345,807,255	36,422,060	434,853,641
13.3 Mortgage loans	49,424,439	15,582,669	64,401,103
13.4 Real estate	0	0	0
13.5 Other invested assets	114,952,683	268,352,545	522,139,272
13.6 Miscellaneous applications	123,224,041	170,334,770	127,756,327
13.7 Total investments acquired (Lines 13.1 to 13.6)	3,014,727,957	2,171,534,572	5,281,731,486
14. Net increase/(decrease) in contract loans and premium notes	23,626,124	7,631,275	37,667,234
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(1,611,766,293)	(144,981,046)	(1,216,688,504)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes	0	0	0
16.2 Capital and paid in surplus, less treasury stock	255,000,000	0	0
16.3 Borrowed funds	89,000,000	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities	(21,722,766)	(30,258)	(15,653,187)
16.5 Dividends to stockholders	0	140,000,000	140,000,000
16.6 Other cash provided (applied)	1,951,287,394	1,344,940,011	2,506,498,131
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	2,273,564,627	1,204,909,752	2,350,844,944
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	1,100,716,979	852,552,304	676,063,739
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	1,032,225,297	356,161,558	356,161,558
19.2 End of period (Line 18 plus Line 19.1)	2,132,942,276	1,208,713,862	1,032,225,297

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

20.0001. Capitalized interest (operating)	(13,426,917)	(12,421,819)	(33,294,810)
20.0002. Capitalized interest (investing)	13,426,917	12,421,819	33,294,810

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1. Individual life	510,694,217	545,482,553	1,041,867,705
2. Group life	8,207,134	8,919,469	17,443,293
3. Individual annuities	3,346,862,567	1,959,472,473	3,979,003,387
4. Group annuities	1,402,936	3,030,552	6,537,763
5. Accident & health	893	0	5,179
6. Fraternal		0	0
7. Other lines of business		0	0
8. Subtotal (Lines 1 through 7)	3,867,167,747	2,516,905,048	5,044,857,327
9. Deposit-type contracts	12,734,636	15,580,169	16,369,003
10. Total (Lines 8 and 9)	3,879,902,383	2,532,485,217	5,061,226,330

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

1. Iowa Administrative Code 191 – Chapter 97, "Accounting for Certain Derivative Instruments Used to Hedge the Growth in Interest Credited for Indexed Insurance Products and Accounting for the Indexed Insurance Products Reserve" ("IAC 191-97"). This prescribed practice allows insurance companies domiciled in Iowa to account for eligible derivative assets at amortized cost, if the insurance company can demonstrate they meet the criteria for an economic hedge. Eligible derivative assets include call or put options that are purchased to hedge the growth in interest credited to an indexed product as a direct result of changes in the related external index or indices, or call or put options that are written to offset all or a portion of a purchased call or put option. Other derivative instruments such as index futures, swaps and swaptions that may be used to hedge the growth in interest credited to the policy as a direct result of changes in the related indices would still be accounted for at fair value since an amortized cost for those instruments does not exist. IAC 191-97 also prescribes that insurance companies determine indexed annuity reserve calculations based on the Guideline 35 Reserve assuming the fair value of the call option(s) associated with the current index term is zero, regardless of the observable market for such option(s). At the conclusion of the index term, credited interest is reflected in the reserve as realized, based on actual index performance. This prescribed accounting practice must be applied to both the indexed reserves and the call/put options used to hedge indexed insurance products. The impact of applying this prescribed practice decreased the Company's statutory net income for the six months ended June 30, 2024 by $112,802,236 and the cumulative effect on Capital and Surplus at June 30, 2024 was a decrease of $268,954,165. The impact of applying this prescribed practice decreased the Company's statutory net income for the twelve months ended December 31, 2023 by $264,683,595 and the cumulative effect on Capital and Surplus at December 31, 2023 was a decrease of $156,151,928.

Under either the NAIC basis or the IAC 191-97, the Company elects to establish a voluntary reserve to offset the timing mismatch between the derivative instruments and the hedged liabilities, if that mismatch results in an increase in surplus. Under the IAC 191-97, a timing mismatch occurs related to the emergence of earnings. The impact of equity markets is reflected in investment income from futures during the policyholder's contract years, but is not reflected in the reserve until the policy anniversary, at which time the index credit is applied to the account value. The voluntary reserve established as of June 30, 2024 is $41,457,069 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 $310,411,234 would have been established as of June 30, 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 six months ended June 30, 2024 and there was no cumulative impact on the Capital and Surplus at June 30, 2024. The voluntary reserve established as of December 31, 2023 is $1,552,326 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 $157,704,254 would have been established as of December 31, 2023 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 a decrease to the Company's statutory net income of $108,531,667 for the twelve months ended December 31, 2023 and there was no cumulative impact on the Capital and Surplus at December 31, 2023. Because it is established under NAIC SAP, the effects of voluntary reserves are not included in reconciliation lines (2) or (6) in the following table.

2. Iowa Administrative Code 191 – Chapter 43, "Annuity Mortality Tables For Use in Determining Reserve Liabilities For Annuities" ("IAC 191-43"), allows a prescribed practice for Iowa domiciled companies. This prescribed practice allows insurance companies domiciled in Iowa to use the Annuity 2000 Mortality Table for determining the minimum standard of valuation for annuities issued during 2015. SSAP 51 requires the 2012 IAR Mortality Table for determining the minimum standard of valuation for annuities issued on or after January 1, 2015. The impact of applying this prescribed practice decreased the Company's statutory net income for the six months ended June 30, 2024 by $83,091 and the cumulative effect on Capital and Surplus at June 30, 2024 was an increase of $55,667,931. The impact of applying this prescribed practice increased the Company's statutory net income for the twelve months ended December 31, 2023 by $638,286 and the cumulative effect on Capital and Surplus at December 31, 2023 was an increase of $55,751,021.

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 #	2024	2023
NET INCOME					
(1) Company state basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	$ 117,864,803	$ 77,718,921
(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	$ (112,802,236)	$ (264,683,595)
Deferral of 2012 annuity mortality table	51,00	4	19	$ (83,091)	$ 638,286
(3) State Permitted Practices that are an increase/(decrease) from NAIC SAP:					
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ 230,750,130	$ 341,764,230
SURPLUS					
(5) Company state basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$ 2,397,011,307	$ 2,040,934,575
(6) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:					
Economic hedge of call option derivative assets	86,51,00	2	7	$ (268,954,165)	$ (156,151,928)
Deferral of 2012 annuity mortality table	51,00	3	1	$ 55,667,931	$ 55,751,021
(7) State Permitted Practices that are an increase/(decrease) from NAIC SAP:					
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 2,610,297,541	$ 2,141,335,482

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

No change.

D. Going Concern

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

2. Accounting Changes and Corrections of Errors

No change.

3. Business Combinations and Goodwill

A. Statutory Purchase Method

No change.

B. Statutory Merger

No change.

C. Assumption Reinsurance

No change.

D. Impairment Loss

No change.

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

No change.

4. Discontinued Operations

No change.

5. Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

No material change.

B. Debt Restructuring

No change.

C. Reverse Mortgages

No change.

D. Loan-Backed Securities

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

(2) The Company has no loan-backed securities with a recognized other than temporary impairment to be disclosed in aggregate as of the statement date.

(3) There were no loan-backed securities with a recognized other than temporary impairment as of the statement date.

(4) All impaired securities (fair value is less than cost or amortized cost) for which an other than temporary impairment has not been recognized in earnings as a realized loss (including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains):
The following summarizes the aggregate unrealized losses and fair values of loan-backed securities with unrealized losses segregated by those loan-backed securities that have been at an unrealized loss position for less than twelve months and those in an unrealized loss position for greater than twelve months.

a. The aggregate amount of unrealized losses:

1.	Less than 12 Months	$	7,386,473
2.	12 Months or Longer	$	761,544,846

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

1.	Less than 12 Months	$	491,689,482
2.	12 Months or Longer	$	7,289,668,121

(5) The Company continues to review payment performance, delinquency rates, and credit enhancements within the security structures and monitored the credit ratings of all its loan-backed security holdings. The Company performs various stress tests on the cash flow projections for loan-backed securities and in situations where it is determined the projected cash flows cannot support the contractual amounts due to the Company, other-than-temporary impairment is recognized. The Company did not recognize any other-than-temporary impairments on loan-backed securities during 2024. In situations where the projected cash flows indicated the Company will receive the amounts it is contractually due and the Company has the intent and ability to hold the securities until recovery of its amortized cost, an other-than-temporary impairment is not recognized.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

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

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

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

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

REPURCHASE TRANSACTION – CASH TAKER – OVERVIEW OF SECURED BORROWING TRANSACTIONS

(2) Type of Repo Trades Used

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Bilateral (YES/NO)	YES	YES		
b. Tri-Party (YES/NO)	YES	YES		

(3) Original (Flow) & Residual Maturity

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. Open – No Maturity		15,000,000		
2. Overnight	160,000,000	135,000,000		
3. 2 Days to 1 Week	243,743,079	135,000,000		
4. > 1 Week to 1 Month	243,743,079	135,000,000		
5. > 1 Month to 3 Months	378,743,079	115,750,000		
6. > 3 Months to 1 Year	263,000,000	281,000,000		
7. > 1 Year	2,141,447,000	2,276,447,000		
b. Ending Balance				
1. Open – No Maturity		10,000,000		
2. Overnight				
3. 2 Days to 1 Week				
4. > 1 Week to 1 Month	135,000,000			
5. > 1 Month to 3 Months		115,750,000		
6. > 3 Months to 1 Year	128,000,000	281,000,000		
7. > 1 Year	2,141,447,000	2,101,447,000		

(4) Not applicable.

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

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. BACV	XXX	XXX	XXX	
2. Nonadmitted – Subset of BACV	XXX	XXX	XXX	
3. Fair Value	2,816,078,383	2,805,476,241	0	
b. Ending Balance				
1. BACV	XXX	XXX	XXX	0
2. Nonadmitted – Subset of BACV	XXX	XXX	XXX	0
3. Fair Value	2,816,078,383	2,805,476,241	0	0

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

	1 NONE	2 NAIC 1	3 NAIC 2	4 NAIC 3
a. Bonds – BACV		510,934,835	647,824,123	
b. Bonds – FV		424,660,723	573,458,240	
c. LB & SS – BACV		1,983,286,805		
d. LB & SS – FV		1,807,357,278		
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	0	2,494,221,640	647,824,123	0
q. Total Assets – FV	0	2,232,018,001	573,458,240	0

ENDING BALANCE

	5 NAIC 4	6 NAIC 5	7 NAIC 6	8 NONADMITTED
a. Bonds – BACV				
b. Bonds – FV				
c. LB & SS – BACV				

d. LB & SS – 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	0	0	0	0
q. Total Assets – FV	0	0	0	0
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	3,430,676,237	3,093,197,000		
2. Securities (FV)				
b. Ending Balance				
1. Cash	2,404,447,000	2,508,197,000		
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	2,508,197,000			
b. Bonds – FV				
c. LB & SS – 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)	2,508,197,000	0	0	0

ENDING BALANCE

	5 NAIC 4	6 NAIC 5	7 NAIC 6	8 DOES NOT QUALIFY AS ADMITTED
a. Cash				
b. Bonds – FV				
c. LB & SS – 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)	0	0	0	0

(9) Allocation of Aggregate Collateral by Remaining Contractual Maturity

	FAIR VALUE
a. Overnight and Continuous	10,000,000
b. 30 Days or Less	
c. 31 to 90 Days	115,750,000
d. > 90 Days	2,382,447,000

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

	AMORTIZED COST	FAIR VALUE
a. 30 Days or Less	18,336,847	18,419,387
b. 31 to 60 Days		
c. 61 to 90 Days	7,987,795	7,984,400
d. 91 to 120 Days		
e. 121 to 180 Days		
f. 181 to 365 Days	50,908,000	51,293,017
g. 1 to 2 Years	114,122,570	112,125,743
h. 2 to 3 Years	79,380,441	79,191,460
i. > 3 Years	2,399,878,913	2,239,182,292

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

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. Cash (Collateral – All)	3,430,676,237	3,093,197,000		
2. Securities Collateral (FV)				
b. Ending Balance				
1. Cash (Collateral – All)	2,404,447,000	2,508,197,000		
2. Securities Collateral (FV)				

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

No change.

H. Repurchase Agreements Transactions Accounted for as a Sale

No change.

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale

No change.

J. Real Estate

No change.

K. Low-Income Housing Tax Credits (LIHTC)

No change.

L. Restricted Assets

(1)Restricted Assets (Including Pledged)

Restricted Asset Category	Gross (Admitted & Nonadmitted) Restricted						
	Current Year					6	7
	1 Total General Account (G/A)	2 G/A Supporting S/A Activity (a)	3 Total Separate Account S/A Restricted Assets	4 S/A Assets Supporting G/A Activity (b)	5 Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)
a. Subject to contractual obligation for which liability is not shown	$	$	$	$	$ 0	$ 0	$ 0
b. Collateral held under security lending							

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					0	0	0
c. Subject to repurchase agreements	3,142,045,763				3,142,045,763	3,045,958,358	96,087,405
d. Subject to reverse repurchase agreements					0	0	0
e. Subject to dollar repurchase agreements					0	0	0
f. Subject to dollar reverse repurchase agreements					0	0	0
g. Placed under option contracts					0	0	0
h. Letter stock or securities restricted as to sale – excluding FHLB capital stock					0	0	0
i. FHLB capital stock	78,686,100				78,686,100	78,686,100	0
j. On deposit with states	1,435,905				1,435,905	1,435,905	0
k. On deposit with other regulatory bodies					0	0	0
l. Pledged as collateral to FHLB (including assets backing funding agreements)	2,556,060,354				2,556,060,354	2,612,865,302	(56,804,947)
m. Pledged as collateral not captured in other categories	11,311,230	0	0	0	11,311,230	11,959,135	(647,905)
n. Other restricted assets	0	0	0	0	0	0	0
o. Total Restricted Assets (Sum of a through n)	$ 5,789,539,352	$ 0	$ 0	$ 0	$ 5,789,539,352	$ 5,750,904,800	$ 38,634,553

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

Restricted Asset Category	Current Year			
	8	9	Percentage	
	Total Nonadmitted Restricted	Total Admitted Restricted (5 minus 8)	10 Gross (Admitted & Nonadmitted) Restricted to Total Assets (c)	11 Admitted Restricted to Total Admitted Assets (d)
a. Subject to contractual obligation for which liability is not shown	$	$ 0	0.0 %	0.0 %
b. Collateral held under security lending agreements		0	0.0	0.0
c. Subject to repurchase agreements		3,142,045,763	7.4	7.4
d. Subject to reverse repurchase agreements		0	0.0	0.0
e. Subject to dollar repurchase agreements		0	0.0	0.0
f. Subject to dollar reverse repurchase agreements		0	0.0	0.0
g. Placed under option contracts		0	0.0	0.0
h. Letter stock or securities restricted as to sale – excluding FHLB capital stock		0	0.0	0.0
i. FHLB capital stock		78,686,100	0.2	0.2
j. On deposit with states		1,435,905	0.0	0.0
k. On deposit with other regulatory bodies		0	0.0	0.0
l. Pledged as collateral to FHLB (including assets backing funding agreements)		2,556,060,354	6.0	6.0
m. Pledged as collateral not captured in other categories		11,311,230	0.0	0.0
n. Other restricted assets		0	0.0	0.0
o. Total Restricted Assets (Sum of a through n)	$ 0	$ 5,789,539,352	13.6 %	13.6 %

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

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

Description of Assets	Gross (Admitted & Nonadmitted) Restricted							8	Percentage	
	Current Year					6	7		9	10
	1	2	3	4	5					
	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account S/A Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)	Total Current Year Admitted Restricted	Gross (Admitted & Nonadmitted) Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Dynamic Hedge Collateral	$ 11,311,230	$	$	$	$ 11,311,230	$ 11,959,135	$ (647,905)	$ 11,311,230	0.0 %	0.0 %
Total (c)	$ 11,311,230	$ 0	$ 0	$ 0	$ 11,311,230	$ 11,959,135	$ (647,905)	$ 11,311,230	0.0 %	0.0 %

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

(3) No change.

(4) No change.

M. Working Capital Finance Investments

No change.

N. Offsetting and Netting of Assets and Liabilities

No change.

O. 5GI Securities

Investment	Number of 5GI Securities		Aggregate BACV		Aggregate Fair Value	
	Current Year	Prior Year	Current Year	Prior Year	Current Year	Prior Year
(1) Bonds – AC	6	11	$ 4,634,841	$ 28,603,786	$ 8,367,230	$ 30,969,986
(2) LB&SS – AC	3	0	1,333,858	0	1,186,081	0
(3) Preferred Stock – AC		0		0		0
(4) Preferred Stock – FV		0		0		0
(5) Total (1+2+3+4)	9	11	$ 5,968,699	$ 28,603,786	$ 9,553,311	$ 30,969,986

AC – Amortized Cost FV – Fair Value

P. Short Sales

No change.

Q. Prepayment Penalty and Acceleration Fees

	General Account	Separate Account
(1) Number of CUSIPs	4	
(2) Aggregate Amount of Investment Income	613,465	

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

No change.

6. Joint Ventures, Partnerships and Limited Liability Companies

A. Investments in Joint Ventures, Partnerships and Limited Liability Companies that Exceed 10% of its Admitted Assets

No change.

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

No change.

7. Investment Income

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

No change.

B. Total Amount Excluded

No change.

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

Interest Income Due and Accrued	Amount
1. Gross	$ 347,428,607
2. Nonadmitted	$ 0
3. Admitted	$ 347,428,607

D. Aggregate deferred interest.

No change.

E. Cumulative amounts of paid-in-kind (PIK) interest included in the current principal balance.

	Amount
Cumulative amounts of PIK interest included in the current principal balance	$ 75,870,749

8. Derivative Instruments

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

(1) The Company utilizes interest rate swaps and foreign currency forwards to manage various exposures applicable to its investments and to better match the characteristics of the Company's liabilities. At June 30, 2024, the Company had interest rate swaps and foreign currency forwards with a fair value of $ (811,234) and carrying value of $ (811,234).

The Company utilizes financial options to hedge certain indexed liabilities. At June 30, 2024, the Company had financial options with a fair value of $1,011,574,404 and carrying value of $434,739,476.

The Company utilizes exchange trade index futures to hedge certain index liabilities. The futures contracts are adjusted to market values each day, with daily changes in the market value settled in cash daily through the Company's variation margin accounts maintained with the counterparty. At June 30, 2024, the Company had financial futures with a carrying value of $3,252,065.

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

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

Not applicable to the Company.

9. Income Taxes

On 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. We do not expect to incur a CAMT liability in 2024. The Internal Revenue Service and the U.S. Department of Treasury may release additional guidance in the future. We will continue to evaluate the impact of the 2022 Act as more guidance becomes available.

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

A. Nature of the Relationship Involved

No change.

B. Detail of Transactions

The Company did not pay any dividends to the parent company, SFG, during the period ended June 30, 2024.

The Company received capital contributions of $255,000,000 from SFG on March 31, 2024.

The company has an intercompany loan of $89,000,000 with SFG as of the period ended June 30, 2024.

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

No change.

D. Amounts Due From or To Related Parties

The Company borrowed $100,000,000 from SFG on March 28, 2024 and has repaid $11,000,000 during the period ended June 30, 2024.

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

No change.

F. Guarantees or Undertakings

No change.

G. Nature of the Control Relationship

No change.

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

No change.

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

No change.

J. Investments in Impaired SCAs

No change.

K. Investment in Foreign Insurance Subsidiary

No change.

L. Investment in Downstream Noninsurance Holding Company

No change.

M. All SCA Investments

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

SCA Entity	Percentage of SCA Ownership	Gross Amount	Admitted Amount	Nonadmitted Amount
c. SSAP No. 97 8b(iii) Entities				
New Roots N Trust	100.0	$ 457,984,382	$ 457,984,382	$
Stone Roots N Trust	100.0	$ 328,939,167	$ 328,939,167	$
Total SSAP No. 97 8b(iii) Entities	XXX	$ 786,923,549	$ 786,923,549	$ 0

N. Investment in Insurance SCAs

No change.

O. SCA or SSAP No. 48 Entity Loss Tracking

No change.

11. Debt

A. All Other Debt

The Company's intercompany debt is discussed in Note 10D.

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 $1,873,977,588. 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	0
(b) Membership Stock – Class B	0	0	0
(c) Activity Stock	68,686,100	68,686,100	0
(d) Excess Stock	0	0	0
(e) Aggregate Total (a+b+c+d)	78,686,100	78,686,100	0
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	1,873,977,588	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	0
(b) Membership Stock – Class B	0	0	0
(c) Activity Stock	68,686,100	68,686,100	0
(d) Excess Stock	0	0	0
(e) Aggregate Total (a+b+c+d)	78,686,100	78,686,100	0
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	1,969,586,599	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	0	0	0	0
2. Class B	0	0	0	0	0	0

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)	1,812,913,529	2,105,280,656	1,526,357,000
2. Current Year General Account Total Collateral Pledged	1,812,913,529	2,105,280,656	1,526,357,000
3. Current Year Separate Accounts Total Collateral Pledged	0	0	0
4. Prior Year-end Total General and Separate Accounts Total Collateral Pledged	2,324,781,238	2,612,865,302	1,526,357,000

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

b. Maximum Amount Pledged During Reporting Period

	1 Fair Value	2 Carrying Value	3 Amount Borrowed at Time of Maximum Collateral
1. Current Year Total General and Separate Accounts Maximum Collateral			

Pledged (Lines 2+3)	2,365,312,352	2,656,237,874	1,526,357,000
2. Current Year General Account Maximum Collateral Pledged	2,365,312,352	2,656,237,874	1,526,357,000
3. Current Year Separate Accounts Maximum Collateral Pledged	0	0	0
4. Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged	2,323,368,138	2,723,948,585	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	0			XXX
(b) Funding Agreements	0			
(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	0	0

2. Prior Year-end

	1 Total 2+3	2 General Account	3 Separate Account	4 Funding Agreements Reserves Established
(a) Debt	0	0	0	XXX
(b) Funding Agreements	0	0	0	0
(c) Other	1,526,357,000	1,526,357,000	0	XXX
(d) Aggregate Total (a+b+c)	1,526,357,000	1,526,357,000	0	0

b. Maximum Amount during Reporting Period (Current Year)

	1 Total 2+3	2 General Account	3 Separate Accounts
1. Debt	0		
2. Funding Agreements	0		
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	0

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

c. FHLB – Prepayment Obligations

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

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

No change.

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

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

No change.

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

No change.

C. Dividend Restrictions

No change.

D. Dates and Amounts of Dividends Paid

The Company has not paid any ordinary dividends as of June 30, 2024.

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

No change.

F. Restrictions on Unassigned Funds (Surplus)

No change.

G. Mutual Reciprocal Amounts of Advances to Surplus not Repaid

No change.

H. Amount of Stock Held for Special Purposes

No change.

I. Reasons for Changes in Balance of Special Surplus Funds from Prior Period

Admitted IMR was reported in Aggregate write-ins for special surplus funds. See Note 21C for additional information on admitted IMR.

J. Changes in Unassigned Funds

No change.

K. Surplus Notes

No change.

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

No change.

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

No change.

14. Liabilities, Contingencies and Assessments

A. Contingent Commitments

At June 30, 2024 the Company had outstanding capital commitments to limited partnerships of $548,357,083. At June 30, 2024 the Company had a $96,736,270 decrease in capital

commitments to limited partnerships from prior year end.

B. Assessments

No change.

C. Gain Contingencies

No change.

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

No change.

E. Joint and Several Liabilities

No change.

F. All Other Contingencies

No change.

15. Leases

A. Lessee Operating Lease

No change.

B. Lessor Leases

No change.

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

No change.

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

A. Transfers of Receivables Reported as Sales

No change.

B. Transfer and Servicing of Financial Assets

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

C. Wash Sales

No change.

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

No change.

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

No change.

20. Fair Value Measurements

A. Assets and Liabilities Measured at Fair Value

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

(1) Fair Value Measurements at Reporting Date

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value					
Bonds - industrial & misc	$	$ 4,795	$ 656,222	$	$ 661,017
Preferred stocks	$	$ 348,423,698	$	$	$ 348,423,698
Common stocks - unaffiliated	$ 5,791,324	$ 78,733,028	$ 60,460	$	$ 84,584,813
Derivatives - interest rate contracts	$	$ 1,136,401	$	$	$ 1,136,401
Derivatives - foreign exchange contracts	$	$ 346,259	$	$	$ 346,259
Derivatives - futures contracts	$ 3,252,065	$	$	$	$ 3,252,065
Other Invested Assets	$	$	$ 240,008	$	$ 240,008
Total assets at fair value/NAV	$ 9,043,389	$ 428,644,182	$ 956,690	$ 0	$ 438,644,261
b. Liabilities at fair value					
Derivatives - interest rate contracts	$	$ 2,275,619	$	$	$ 2,275,619
Derivatives - foreign exchange contracts	$	$ 18,275	$	$	$ 18,275
Total liabilities at fair value	$ 0	$ 2,293,894	$ 0	$ 0	$ 2,293,894

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

Description	Beginning Balance as of Prior Quarter End	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains And (losses) Included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance for Current Quarter End
a. Assets:										
Bonds - industrial & misc	661,136				(4,914)					656,222
Preferred stocks	501,439		501,439							0
Common stocks - unaffiliated	7,058,120				1,373	17,143		7,016,175		60,461
Other Invested Assets	0	240,008								240,008
Total Assets	8,220,695	240,008	501,439	0	(3,541)	17,143	0	7,016,175	0	956,690

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

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

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

(5) Not applicable.

B. Other Fair Value Disclosures

Not applicable.

C. Fair Value of Financial Instruments
The carrying value and estimated fair value of the Company's financial instruments as of the statement date are as follows:

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	$ 29,260,433,300	$ 32,827,961,651	$	$ 26,394,323,750	$ 2,866,109,550	$	

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Preferred stocks	$ 514,162,693	$ 544,972,342	$	$ 514,162,693	$	$	$
Common stock - unaffiliated	$ 84,584,813	$ 84,584,813	$ 5,791,324	$ 78,733,028	$ 60,460	$	$
Mortgage loans	$ 1,781,007,942	$ 1,817,988,458	$	$ 1,781,007,942	$	$	$
Cash and short terms	$ 2,132,597,126	$ 2,132,942,276	$ 361,680,103	$ 1,762,578,615	$ 8,338,408	$	$
Contract loans	$ 217,479,826	$ 217,479,826	$	$ 217,479,826	$	$	$
Derivative instruments	$ 1,750,700,245	$ 605,171,727	$ 3,252,065	$ 1,747,448,180	$	$	$
Other Invested Assets	$ 832,138,507	$ 836,738,859	$	$ 481,959,203	$ 350,179,304	$	$ 4,600,352
Liabilities for future policy benefits	$ 233,689,583	$ 225,614,366	$	$	$ 233,689,583	$	$
Repurchase agreements, other borrowings and collateral on derivative instruments	$ 4,563,573,576	$ 4,617,786,389	$ 583,232,389	$ 3,980,341,187	$	$	$
Derivative instruments	$ 736,685,009	$ 167,991,420	$	$ 736,685,009	$	$	$

D. Not Practicable to Estimate Fair Value

Type or Class of Financial Instrument	Carrying Value	Effective Interest Rate	Maturity Date	Explanation
Other invested assets	$ 4,600,352			This represents the remaining amortized amount of Tax Credits as of 06/30/2024. There is no fair value available as an active market does not exist for these investments and the cost of estimating fair value appears excessive considering the materiality of the instruments to the entity.

E. Investments Measured using the NAV as Practical Expedient

Not applicable.

21. Other Items

A. Unusual or Infrequent Items

No change.

B. Troubled Debt Restructuring: Debtors

No change.

C. Other Disclosures

The Company had $2,426,793 in unamortized losses in IMR from derivatives that were reported at fair value prior to the termination of the derivatives. The general account had a net negative (disallowed) IMR of $25,949,560. Of which $23,933,922 of negative IMR was admitted in the general account. The Company's adjusted capital and surplus was $2,172,360,930. The admitted negative IMR is 1.1% of adjusted capital and surplus.

Fixed income investments generating IMR losses comply with the reporting entity's documented investment or liability management policies, without deviation. IMR losses for fixed income related derivatives, although in accordance with prudent and documented risk management procedures in accordance with the Company's derivative and use plans, are not admitted. Asset sales that generated admitted negative IMR were not compelled by liquidity pressure.

D. Business Interruption Insurance Recoveries

No change.

E. State Transferable and Non-transferable Tax Credits

No change.

F. Subprime-Mortgage-Related Risk Exposure

No change.

G. Retained Assets

No change.

H. Insurance–Linked Securities (ILS) Contracts

No change.

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

No change.

22. Events Subsequent

The Company is not aware of any additional recognized events occurring subsequent to the close of the books that would have a material effect on the financial condition of the Company. The date through which subsequent events have been evaluated is August 15, 2024.

23. Reinsurance

A. Ceded Reinsurance Report

No change.

B. Uncollectible Reinsurance

No change.

C. Commutation of Reinsurance Reflected in Income and Expenses

No change.

D. Certified Reinsurer Rating Downgraded or Status Subject to Revocation

No change.

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

No change.

F. Reinsurance Agreements with an Affiliated Captive Reinsurer

No change.

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

No change.

H. Reinsurance Credit

No change.

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

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

25. Changes in Incurred Losses and Loss Adjustment Expenses

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

26. Intercompany Pooling Arrangements

No change.

27. Structured Settlements

No change.

28. Health Care Receivables

No change.

29. Participating Policies

No change.

30. Premium Deficiency Reserves

No change.

31. Reserves for Life Contracts and Annuity Contracts

No change.

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

No change.

33. Analysis of Life Actuarial Reserves by Withdrawal Characteristics

No change.

34. Premiums and Annuity Considerations Deferred and Uncollected

No change.

35. Separate Accounts

No change.

36. Loss/Claim Adjustment Expenses

No change.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change:

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

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

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

3.3 If the response to 3.2 is yes, provide a brief description of those changes.
Entity divested, sold, dissolved or merged into another entity (10), new entity formed or acquired (46), change in ownership (2).

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

3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group.

4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [ ] No [X]

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

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

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? Yes [ ] No [X] NA [ ]

If yes, attach an explanation.

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

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2021

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 06/15/2023

6.4 By what department or departments?
Iowa Insurance Division

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

6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [ ] No [ ] NA [X]

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

7.2 If yes, give full information:

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

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

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

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
Asset Consulting Group, LLC	St. Louis, MO				YES
Guggenheim Funds Distributors, LLC	Chicago, IL				YES
Guggenheim Investment Advisors, LLC	New York, NY				YES
Security Investors, LLC dba Guggenheim Investments	Overland Park, KS				YES
Guggenheim Partners Investment Management, LLC	Santa Monica, CA				YES
GS Gamma Advisors, LLC	New York, NY				YES
Guggenheim Funds Investment Advisors, LLC	Chicago, IL				YES
Guggenheim Securities, LLC	New York, NY				YES
Guggenheim Investor Services, LLC	New York, NY				YES
Sammons Financial Network, LLC	West Des Moines, IA				YES
Guggenheim Partners Advisors, LLC	Santa Monica, CA				YES
Guggenheim Corporate Funding, LLC	New York, NY				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
GIFMS Capital Company, LLC	Chicago, IL				YES

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

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

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

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

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

GENERAL INTERROGATORIES

(e) Accountability for adherence to the code.

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

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

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

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

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

FINANCIAL

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

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: $ 0

INVESTMENT

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

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

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 201,112,565

13. Amount of real estate and mortgages held in short-term investments: $ 0

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

14.2 If yes, please complete the following:

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	$ 184,014,875	$ 228,141,803
14.22 Preferred Stock	$ 0	$ 0
14.23 Common Stock	$ 427,000,437	$ 788,856,322
14.24 Short-Term Investments	$ 0	$ 0
14.25 Mortgage Loans on Real Estate	$	$ 0
14.26 All Other	$ 837,392,416	$ 850,983,134
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 1,448,407,728	$ 1,867,981,259
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	$	$

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

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

16. For the reporting entity's security lending program, state the amount of the following as of the current statement date:
16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 2,508,196,298
16.2 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 2,670,614,565
16.3 Total payable for securities lending reported on the liability page $ 2,508,197,000

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

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

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

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

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

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

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

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

17.5 Investment management – Identify all investment advisors, investment managers, broker/dealers, including individuals that have the authority to make investment decisions on behalf of the reporting entity. 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	A
Milliman FInancial Risk Management, LLC	U
PineBridge Investments, LLC	U
Blackrock Financial Management Inc., CRD	U
Neuberger Berman Investment Advisers, LLC	U
Blackstone Real Estate Special Situations Advisors	U
Dextra Partners	U
Goldman Sachs Asset Management LP	U
Blackstone Asset Based Finance Advisors LP	U

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

GENERAL INTERROGATORIES

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
321109	Sammons Financial Group Asset Management		Securities Exchange Commissions	DS
137432	Guggenheim Partners Investment Management, LLC	549300XWQLVNUK615E79	Securities Exchange Commissions	DS
159377	Milliman Financial Risk Management, LLC	5493002H8STET494T224	Securities Exchange Commissions	DS
105926	PineBridge Investments, LLC	CLDVY8VY4GNT81Q4VM57	Securities Exchange Commissions	DS
107105	Blackrock Financial Management Inc., CRD	549300LVXYIVJKE13M84	Securities Exchange Commissions	DS
124687	Neuberger Berman Investment Advisers, LLC	8PSZVUUKYGCPW2RD0373	Securities Exchange Commissions	DS
146043	Blackstone Real Estate Special Situations Advisors	549300LUY356596MV847	Securities Exchange Commissions	DS
321820	Dextra Partners		Securities Exchange Commissions	DS
107738	Goldman Sachs Asset Management LP	CF5M58QA35CFPUX70H17	Securities Exchange Commissions	DS
120934	Blackstone Asset Based Finance Advisors LP	4RKFI8AI730FWB43LQ12	Securities Exchange Commissions	DS

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

18.2 If no, list exceptions:

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

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

20. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:
    a. The security was purchased prior to January 1, 2018.
    b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
    c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
    d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.

    Has the reporting entity self-designated PLGI securities? Yes [ ] No [X]

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

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

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

		1 Amount
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	
1.1	Long-Term Mortgages in Good Standing	
1.11	Farm Mortgages	$
1.12	Residential Mortgages	$
1.13	Commercial Mortgages	$ 1,838,855,125
1.14	Total Mortgages in Good Standing	$ 1,838,855,125
1.2	Long-Term Mortgages in Good Standing with Restructured Terms	
1.21	Total Mortgages in Good Standing with Restructured Terms	$
1.3	Long-Term Mortgage Loans upon which Interest is Overdue more than Three Months	
1.31	Farm Mortgages	$
1.32	Residential Mortgages	$
1.33	Commercial Mortgages	$ 9,000,000
1.34	Total Mortgages with Interest Overdue more than Three Months	$ 9,000,000
1.4	Long-Term Mortgage Loans in Process of Foreclosure	
1.41	Farm Mortgages	$
1.42	Residential Mortgages	$
1.43	Commercial Mortgages	$
1.44	Total Mortgages in Process of Foreclosure	$ 0
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 1,847,855,125
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
1.61	Farm Mortgages	$
1.62	Residential Mortgages	$
1.63	Commercial Mortgages	$
1.64	Total Mortgages Foreclosed and Transferred to Real Estate	$ 0
2.	Operating Percentages:	
2.1	A&H loss percent	%
2.2	A&H cost containment percent	%
2.3	A&H expense percent excluding cost containment expenses	%
3.1	Do you act as a custodian for health savings accounts?	Yes [ ] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$
3.3	Do you act as an administrator for health savings accounts?	Yes [ ] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$
4.	Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?	Yes [X] No [ ]
4.1	If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?	Yes [ ] No [ ]

Fraternal Benefit Societies Only:

5.1	In all cases where the reporting entity has assumed accident and health risks from another company, provisions should be made in this statement on account of such reinsurances for reserve equal to that which the original company would have been required to establish had it retained the risks. Has this been done?	Yes [ ] No [ ] NA [ ]
5.2	If no, explain:	
6.1	Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus?	Yes [ ] No [ ]
6.2	If yes, what is the date(s) of the original lien and the total outstanding balance of liens that remain in surplus?	

Date	Outstanding Lien Amount
	$
	$
	$

SCHEDULE S – CEDED REINSURANCE

Showing All New Reinsurance Treaties – Current Year to Date

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Type of Reinsurer	9 Certified Reinsurer Rating (1 through 6)	10 Effective Date of Certified Reinsurer Rating

NONE

SCHEDULE T – PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

		1	Direct Business Only					
			Life Contracts		4	5	6	7
			2	3	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees			
	States, Etc.	Active Status (a)	Life Insurance Premiums	Annuity Considerations		Other Considerations	Total Columns 2 Through 5	Deposit - Type Contracts
1.	Alabama AL	L	3,813,889	28,046,636	0		31,860,526	0
2.	Alaska AK	L	393,176	6,252,332	0		6,645,509	0
3.	Arizona AZ	L	13,079,004	193,917,814	0		206,996,818	0
4.	Arkansas AR	L	3,180,823	26,428,065	0		29,608,888	0
5.	California CA	L	58,768,894	427,147,173	0		485,916,066	0
6.	Colorado CO	L	9,969,451	95,483,864	0		105,453,315	0
7.	Connecticut CT	L	5,762,003	38,233,052	17		43,995,072	0
8.	Delaware DE	L	993,752	9,769,350	0		10,763,102	0
9.	District of Columbia DC	L	536,621	2,620,074	0		3,156,695	0
10.	Florida FL	L	43,193,412	356,504,841	8		399,698,261	9,992,218
11.	Georgia GA	L	21,909,438	89,950,551	0		111,859,989	0
12.	Hawaii HI	L	3,891,912	32,292,302	0		36,184,214	0
13.	Idaho ID	L	2,447,585	17,735,264	0		20,182,850	0
14.	Illinois IL	L	19,785,478	114,496,367	74		134,281,919	66,356
15.	Indiana IN	L	9,077,629	50,144,289	2		59,221,919	0
16.	Iowa IA	L	8,768,349	34,785,524	46		43,553,919	0
17.	Kansas KS	L	25,302,511	34,862,567	8		60,165,086	0
18.	Kentucky KY	L	4,216,675	36,139,997	0		40,356,672	394,210
19.	Louisiana LA	L	4,382,134	42,665,037	0		47,047,171	0
20.	Maine ME	L	1,160,528	15,556,830	86		16,717,444	0
21.	Maryland MD	L	8,229,496	85,945,084	5		94,174,585	0
22.	Massachusetts MA	L	9,639,952	49,163,817	40		58,803,808	0
23.	Michigan MI	L	15,960,642	95,508,275	(6)		111,468,911	59,737
24.	Minnesota MN	L	13,726,295	34,134,088	0		47,860,382	0
25.	Mississippi MS	L	1,897,777	34,086,702	0		35,984,479	0
26.	Missouri MO	L	8,159,874	50,661,512	0		58,821,386	80,058
27.	Montana MT	L	1,180,175	3,990,875	0		5,171,050	0
28.	Nebraska NE	L	3,207,981	18,624,829	0		21,832,811	0
29.	Nevada NV	L	4,326,991	37,405,374	0		41,732,365	0
30.	New Hampshire NH	L	2,150,323	13,526,417	58		15,676,798	0
31.	New Jersey NJ	L	18,758,873	105,743,574	284		124,502,731	250,000
32.	New Mexico NM	L	1,816,470	11,897,391	0		13,713,862	1,590,603
33.	New York NY	N	0	0	0		0	0
34.	North Carolina NC	L	21,178,811	121,012,359	0		142,191,170	0
35.	North Dakota ND	L	2,829,785	3,541,233	0		6,371,017	0
36.	Ohio OH	L	13,530,500	173,449,818	9		186,980,328	0
37.	Oklahoma OK	L	3,905,985	22,274,751	0		26,180,736	0
38.	Oregon OR	L	4,126,198	19,525,884	7		23,652,089	0
39.	Pennsylvania PA	L	17,432,497	137,426,886	132		154,859,515	113,389
40.	Rhode Island RI	L	1,103,600	7,788,745	0		8,892,345	0
41.	South Carolina SC	L	10,182,297	59,348,857	0		69,531,155	0
42.	South Dakota SD	L	1,924,638	5,773,036	0		7,697,673	0
43.	Tennessee TN	L	11,275,300	52,008,021	18		63,283,340	0
44.	Texas TX	L	53,207,398	275,427,566	15		328,634,979	100,000
45.	Utah UT	L	11,544,125	68,388,468	0		79,932,593	0
46.	Vermont VT	L	609,583	2,538,441	83		3,148,106	0
47.	Virginia VA	L	13,689,569	68,364,192	7		82,053,768	0
48.	Washington WA	L	11,730,522	73,180,797	0		84,911,319	88,064
49.	West Virginia WV	L	1,023,418	8,736,778	0		9,760,196	0
50.	Wisconsin WI	L	8,537,810	51,439,340	0		59,977,150	0
51.	Wyoming WY	L	439,456	4,308,664	0		4,748,120	0
52.	American Samoa AS	N	182	0	0		182	0
53.	Guam GU	N	6,305	0	0		6,305	0
54.	Puerto Rico PR	L	80,406	0	0		80,406	0
55.	U.S. Virgin Islands VI	N	26,176	7,000	0		33,176	0
56.	Northern Mariana Islands MP	N	0	0	0		0	0
57.	Canada CAN	N	2,498	4,800	0		7,298	0
58.	Aggregate Other Alien OT	XXX	458,985	0	0	0	458,985	0
59.	Subtotal	XXX	518,534,155	3,348,265,503	893	0	3,866,800,551	12,734,636
90.	Reporting entity contributions for employee benefits plans	XXX					0	
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX					0	
92.	Dividends or refunds applied to shorten endowment or premium paying period	XXX					0	
93.	Premium or annuity considerations waived under disability or other contract provisions	XXX	367,196				367,196	
94.	Aggregate other amounts not allocable by State	XXX	0	0	0	0	0	0
95.	Totals (Direct Business)	XXX	518,901,351	3,348,265,503	893	0	3,867,167,747	12,734,636
96.	Plus Reinsurance Assumed	XXX	2,969,505	121,143			3,090,648	
97.	Totals (All Business)	XXX	521,870,856	3,348,386,646	893	0	3,870,258,395	12,734,636
98.	Less Reinsurance Ceded	XXX	205,264,443	1,938,216,608	893		2,143,481,944	
99.	Totals (All Business) less Reinsurance Ceded	XXX	316,606,413	1,410,170,038	0	0	1,726,776,451	12,734,636
	DETAILS OF WRITE-INS							
58001.	ZZZ Other Alien	XXX	458,985				458,985	
58002.		XXX						
58003.		XXX						
58998.	Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0
58999.	Total (Lines 58001 through 58003 + 58998) (Line 58 above)	XXX	458,985	0	0	0	458,985	0
9401.		XXX					0	
9402.		XXX					0	
9403.		XXX					0	
9498.	Summary of remaining write-ins for Line 94 from overflow page	XXX	0	0	0	0	0	0
9499.	Total (Lines 9401 through 9403 + 9498) (Line 94 above)	XXX	0	0	0	0	0	0

(a) Active Status Counts:

1. L – Licensed or Chartered – Licensed insurance carrier or domiciled RRG 51
2. R – Registered – Non-domiciled RRGs 0
3. E – Eligible – Reporting entities eligible or approved to write surplus lines in the state 0
4. Q – Qualified – Qualified or accredited reinsurer 0
5. N – None of the above – Not allowed to write business in the state 6

STATEMENT AS OF June 30, 2024
SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 - ORGANIZATIONAL CHART

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
Sammons Enterprises, Inc. ESOT				
Sammons Enterprises, Inc.				
Sammons Corporation				
Consolidated Investment Services, Inc.				
Constitution, LLC				
Sammons Financial Group, Inc.				
Sammons Securities, Inc.	81-0569064			
Sammons Financial Network, LLC	45-2586652			
Midland National Life Insurance Company	46-0164570	66044	IA	
MNL Reinsurance Company	27-4013872		IA	
Solberg Reinsurance Company	61-1583842		IA	
Canal Reinsurance Company	84-3081181		IA	
Stone Roots M Trust	46-0164570			
New Roots M Trust	92-6632049			
My Financial Freedom LLC	30-1012500			
North American Company for Life and Health Insurance	36-2428931	66974	IA	
Stone Roots N Trust	36-2428931			
New Roots N Trust	92-6636272			
Sammons Institutional Group, Inc.	45-3005562			
Property Disposition, Inc.	45-4150950			
Heyday Insurance Agency LLC	61-1863087			
SFG Tenura, LLC	84-4616844			
SFG Bermuda Ltd.	98-1600408			
SFG Fortuna, LLC	88-4400641			
Sammons Financial Group Asset Management, LLC	87-3758037			
Sammons Financial Group Wealth Management Holdings, LLC	93-3783407			
Beacon Capital Management, Inc.	31-1720376			
Northrock Financial Services, LLC				
Northrock Partners Holdco, LLC				
NorthRock Partners Intermediate, LLC				

STATEMENT AS OF June 30, 2024
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
NorthRock Partners Tax Services, LLC				
Private Tax Services, LLC				
NRX Hockey, LLC				
RSG Hockey, LLC				
NorthRock Partners, LLC				
Foundation X, LLC				
NRX Holding, LLC				
49 North, LLC				
Sammons Industrial, Inc.				
HyElement Power, Inc.				
H2 Fuels, Inc.				
Sammons Warehouse Solutions, Inc.				
SWS ServiceCo, Inc.				
Sync Storage Solutions, Inc.				
SWS Precision Warehouse Design LLC				
Sammons Industrial Capital, LLC				
AIS SIND, LLC				
Briggs International, Inc.				
Industrial US Holdings, Inc.				
Briggs Industrial Solutions, Inc.				
Controladora Briggs de Mexico, S. de R.L. de C.V.				
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.				

STATEMENT AS OF June 30, 2024
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, S.A. de C.V.				
SitePro Rentals, Inc.				
Briggs UK Holdings, Inc.				
Briggs Equipment UK Limited				
Neckar Investments Limited				
Maxim (GB) Limited				
Rosemount Holdings Ltd				
Access Plus (Scotland) Ltd.				
Trainingplus.Com Ltd.				
J.B. Plant Hire (Dungannon) Limited				
J.B. Plant Hire Limited				
Hitec Lift Trucks Limited				
BE Finance Limited				
Briggs Equipment Ireland Limited				
Galway Plant and Tool Hire Limited				
Blulift Limited				
Bannagroe Limited				
Laois Hire Services Limited				
Balloo Hire Limited				
Aerial Platform Hire Limited				
Balloo Hire Centre Limited				
Northern Forklift (Scotland) Limited				
Hiremech Holdings Limited				
Hiremech Limited				
AmeyBriggs Services Holding Limited				
AmeyBriggs Services Limited				
AmeyBriggs Asset Holdings Limited				
AmeyBriggs Assets Limited				
GFL Holdings Limited				
Gwynedd Forklifts Limited				

STATEMENT AS OF June 30, 2024
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
GFL Access Limited				
Forkway Group Limited				
Forkway Limited				
Forkway (Hire) Limited				
Solent Forklift Trucks Limited				
Nisshin Denshi Limited				
Sammons Infrastructure, Inc.				
550 Capital, Inc.				
Trail Boss Partners, LLC				
Sammons CAES Holdings, LLC				
DC Solutions LLC				
Pathfinder Renewable Wind Energy, LLC				
Sammons Energy Storage Holdings LLC				
Sammons Renewable Energy Holdings, Inc.				
SRE OpCo, Inc.				
SRE Solar OpCo, Inc.				
SRE Blocker #1, Inc.				
SRE NC Solar, LLC				
SRE Utility Solar 1, LLC				
Heelstone Energy, LLC				
Dement Farm, LLC				
Duplin Solar II, LLC				
North Carolina Solar III, LLC				
Raeford Farm, LLC				
Heelstone Energy II, LLC				
ABV Holdings, LLC				
Albemarle Solar Center, LLC				
Broadway Solar Center, LLC				
Van Slyke Solar Center, LLC				
Heelstone Energy III, LLC				

STATEMENT AS OF June 30, 2024

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
SRK Holdings, LLC				
Kenansville Solar Farm, LLC				
Red Hill Solar Center, LLC				
Samarcand Solar Farm, LLC				
Heelstone Energy IV, LLC				
PV Project Holdings I, LLC				
BRE NC Solar 1, LLC				
Shelby Randolph Road Solar I, LLC				
Lafayette Solar I, LLC				
Rockingham Solar, LLC				
SID Solar I, LLC				
York Road Solar I, LLC				
Heelstone Energy V, LLC				
PV Project Holdings II, LLC				
Aspen Solar, LLC				
Balsam Solar, LLC				
Cedar Solar, LLC				
Elm Solar, LLC				
Sweetgum Solar, LLC				
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				

STATEMENT AS OF June 30, 2024
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
Innovative Solar 23, LLC				
Red Toad 1425 A Powatan Road, LLC				
ZV Solar 3, LLC				
Heelstone Energy VIII, LLC				
PV Project Holdings V, LLC				
Cornwall Solar Center, LLC				
Crestwood Solar Center, LLC				
Harrell's Hill Solar Center, LLC				
Highland Solar Center, LLC				
Littlefield Solar Center, LLC				
Heelstone Land Holdings, LLC				
SRE Focalpoint Holdings, Inc.				
SRE Focalpoint, LLC				
SRE Focalpoint Member, LLC				
SRE Wind OpCo Inc.				
SRE Blocker #2, Inc.				
SRE Midway LLC				
SRE Midway HoldCo LLC				
SRE Midway Member LLC				
Midway Wind, LLC				
SRE Blocker #3, Inc.				
SRE Rio Bravo, LLC				
Rio Bravo Wind Renewables, LLC				
Rio Bravo Wind Capital, LLC				
Rio Bravo Wind Holdings, LLC				
Rio Bravo Windpower, LLC				
SRE DevCo, Inc.				
SRE Hydro DevCo, Inc.				
SRE Hydro Canada-1, LLC				
Sammons Renewable Energy Canada Holdings Inc.				

STATEMENT AS OF June 30, 2024
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
SRE Hydro Canada Corp				
SRE Hydro Canada General Services Ltd.				
Clemina Hydro Power LP				
Clemina Hydro Power GP Ltd.				
Clemina Hydro Power LP				
Serpentine Hydro Power LP				
Serpentine Hydro Power GP Ltd.				
Serpentine Hydro Power LP				
Columbia Mountains Power LP				
Columbia Mountains Power GP Ltd.				
Columbia Mountains Power LP				
English Hydro Power GP Ltd.				
English Hydro Power LP				
SRE Blocker #4, Inc.				
SRE Blocker #5, Inc.				
SRE Blocker #6, Inc.				
SRE Blocker #7, Inc.				
SRE Blocker #8, Inc.				
Sammons Equity Alliance, Inc.				
Sammons Capital, Inc.				
Nextgen Re Holdings, LLC				
Neworld Energy Investor LLC				
Neworld.Energy Holdings, LLC				
Neworld.Energy LLC				
Enterhealth, LLC				
Sammons Power Development, Inc.				
Otter, Inc.				
Gila Bend Power Partners, LLC				
Community Investments, Inc.				
PR Holdings, Inc.				

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

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Compatriot Capital, Inc.				
CCE Funding LLC				
K2 Development, LLC				
KDC HoldCo LLC				
KDC Real Estate JV I Controlling GP LLC				
KDC Real Estate JV I General Partner LP				
KDC Real Estate JV I LP				
KDC Real Estate JV I REIT LLC				
KDC Real Estate JV I Operating LLC				
KDC Real Estate JV I General Partner LP				
KDC Real Estate JV I LP				
KDC Real Estate JV I REIT LLC				
KDC Real Estate JV I Operating LLC				
KDC Real Estate JV I LP				
KDC Real Estate JV I REIT LLC				
KDC Real Estate JV I Operating LLC				
KDC Real Estate JV I REIT Manager LLC				
KDC Real Estate JV I REIT LLC				
KDC Real Estate JV I Operating LLC				
CCI Residential LLC				
Albion Residential LLC				
Albion Construction LLC				
Albion HoldCo LLC				
Albion Columbus 1, LLC				
Albion Columbus Investors 1, 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				

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NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
Albion DeVille Member LLC				
Albion at Beachwood LLC				
Beachwood Apartments LLC				
Albion at Parklane GP, LLC				
Pent House Associates				
Albion at Parklane Limited Partner, LLC				
Pent House Associates				
Albion at Highland Park, LLC				
AJ Highland Park Investors, LLC				
Albion Jacobs Highland Park, LLC				
Albion at New Forum Member, LLC				
New Forum Apartments JV Investors, LLC				
New Forum Owner LLC				
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				

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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				
JLB Chapman LP				
VGH/Dallas LLC				
Village Green Holding LLC				
Village Green Management Company LLC				
Village Green Communications LLC				
Village Green Management Company of Illinois LLC				
Village Green Management Company of North Carolina LLC				
Village Green Management Company of Pennsylvania 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)				

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JLB CCI Westfields LLC				
Ski Partners, LLC				
SP Land Company, LLC				
Ski Partners II, LLC				
Woodbine Legacy Investment Partners, LP				
Woodbine Legacy Holdings, LLC				
Woodbine Legacy Pref Partners, LP				
Woodbine Legacy Holdings, LLC				
Gerrity Holdings LLC				
Gerrity Group, LLC				
Gerrity Retail Fund 3 Management, LLC				
Gerrity Retail Partners 3, LLC				
Gerrity Retail Fund 3, LP				
Gerrity Retail Investors 3, LLC				
GRF Special, LLC				
Gerrity Retail Fund 3, LP				
Neworld.Energy Holdings, LLC				
Neworld.Energy LLC				
Gerrity Prime 1, LLC				
Gerrity Retail Fund 3, LP				
CCI GG Prime 1 LLC				
Gerrity Prime 1, 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				

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CCI SSL Funding LLC				
SSL CCI Funding, LLC				
CCI Alexandria SL LLC				
Silverstone Alexandria II, LP				
Silverstone Alexandria II Owner, LLC				
CCI MAC 5BW LLC				
5 Burlington Woods JV, LLC				
5 Burlington Woods, LLC				
CCI Atlanta Industrial LLC				
ATCAP-CCI Atlanta Industrial, LLC				
Atlas Atlanta Cobb International, LLC				
Atlas Atlanta Mountain Industrial, LLC				
Atlas Atlanta Oakcliff, LLC				
Atlas Atlanta Royal Atlanta, LLC				
Atlas Atlanta Tuckerstone, LLC				
CCI JSC Holdings LLC				
Jackson-Shaw Holdings LLC				
JSC Manager LLC				
Jackson-Shaw Company LLC				
CCI Manager LLC				
CCI Horizon LLC				
CCI Industrial Holdings LLC				
CCI Industrial - JSC Lakeview I Investor LLC				
JSC-CCI Lakeview I JV LLC				
JSC-CCI Lakeview I Mezz LLC				
JSC-CCI Lakeview I LLC				
CCI Industrial - JSC Lakeview II Investor LLC				
JSC-CCI Lakeview II JV LLC				
CCI Industrial - JSC Lakeview II - SAF BTS Investor LLC				
JSC-CCI Lakeview II - SAF BTS, LLC				

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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 - 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 MF Holdings LLC				
CCI MFH - KV Tribeca/Encore Investor LLC				
KV Tribeca/Encore Holdings, LLC				
KV Tribeca Apartments, LLC				
KV Encore Apartments, LLC				
CCI Retail Holdings LLC				
CCI Retail – GBT TX Sprouts Investor LLC				
GBT-CCI TX Sprouts JV, LLC				
Burleson Wilshire Investment Partners, LLC				
800 Main Street Providence Village Owner, LLC				
SAGE Assets, Inc.				
Guggenheim Capital, LLC				

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Guggenheim Partners, LLC				
GP Holdco, LLC				
GPFT Holdco, LLC				
Guggenheim MZ Holdings, LLC				
Guggenheim Insurance Holdco, LLC				
DLPG, LLC				
DLPG II Executive, LLC				
GLAC Holdings, LLC				
GLAC LV Holdings, LLC				
Guggenheim Holdco Sub II, LLC				
Guggenheim Alternative Asset Management, LLC				
Guggenheim Management, LLC				
Guggenheim Advisors, LLC				
GPC LIX, LLC				
Guggenheim Portfolio Company VII, LLC				
Guggenheim Portfolio Company X, LLC				
Guggenheim Partners India Holdings, LLC				
Guggenheim Capital Management (Asia) Private Limited				
Guggenheim Partners India GP, LLC				
Thomas Weisel India Opportunity Fund, L.P.				
GP India Opportunities Feeder Fund, LP				
Guggenheim Partners India Management, LLC				
ACEI Holdco, LLC				
GI Holdco II LLC				
GI Holdco LLC				
Guggenheim Partners Investment Management Holdings, LLC				
GC Orpheus Investors, LLC				
GIA Europe Holdings, Ltd.				
Guggenheim Investment Advisors (Europe) Limited				
GIHII Asset Holdings, LLC				

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GPA Services, LLC				
GPIMH Sub Holdco, Inc.				
Guggenheim Partners Europe Limited				
Iron Hill CLO Designated Acivity Company				
Guggenheim Partners Fund Management (Europe) Limited				
Guggenheim Global Investments Public Limited Company				
GPIMH Sub, LLC				
Guggenheim Funds Services, LLC				
Guggenheim Funds Investment Advisors, LLC				
Guggenheim Funds Distributors, LLC				
GSA, LLC				
Guggenheim Corporate Funding, LLC				
Corio RR Finance-3, LLC				
Corio RR Finance-4, LLC				
G-Covestre Capital Holdings LLC				
Covestre Capital PropCo-1 LLC				
Covestre Capital PropCo-2 LLC				
Covestre Capital PropCo-3 LLC				
Covestre Capital PropCo-5 LLC				
Covestre Capital PropCo-8 LLC				
Covestre Capital PropCo-9 LLC				
Covestre Capital PropCo-10 LLC				
Covestre Capital PropCo-11 LLC				
Covestre Capital PropCo-12 LLC				
Covestre Capital PropCo-13 LLC				
Covestre Capital PropCo-14 LLC				
Covestre Capital PropCo-15 LLC				
Covestre Capital PropCo-16 LLC				
Covestre Capital PropCo-17 LLC				
Covestre Capital PropCo-18 LLC				
Covestre Capital PropCo-19 LLC				

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Covestre Capital PropCo-24 LLC				
Covestre Capital PropCo-25 LLC				
Covestre Capital PropCo-27 LLC				
Covestre Capital PropCo-28 LLC				
Covestre Capital PropCo-29 LLC				
Covestre Capital PropCo-30 LLC				
Covestre Capital PropCo-35 LLC				
Covestre Capital LLC				
Guggenheim Investments Private Debt Fund IV GP, LLC				
Guggenheim Investments Private Debt Fund IV-A,L.P.				
Guggenheim Investments Private Debt Fund IV-B,L.P.				
Guggenheim PDF IV Holdings-1, LLC				
Guggenheim PDF IV Holdings-2, L.P.				
Guggenheim PDF IV Holdings-3, L.P.				
Guggenheim PDF IV Splitter-1, L.P.				
Guggenheim PDF IV Splitter-1 SPV, LLC				
Guggenheim PDF IV Splitter-2, L.P.				
Guggenheim PDF IV Splitter-2 SPV, LLC				
Guggenheim Investor Services, LLC				
Guggenheim Private Debt Aggregation GP, LLC				
Guggenheim PD-A Holdings, L.P.				
Guggenheim Private Debt Aggregation - A Feeder, L.P.				
Guggenheim Private Debt Aggregation - B Feeder, L.P.				
Guggenheim Private Debt Aggregator, L.P.				
Guggenheim Private Debt Aggregator SPV, LLC				
Guggenheim Private Debt Aggregation Holdings, L.P.				
Guggenheim Investments Payroll Agent, LLC				
Guggenheim Partners Advisors, LLC				
Guggenheim Partners Investment Management, LLC				
Artemis Aircraft Investments, LLC				

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NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
Bronco Media Holdings LLC				
Bronco Media MM LLC				
ELM 2 MM Funding LLC				
ELM 3 MM Funding LLC				
ELM MM LLC				
ETMF C-B LLC				
ETMF C-G LLC				
ETUR C-B LLC				
ETUR C-G 2 LLC				
Fitzcarraldo Funding LLC				
ETGP AMZ 1 Venture, LP				
G-Craton 2 MM LLC				
Acri Holdings II LLC				
G-Craton MM LLC				
Acri Holdings LLC				
GLAM MilHsg Fee LLC				
G-One MM LLC				
G-One Holdings LLC				
G-Prairie MM LLC				
Teton Holdings I LLC				
G-PUFF MM LLC				
G-PUFF LLC				
G-PUFF 2 MM LLC				
G-PUFF 2 LLC				
G-PUFF 3 MM LLC				
G-PUFF 3 LLC				
GRE-Aspen Funding, LLC				
ETGP Aspen Venture, LP				
GRE-Birch Funding, LLC				
ETGP Birch Venture, LP				
GRE-Harbor 22 Funding, LLC				
GRE MM LLC				
GRE-Iviron Funding, LLC				

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GRE-Pine Funding, LLC				
ETGP Pine Venture, LP				
GRE-Samara Funding, LLC				
ETGP Samara Venture, LP				
GRE-Spruce Funding, LLC				
ETGP Spruce Venture, LP				
Gulf of Mexico Energy Infrastructure Platform MM LLC				
Gulf of Mexico Energy Infrastructure Platform LLC				
Molly Aida Funding LLC				
ETGP AMZ 2 Venture, LP				
Rosales Holdco LLC				
Rosales Funding LLC				
SB Tech Holdings I MM LLC				
SB Tech Holdings I LLC				
Short Line Rail Transportation MM LLC				
Short Line Rail Transportation LLC				
Teton Holdings II MM LLC				
Ulmus Holdco LLC				
Ulmus Funding LLC				
GIES Managing Member, LLC				
GIES Investment, LLC				
GIES Holdco, LLC				
GIES, LLC				
Hyperscale MM Funding LLC				
Hyperscale Funding LLC				
Hypnos C-B LLC				
Hypnos C-G LLC				
Hypnos Funding LLC				
Hypnos Holdco LLC				
Hypnos MM LLC				
Corio Funding, LLC				
Corio RR Funding, LLC				

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NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
Corio RR Finance Co., LLC				
Corio RR Finance Co.-2, LLC				
CSCN, LLC				
MERLIN Series 2015-A LLC				
MERLIN Series 2015-B LLC				
MERLIN Series 2015-C LLC				
AMC Investor Holdings LLC				
GPAM Holdings II, LLC				
GPIM Holdings VIII, Ltd.				
Guggenheim NSA Napoli-Mirabella Trust 2019				
Guggenheim NSA Napoli-Mirabella Trust 2022				
Guggenheim Partners Opportunistic Investment Grade Securities Fund 2015, LLC				
Guggenheim Partners Opportunistic Investment Grade Securities Fund, LLC				
Guggenheim Private Debt Fund 2.0 Managing Member, LLC				
Guggenheim Private Debt Fund Note Issuer 2.0, LLC				
Guggenheim Private Debt Fund 2.0-I, LLC				
Guggenheim Private Debt Master Fund 2.0, LLC				
Guggenheim Private Debt Fund 2.0, LLC				
Guggenheim Private Debt MFLTB 2.0, LLC				
Guggenheim Private Debt Master Fund 2.0, LLC				
Guggenheim Private Debt Fund 2.0, Ltd.				
Guggenheim Private Debt Master Fund 2.0, LLC				
Guggenheim Private Debt Master Fund 2.0, LLC				
GW Ocean, LLC				
5180-2 CLO LP				
Copper River CLO Ltd.				
GIM GP Ltd.				
Bingham CDO L.P.				
Guggenheim High-Yield Fund, LLC				
Guggenheim Loan Fund, LLC				
Guggenheim Private Debt Fund Managing Member, LLC				

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Guggenheim Private Debt Master Fund, LLC				
Guggenheim Private Debt Fund, Ltd.				
Guggenheim Private Debt Fund, LLC				
Guggenheim Private Debt Fund Trinity Investco, LLC				
Guggenheim Private Debt Fund Note Issuer, LLC				
Kennecott Funding Ltd.				
Magma WCFF II Ltd				
NZC Guggenheim Fund Limited				
NZC Guggenheim Fund LLC				
NZC Guggenheim Master Fund Limited				
BBEP Legacy Holdings, LLC				
Omaha Beach Investments MM, LLC				
Orpheus Funding LLC				
Orpheus Holdings Limited				
Orpheus Holdings LLC				
Promenade Funding LLC				
Promenade Holdco LLC				
Promenade MM LLC				
Sands Point Funding Ltd.				
Seven Sticks CLO Ltd.				
Shepard Aircraft Investment, LLC				
Stellar Funding, Ltd.				
Links GKPL Holdco, LLC				
Guggenheim Partners Middle East Limited				
Links GPJL Holdco, LLC				
Guggenheim Partners Japan, Ltd.				
Rydex Holdings, LLC				
Security Investors, LLC				
GS Gamma Management, LLC				
GS Gamma Investments, LLC				

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GS Gamma Advisors, LLC				
GPAM Holdings, Inc.				
Guggenheim Credit Services, LLC				
Lionel Investors LLC				
Guggenheim Energy LLC				
Guggenheim Energy Opportunities Fund, LP				
Guggenheim Loan Services Company, LLC				
Guggenheim Loan Services Company, Inc.				
Guggenheim Real Estate, LLC				
Guggenheim Real Estate (CA), Inc.				
Guggenheim Transparent Value, LLC				
Transparent Value, L.L.C.				
Transparent Value Private Limited				
GIHII Asset Holdings, LLC				
GIHII Funding, LLC				
GIHII PDF IV Funding, LLC				
Guggenheim Funding I, LLC				
Guggenheim Partners Advisory Company				
Links Holdings, Inc.				
Links Holdings LLC				
Guggenheim Securities Research Services, LLC				
Guggenheim Securities Greece Holdings, LLC				
Guggenheim Securities International, Ltd.				
Guggenheim Securities Ireland Holdings, LLC				
Guggenheim Securities Europe Limited				
Guggenheim Securities, LLC				
Guggenheim Trust Assets, LLC				
GWM Holdco, LLC				
Asset Consulting Group, LLC				
GP Feeder Fund Management, LLC				

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Guggenheim Investment Advisors, LLC				
TEK Financial, LLC				
PLUS Funding IV, LLC				
GSFI, LLC				
JLx3, LLC				
GSFI, LLC				
Generation Financial Group LLC				
Generation Financial Group, LLC				
IPEX LLC				
IPEX Services, LLC				
GC Orpheus Investors, LLC				
White Oak Guggenheim Feeder Fund, LLC				
Guggenheim Payroll Agent, LLC				
GC Parent Holdings, LLC				
GRREP Holdings, LLC				
Guggenheim Retail Real Estate Partners, LLC				
BP Duarte 1699, LLC				
BP Morrisville 1971, LLC				
BP Raleigh 1937, LLC				
BP-SE Irving 1967, LLC				
CC West Allis 1772, LLC				
Guggenheim Development Services, LLC fka Terrabyte Development, LLC				
West Coast QSR Acquisitions, LLC				
Java Acquisition Company 0013, LLC				
Java Acquisition Company 0031, LLC				
JL Allendale 1884, LLC				
JL Amelia 1619, LLC				
JL Ardmore 1563, LLC				
JL Bee Cave 1559, LLC				
JL Beloit 1365, LLC				

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JL Broken Bow 1694, LLC				
JL Brownsville 1524, LLC				
JL Canton 1593, LLC				
JL Centerton 1337, LLC				
JL Chattanooga 1491, LLC				
JL Columbus 1549, LLC				
JL Corpus Christi 1454, LLC				
JL Cortlandville 1462, LLC				
JL Daingerfield 1693, LLC				
JL Depew 1297, LLC				
JL Derby 1853, LLC				
JL Derby 19853 II, LLC				
JL D'Iberville 1506, LLC				
JL Dothan 1885, LLC				
JL Dripping Springs 1369, LLC				
JL East Syracuse 1473, LLC				
JL El Paso 1537, LLC				
JL El Paso 1542, LLC				
JL El Paso 1546, LLC				
JL El Paso 1587, LLC				
JL El Paso 1785, LLC				
JL Evansville 1459, LLC				
JL Fayetteville 1336, LLC				
JL Flowood 1515, LLC				
JL Fort Oglethorpe 1492, LLC				
JL Fort Smith 1698, LLC				
JL Fort Smith 1743, LLC				
JL Fort Worth 834, LLC				
JL Hampton 1595, LLC				
JL Horizon City 1759, LLC				

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JL Hornell 1697, LLC				
JL Hughes Springs 1696, LLC				
JL Hugo 1704, LLC				
JL Idabel 1702, LLC				
JL Jenison 1846, LLC				
JL Jonesboro 1553, LLC				
JL Lafayette 1745, LLC				
JL Lansing 1897, LLC				
JL Lansing 1947, LLC				
JL Lexington 1436, LLC				
JL Little Rock 1489, LLC				
JL Louisville 1437, LLC				
JL Ludington 1886, LLC				
JL Manvel 1255, LLC				
JL Mason 1523, LLC				
JL McAlester 1490, LLC				
JL McAllen 1625, LLC				
JL Millbrook 1942, LLC				
JL Mobile 1536, LLC				
JL Monroe 1875, LLC				
JL Mundelein 1366, LLC				
JL Muskogee 1780, LLC				
JL New Albany 1845, LLC				
JL New Lenox 986, LLC				
JL Normal 1457, LLC				
JL Oconomowoc 1513, LLC				
JL Olean 1705, LLC				
JL Oshkosh 1465, LLC				
JL Paris 1761, LLC				
JL Peoria 1539, LLC				

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JL Peoria 1638, LLC				
JL Pharr 1482, LLC				
JL Radcliff 1569				
JL Richland 1509, LLC				
JL Rockford 1428, LLC				
JL Rolla 1534, LLC				
JL Saraland 1552, LLC				
JL Sellersburg 1881, LLC				
JL Sheboygan 1628, LLC				
JL Siloam Springs 1448, LLC				
JL Springfield 1495, LLC				
JL Springfield 1963, LLC				
JL Sun Prairie 1514, LLC				
JL Syracuse 1550, LLC				
JL Texarkana 1668, LLC				
JL Troy 1941, LLC				
JL Tyler 1583, LLC				
JL Tyler 1940, LLC				
JL Valdosta 1766, LLC				
JL Webster 1313, LLC				
Lansing 824 Retail, LLC				
MCCW Adairsville 1661, LLC				
MCCW Dahlonega 1637, LLC				
SC-CJ Phoenix 1584, LLC				
SC-H Sellersburg 1373, LLC				
Stonebridge Investors III, LLC				
National Brand Investors I, LLC				
Retail Investors III, LLC				
FD Orange Beach 859, LLC				
GW Phoenix 799, LLC				

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TLEXP Ellisville 926, LLC				
TLEXP Overland Park 978, LLC				
TLEXP St. Peters 899, LLC				
GM Lansing 824, LLC				
JL Milwaukee 1397, LLC				
JL Plover 1320, LLC				
JL Princeton 1332, LLC				
Cainhoy Land & Timber, LLC				
Seven Sticks, LLC				
GFPID, LLC				
GFPIC, L.P.				
GGIC, Ltd.				
GGIC KTI Holdings Ltd.				
GFP Green Inc.				
GFP Peru Dunas Holdings, Inc.				
GGIC Greenbacker Funding Ltd.				
GGIC IIP Holdings, L.P.				
Franklin Park (Cyprus) Limited				
GGIC IIP Holdings Ltd.				
GGIC Manager, LLC				
Guggenheim Golf Properties Investor, LLC				
Guggenheim GN Fund I, Ltd.				
GNP-MR, LLC				
Carmocela Investimentos Imobiliarios E Turisticos, Unipessoal, Lda.				
Guggenheim GNP, LLC				
GNP-BA, LLC				
GN Fund I, LLC				
GDP - Pilara Lotes, LLC				
GC Pilar Golf Investment, LLC				
Pilar Holdings, LLC				

STATEMENT AS OF June 30, 2024

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
Toledo-MNG, LLC				
Toledo-SLS, LLC				
Guggenheim Services, LLC				
GC Disbursement Agent, LLC				
Guggenheim Disbursement Agent, LLC				
Guggenheim Receivable Financing, LLC				
Guggenheim Manager, Inc.				
GMI GPIM, LLC				
GMI GPIMH, LLC				
GPM: Fundrise, LLC				
GC Deferred Compensation I, LLC				
AC Storage, LLC				
Collectibles Antiquities Company, LLC				
Pilara Lotes II, LLC				
Guggenheim Opportunities Investors I-B, LLC				
Guggenheim Opportunities Investors IV, LLC				
Guggenheim Opportunities Investors V, LLC				
Guggenheim Opportunities Investors VI, LLC				
White Oak Guggenheim Feeder Fund, LLC				
Guggenheim SPAC Holdings Holdings, LLC				
Guggenheim GGP Holdings, LLC				
GGP Holdco, LLC				
GGP Sponsor Holdings, LLC				
Metric Finance TopCo, LLC				
GPH Funding II, LLC				
Metric Finance Acquisition Corp. I				
Metric Finance Acquisition Corp. II				
Metric Finance Acquisition Corp. III				
Metric Finance Acquisition Corp. IV				
Metric Finance Holdings I, LLC				

STATEMENT AS OF June 30, 2024
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
First Light Acquisition Group, Inc.				
Metric Finance Holdings II, LLC				
Metric Finance Holdings III, LLC				
Silver Sustainable Solutions Corp.				
Metric Finance Holdings IV, LLC				
Meteora Venture Partners Acquisition Corp.				
Liberty Hampshire Holdings, LLC				
GEFI Company, LLC				
GIFLS Capital Company, LLC				
Brier Creek Capital Company #1, LLC				
GIFLS Capital Company II, LLC				
Guggenheim Treasury Services, LLC				
The Liberty Hampshire Company, LLC				
GIFMS Capital Company, LLC				
GIFS Capital Company, LLC				
Sandy Point Capital Company, LLC				
Saratoga Springs Capital Company, LLC				
Saratoga (Cayman) Ltd.				
Short Hills Capital Company #1, LLC				
BFC Capital Company, LLC				
Chelsea Creek Capital Company, LLC				
Kemps Landing Capital Company, LLC				
Guggenheim Treasury Services International Limited				
Guggenheim Treasury Services (Europe) Limited				
The Liberty Hampshire Capital Company, LLC				
Guggenheim Treasury Services Corporation (N.Y.)				
Bennington Stark Capital Company, LLC				
Concord Minutemen Capital Company, LLC				
Legacy Capital Company, LLC				
Optimus Funding Company, LLC				

STATEMENT AS OF June 30, 2024
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
PTF Trust #1				
Ridgefield Funding Company, LLC				
Thomas Creek Capital Corporation				
White Plains Capital Company, LLC				
Lexington Parker Capital Company, L.L.C.				
Great Bridge Capital Company, LLC				
Relationship Funding (Cayman) Ltd.				
Sammons Distribution Holdings, Inc.				
Sammons BW, Inc.				
Parkway Mortgage, Inc.				
Asheville Resolution Corporation				

SCHEDULE Y
PART 1A – DETAIL 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	0
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	0
00000	Sammons Enterprises, Inc. ESOT	00000	75-0864422				Sammons Corporation	DE	UIP	Sammons Enterprises, Inc.	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	88-0214301				Consolidated Investment Services, Inc.	DE	NIA	Sammons Corporation	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	84-3979980				Community Investments, Inc.	DE	NIA	Sammons Equity Alliance, Inc.	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	84-3256643				Constitution, LLC	DE	NIA	Consolidated Investment Services, Inc.	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	46-0441748				Sammons Financial Group, Inc.	DE	UDP	Consolidated Investment Services, Inc.	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	81-0569064				Sammons Securities, Inc.	DE	NIA	Sammons Financial Group, Inc.	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	45-2586652				Sammons Financial Network, LLC	DE	NIA	Sammons Securities, Inc.	Ownership	100.0	SEI ESOT	NO	0
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	0
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	0
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	0
00431	Sammons Enterprises, Inc. ESOT	00000	27-4013872				MNL Reinsurance Company	IA	IA	Midland National Life Insurance Company	Ownership	100.0	SEI ESOT	NO	0
00431	Sammons Enterprises, Inc. ESOT	00000	61-1583842				Solberg Reinsurance Company	IA	IA	Midland National Life Insurance Company	Ownership	100.0	SEI ESOT	NO	0
00431	Sammons Enterprises, Inc. ESOT	00000	84-3081181				Canal Reinsurance Company	IA	IA	Midland National Life Insurance Company	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	30-1012500				My Financial Freedom LLC	DE	NIA	Sammons Financial Group, Inc.	Ownership	100.0	SEI ESOT	NO	0
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	0
00000	Sammons Enterprises, Inc. ESOT	00000	45-3005562				Sammons Institutional Group, Inc.	DE	NIA	Sammons Financial Group, Inc.	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	45-4150950				Property Disposition, Inc.	DE	NIA	Sammons Financial Group, Inc.	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	36-2428931				Stone Roots N Trust	DE	DS	North American Company	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	92-6636272				New Roots N Trust	DE	DS	North American Company	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	61-1863087				Heyday Insurance Agency LLC	DE	NIA	Sammons Financial Group, Inc.	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	88-4400641				SFG Fortuna, LLC	DE	NIA	Sammons Financial Group, Inc.	Ownership	100.0	SEI ESOT	NO	0
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	0
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	0
00000	Sammons Enterprises, Inc. ESOT	00000					Northrock Financial Services, LLC	DE	NIA	Sammons Financial Group Wealth Management Holdings, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Northrock Partners Holdco, LLC	DE	NIA	Sammons Financial Group Wealth Management Holdings, LLC	Ownership	55.0	SEI ESOT	NO	0

SCHEDULE Y
PART 1A – DETAIL 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					NorthRock Partners Intermediate, LLC	DE	NIA	Northrock Partners Holdco, LLC	Ownership	55.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					NorthRock Partners Tax Services, LLC	DE	NIA	NorthRock Partners Intermediate, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Private Tax Services, LLC	DE	NIA	NorthRock Partners Tax Services, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					NRX Hockey, LLC	DE	NIA	NorthRock Partners Intermediate, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					RSG Hockey, LLC	DE	NIA	NRX Hockey, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					NorthRock Partners, LLC	DE	NIA	NorthRock Partners Intermediate, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Foundation X, LLC	DE	NIA	NorthRock Partners Intermediate, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					NRX Holding, LLC	DE	NIA	NorthRock Partners Intermediate, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					49 North, LLC	DE	NIA	NorthRock Partners Intermediate, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	84-4616844				SFG Tenura, LLC	DE	NIA	Sammons Financial Group, Inc.	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	98-1600408				SFG Bermuda, LTD	BMU	NIA	Sammons Financial Group, Inc.	Ownership	100.0	SEI ESOT	NO	0
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	0
00000	Sammons Enterprises, Inc. ESOT	00000	85-2888760				Sammons Industrial, Inc	DE	NIA	Consolidated Investment Services, Inc	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Sammons Industrial Capital, LLC	DE	NIA	Sammons Industrial, Inc	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					AIS SIND, LLC	DE	NIA	Sammons Industrial Capital, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					HyElement Power, Inc	DE	NIA	Sammons Industrial, Inc	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					H2 Fuels, Inc	DE	NIA	Sammons Industrial, Inc	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Sammons Warehouse Solutions, Inc	DE	NIA	Sammons Industrial, Inc	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	99-1520791				SWS ServiceCo, Inc	DE	NIA	Sammons Warehouse Solutions, Inc	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	85-1057927				Sync Storage Solutions, Inc	DE	NIA	Sammons Warehouse Solutions, Inc	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	36-4732426				Briggs International, Inc	DE	NIA	Sammons Industrial, Inc	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	85-2869108				Industrial US Holdings, Inc	DE	NIA	Briggs International, Inc	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	85-3345393				SitePro Rentals, Inc	DE	NIA	Industrial US Holdings, Inc	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	75-2622734				Briggs Industrial Solutions, Inc	DE	NIA	Industrial US Holdings, Inc	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	75-2659334				Briggs Equipment Mexico, Inc	DE	NIA	Briggs Industrial Solutions, Inc	Ownership	100.0	SEI ESOT	NO	0
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	0
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	0
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	0

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

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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	0
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	0
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	0
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	0
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	0
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	0
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	0
00000	Sammons Enterprises, Inc. ESOT	00000	20-5197776				Briggs UK Holdings, Inc.	DE	NIA	Briggs International, Inc.	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	75-3223561				Briggs Equipment UK Limited	GBR	NIA	Briggs UK Holdings, Inc.	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Neckar Investments Limited	GBR	NIA	Briggs Equipment UK Limited	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Maxim (GB) Limited	GBR	NIA	Neckar Investments Limited	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Rosemount Holdings Ltd	ZZZ	NIA	Briggs Equipment UK Limited	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Access Plus (Scotland) Ltd	ZZZ	NIA	Rosemount Holdings Ltd	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Trainingplus.Com Ltd	ZZZ	NIA	Rosemount Holdings Ltd	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					J.B. Plant Hire (Dungannon) Limited	GBR	NIA	Briggs Equipment UK Limited	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					J.B. Plant Hire Limited	GBR	NIA	Briggs Equipment UK Limited	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					BE Finance Limited	GBR	NIA	Briggs Equipment UK Limited	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Hitec Lift Trucks Limited	GBR	NIA	Briggs Equipment UK Limited	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Balloo Hire Centre Limited	IRL	NIA	Briggs Equipment UK Limited	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Aerial Platform Hire Limited	IRL	NIA	Briggs Equipment Ireland Limited	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Hiremech Holdings Limited	GBR	NIA	Briggs Equipment UK Limited	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Hiremech Limited	GBR	NIA	Hiremech Holdings Limited	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Northern Forklift (Scotland) Limited	GBR	NIA	Briggs Equipment UK Limited	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Briggs Equipment Ireland Limited	IRL	NIA	Briggs Equipment UK Limited	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Galway Pland and Tool Hire Limited	IRL	NIA	Briggs Equipment Ireland Limited	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Blulift Limited	IRL	NIA	Briggs Equipment Ireland Limited	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Bannagroe Limited	IRL	NIA	Briggs Equipment Ireland Limited	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Laois Hire Services Limited	IRL	NIA	Bannagroe Limited	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Balloo Hire Limited	IRL	NIA	Briggs Equipment Ireland Limited	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					AmeyBriggs Services Holding Limited	GBR	NIA	Briggs Equipment UK Limited	Ownership	50.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					AmeyBriggs Services Limited	GBR	NIA	AmeyBriggs Services Holding Limited	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					GFL Holdings Limited	GBR	NIA	Briggs Equipment UK Limited	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Gwynedd Forklifts Limited	GBR	NIA	GFL Holdings Limited	Ownership	100.0	SEI ESOT	NO	0

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

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00000	Sammons Enterprises, Inc. ESOT	00000					GFL Access Limited	GBR	NIA	GFL Holdings Limited	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Forkway Group Limited	GBR	NIA	Briggs Equipment UK Limited	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Forkway Limited	GBR	NIA	Forkway Group Limited	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Forkway (Hire) Limited	GBR	NIA	Forkway Group Limited	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Solent Forklift Trucks Limited	GBR	NIA	Forkway Group Limited	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Nishhen Denshi Limited	GBR	NIA	Forkway Group Limited	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	82-2650301				Sammons Infrastructure, Inc.	DE	NIA	Consolidated Investment Services, Inc	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	83-3594738				550 Capital, Inc	DE	NIA	Sammons Infrastructure, Inc	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Trail Boss Partners, LLC	DE	NIA	550 Capital, Inc	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Sammons CAES Holdings, LLC	DE	NIA	Sammons Infrastructure, Inc	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	82-2115280				DC Solutions LLC	DE	NIA	Sammons CAES Holdings, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	26-3181274				Pathfinder Renewable Wind Energy, LLC	WY	NIA	DC Solutions LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Sammons Energy Storage Holdings LLC	WY	NIA	Pathfinder Renewable Wind Energy, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	81-4744404				Sammons Renewable Energy Holdings, Inc	DE	NIA	Sammons Infrastructure, Inc	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	81-2577924				SRE OpCo, Inc	DE	NIA	Sammons Renewable Energy Holdings, Inc	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	81-4750081				SRE Solar OpCo, Inc	DE	NIA	SRE OpCo, Inc	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	81-4848700				SRE Blocker #1, Inc	DE	NIA	SRE Solar OpCo, Inc	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	82-1592062				SRE NC Solar, LLC	DE	NIA	SRE Blocker #1, Inc	Ownership	99.5	SEI ESOT	NO	0
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	0
00000	Sammons Enterprises, Inc. ESOT	00000	46-0605243				Heelstone Energy, LLC	DE	NIA	SRE Utility Solar 1, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	46-0843832				Dement Farm, LLC	NC	NIA	Heelstone Energy, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	45-3508121				Raeford Farm, LLC	NC	NIA	Heelstone Energy, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	46-2577874				Duplin Solar II, LLC	NC	NIA	Heelstone Energy, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	46-2514639				North Carolina Solar III, LLC	NC	NIA	Heelstone Energy, LLC	Ownership	100.0	SEI ESOT	NO	0
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	0
00000	Sammons Enterprises, Inc. ESOT	00000	47-1605448				ABV Holdings, LLC	NC	NIA	Heelstone Energy II, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	46-4871374				Albemarle Solar Center, LLC	NC	NIA	ABV Holdings, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	90-0931096				Broadway Solar Center, LLC	NC	NIA	ABV Holdings, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	46-4878156				Van Slyke Solar Center, LLC	NC	NIA	ABV Holdings, LLC	Ownership	100.0	SEI ESOT	NO	0
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	0
00000	Sammons Enterprises, Inc. ESOT	00000	47-1933734				SRK Holdings, LLC	NC	NIA	Heelstone Energy III, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Kenansville Solar Farm, LLC	NC	NIA	SRK Holdings, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Red Hill Solar Center, LLC	NC	NIA	SRK Holdings, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Samarcand Solar Farm, LLC	NC	NIA	SRK Holdings, LLC	Ownership	100.0	SEI ESOT	NO	0
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	0
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	0
00000	Sammons Enterprises, Inc. ESOT	00000					BRE NC Solar 1, LLC	NC	NIA	PV Project Holdings I, LLC	Ownership	100.0	SEI ESOT	NO	0
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	0
00000	Sammons Enterprises, Inc. ESOT	00000					Lafayette Solar I, LLC	NC	NIA	PV Project Holdings I, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Rockingham Solar, LLC	NC	NIA	PV Project Holdings I, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					SID Solar I, LLC	NC	NIA	PV Project Holdings I, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					York Road Solar I, LLC	NC	NIA	PV Project Holdings I, LLC	Ownership	100.0	SEI ESOT	NO	0
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	0

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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	0
00000	Sammons Enterprises, Inc. ESOT	00000					Aspen Solar, LLC	NC	NIA	PV Project Holdings II, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Balsam Solar, LLC	NC	NIA	PV Project Holdings II, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Cedar Solar, LLC	NC	NIA	PV Project Holdings II, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Elm Solar, LLC	NC	NIA	PV Project Holdings II, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Sweetgum Solar, LLC	NC	NIA	PV Project Holdings II, LLC	Ownership	100.0	SEI ESOT	NO	0
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	0
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	0
00000	Sammons Enterprises, Inc. ESOT	00000					Morgan Farm, LLC	NC	NIA	PV Project Holdings III, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Laurinburg Solar, LLC	NC	NIA	PV Project Holdings III, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Nashville Farms, LLC	NC	NIA	PV Project Holdings III, LLC	Ownership	100.0	SEI ESOT	NO	0
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	0
00000	Sammons Enterprises, Inc. ESOT	00000					ESA Selma NC 1, LLC	NC	NIA	PV Project Holdings III, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					ESA Smithfield 1 NC, LLC	NC	NIA	PV Project Holdings III, LLC	Ownership	100.0	SEI ESOT	NO	0
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	0
00000	Sammons Enterprises, Inc. ESOT	00000					PV Project Holdings IV, LLC	NC	NIA	Heelstone Energy VII, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Durham Solar, LLC	NC	NIA	PV Project Holdings IV, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Innovative Solar 23, LLC	NC	NIA	PV Project Holdings IV, LLC	Ownership	100.0	SEI ESOT	NO	0
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	0
00000	Sammons Enterprises, Inc. ESOT	00000					ZV Solar 3, LLC	NC	NIA	PV Project Holdings IV, LLC	Ownership	100.0	SEI ESOT	NO	0
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	0
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	0
00000	Sammons Enterprises, Inc. ESOT	00000					Cornwall Solar Center, LLC	NC	NIA	PV Project Holdings V, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Crestwood Solar Center, LLC	NC	NIA	PV Project Holdings V, LLC	Ownership	100.0	SEI ESOT	NO	0
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	0
00000	Sammons Enterprises, Inc. ESOT	00000					Highland Solar Center, LLC	NC	NIA	PV Project Holdings V, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Littlefield Solar Center, LLC	NC	NIA	PV Project Holdings V, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Heelstone Land Holdings, LLC	DE	NIA	SRE Utility Solar 1, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	81-4678378				SRE Focalpoint Holdings, Inc	DE	NIA	SRE Solar OpCo, Inc	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	81-4749765				SRE Focalpoint, LLC	DE	NIA	SRE Focalpoint Holdings, Inc	Ownership	99.5	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	81-4738175				SRE Focalpoint Member, LLC	DE	NIA	SRE Focalpoint, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	81-4721371				SRE DevCo, Inc	DE	NIA	Sammons Renewable Energy Holdings, Inc	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					SRE Hydro DevCo, Inc	DE	NIA	SRE DevCo, Inc	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	81-4898487				SRE Hydro Canada-1, LLC	DE	NIA	SRE Hydro DevCo, Inc	Ownership	99.5	SEI ESOT	NO	0
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	0
00000	Sammons Enterprises, Inc. ESOT	00000					SRE Hydro Canada Corp	CAN	NIA	Sammons Renewable Energy Canada Holdings Inc	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					SRE Hydro Canada General Services Ltd	CAN	NIA	SRE Hydro Canada Corp	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Clemina Hydro Power LP	CAN	NIA	SRE Hydro Canada Corp	Ownership	99.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Clemina Hydro Power GP Ltd	CAN	NIA	SRE Hydro Canada Corp	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Clemina Hydro Power LP	CAN	NIA	Clemina Hydro Power GP Ltd	Ownership	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Serpentine Hydro Power LP	CAN	NIA	SRE Hydro Canada Corp	Ownership	99.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Serpentine Hydro Power GP Ltd	CAN	NIA	SRE Hydro Canada Corp	Ownership	100.0	SEI ESOT	NO	0

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00000	Sammons Enterprises, Inc. ESOT	00000					Serpentine Hydro Power LP	CAN	NIA	Serpentine Hydro Power GP Ltd	Ownership	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Columbia Mountains Power LP	CAN	NIA	SRE Hydro Canada Corp	Ownership	99.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Columbia Mountains Power GP Ltd	CAN	NIA	SRE Hydro Canada Corp	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Columbia Mountains Power LP	CAN	NIA	Columbia Mountains Power GP Ltd	Ownership	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					English Hydro Power GP Ltd	CAN	NIA	SRE Hydro Canada Corp	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					English Hydro Power LP	CAN	NIA	English Hydro Power GP Ltd	Ownership	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					English Hydro Power LP	CAN	NIA	Columbia Mountains Power LP	Ownership	99.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					SRE Wind OpCo Inc	DE	NIA	SRE OpCo, Inc	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	81-4849495				SRE Blocker #2, Inc	DE	NIA	SRE Wind OpCo, Inc	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	82-3652046				SRE Midway LLC	DE	NIA	SRE Blocker #2, Inc	Ownership	99.5	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	82-3637701				SRE Midway HoldCo LLC	DE	NIA	SRE Midway LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	82-3625836				SRE Midway Member LLC	DE	NIA	SRE Midway HoldCo LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	82-3625836				Midway Wind, LLC	DE	NIA	SRE Midway Member LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	81-4858288				SRE Blocker #3, Inc	DE	NIA	SRE Wind OpCo, Inc	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	83-2182362				SRE Rio Bravo, LLC	DE	NIA	SRE Blocker #3, Inc	Ownership	99.5	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Rio Bravo Wind Renewables, LLC	DE	NIA	SRE Rio Bravo, LLC	Ownership	100.0	SEI ESOT	NO	0
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	0
00000	Sammons Enterprises, Inc. ESOT	00000					Rio Bravo Wind Holdings, LLC	DE	NIA	Rio Bravo Wind Capital, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	47-4551073				Rio Bravo Windpower, LLC	DE	NIA	Rio Bravo Wind Holdings, LLC	Ownership	100.0	SEI ESOT	NO	0
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	0
00000	Sammons Enterprises, Inc. ESOT	00000	81-4877990				SRE Blocker #5, Inc	DE	NIA	Sammons Renewable Energy Holdings, Inc	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	81-4878045				SRE Blocker #6, Inc	DE	NIA	Sammons Renewable Energy Holdings, Inc	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	82-3869035				SRE Blocker #7, Inc	DE	NIA	Sammons Renewable Energy Holdings, Inc	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	82-3877769				SRE Blocker #8, Inc	DE	NIA	Sammons Renewable Energy Holdings, Inc	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	45-2838232				Sammons Equity Alliance, Inc	DE	NIA	Consolidated Investment Services, Inc	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	75-1152016				Sammons Capital, Inc	DE	NIA	Sammons Equity Alliance, Inc	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	26-0460383				Enterhealth, LLC	TX	NIA	Sammons Capital, Inc	Ownership	21.3	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Nextgen Re Holdings, LLC	DE	NIA	Sammons Capital, Inc	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Neworld Energy Investor LLC	DE	NIA	Nextgen Re Holdings, LLC	Ownership	90.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	85-3504425				Neworld.Energy Holdings, LLC	DE	NIA	Nextgen Re Holdings, LLC	Ownership	25.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	85-3504425				Neworld.Energy Holdings, LLC	DE	NIA	Gerrity Holdings LLC	Ownership	3.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	84-2082139				Neworld.Energy LLC	NV	NIA	Neworld.Energy Holdings, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	75-2879653				Sammons Power Development, Inc	DE	NIA	Sammons Equity Alliance, Inc	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	73-1186819				Otter, Inc	OK	NIA	Sammons Power Development, Inc	Ownership	100.0	SEI ESOT	NO	0
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	0
00000	Sammons Enterprises, Inc. ESOT	00000	81-1190748				PR Holdings Inc	DE	NIA	Sammons Equity Alliance, Inc	Ownership	100.0	SEI ESOT	NO	0

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00000	Sammons Enterprises, Inc. ESOT	00000	46-3173187				Pathfinder Ranches, LLC	WY	NIA	PR Holdings Inc	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	46-3173187				Sweetwater River Conservancy, LLC	WY	NIA	Pathfinder Ranches, LLC	Ownership	100.0	SEI ESOT	NO	0
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	0
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	0
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	0
00000	Sammons Enterprises, Inc. ESOT	00000					Pathfinder Bison Bend, LLC	WY	NIA	Pathfinder Land and Ranch Management, LLC	Ownership	100.0	SEI ESOT	NO	0
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	0
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	0
00000	Sammons Enterprises, Inc. ESOT	00000					Pathfinder Cardwell Ranch, LLC	WY	NIA	Pathfinder Land and Ranch Management, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Pathfinder Dumbell Ranch, LLC	WY	NIA	Pathfinder Land and Ranch Management, LLC	Ownership	100.0	SEI ESOT	NO	0
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	0
00000	Sammons Enterprises, Inc. ESOT	00000					Pathfinder Pathfinder Ranch, LLC	WY	NIA	Pathfinder Land and Ranch Management, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Pathfinder Perkins Ranch, LLC	WY	NIA	Pathfinder Land and Ranch Management, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Pathfinder Sand Creek, LLC	WY	NIA	Pathfinder Land and Ranch Management, LLC	Ownership	100.0	SEI ESOT	NO	0
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	0
00000	Sammons Enterprises, Inc. ESOT	00000					Pathfinder Sun Ranch, LLC	WY	NIA	Pathfinder Land and Ranch Management, LLC	Ownership	100.0	SEI ESOT	NO	0
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	0
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	0
00000	Sammons Enterprises, Inc. ESOT	00000					Beulah Belle Grazing Association, LLC	WY	NIA	Pathfinder Dumbell Ranch, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Two Crosses Grazing Association, LLC	WY	NIA	Pathfinder Buzzard Bird Ranch, LLC	Ownership	25.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Two Crosses Grazing Association, LLC	WY	NIA	Pathfinder Pathfinder Ranch, LLC	Ownership	25.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Two Crosses Grazing Association, LLC	WY	NIA	Pathfinder Miracle Mile Ranch, LLC	Ownership	25.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Two Crosses Grazing Association, LLC	WY	NIA	Pathfinder Sand Creek, LLC	Ownership	25.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Wooden Rifle Grazing Association, LLC	WY	NIA	Pathfinder Cardwell Ranch, LLC	Ownership	20.0	SEI ESOT	NO	0

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00000	Sammons Enterprises, Inc. ESOT	00000					Wooden Rifle Grazing Association, LLC	WY	NIA	Pathfinder Bison Bend, LLC	Ownership	20.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Wooden Rifle Grazing Association, LLC	WY	NIA	Pathfinder Perkins Ranch, LLC	Ownership	20.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Wooden Rifle Grazing Association, LLC	WY	NIA	Pathfinder Cardwell Access, LLC	Ownership	20.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Wooden Rifle Grazing Association, LLC	WY	NIA	Pathfinder Two Iron Ranch, LLC	Ownership	20.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Stewart Creek Grazing Association, LLC	WY	NIA	Pathfinder Sun Ranch, LLC	Ownership	50.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Stewart Creek Grazing Association, LLC	WY	NIA	Pathfinder Stewart Creek Ranch, LLC	Ownership	50.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	75-2178848				Compatriot Capital, Inc	DE	NIA	Consolidated Investment Services, Inc	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	46-2093595				CCE Funding LLC	DE	NIA	Compatriot Capital, Inc	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					CCI Manager LLC	DE	NIA	Compatriot Capital, Inc	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					CCI Horizon LLC	DE	NIA	Compatriot Capital, Inc	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					CCI Industrial Holdings LLC	DE	NIA	CCI Horizon LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					CCI MF Holdings LLC	DE	NIA	CCI Horizon LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					CCI Retail Holdings LLC	DE	NIA	CCI Horizon LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					K2 Development, LLC	DE	NIA	Compatriot Capital, Inc	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	87-1279971				KDC HoldCo LLC	DE	NIA	K2 Development, LLC	Ownership	25.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	87-1439939				KDC Real Estate JV I Controlling GP LLC	DE	NIA	K2 Development, LLC	Ownership	25.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	87-1437210				KDC Real Estate JV I General Partner LP	DE	NIA	K2 Development, LLC	Ownership	48.5	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	87-1437210				KDC Real Estate JV I General Partner LP	DE	NIA	KDC Real Estate JV I Controlling GP LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	87-1418252				KDC Real Estate JV I LP	DE	NIA	K2 Development, LLC	Ownership	48.4	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	87-1418252				KDC Real Estate JV I LP	DE	NIA	KDC Real Estate JV I General Partner LP	Ownership	0.2	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	87-1438399				KDC Real Estate JV I REIT Manager LLC	DE	NIA	K2 Development, LLC	Ownership	25.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	87-1435970				KDC Real Estate JV I REIT LLC	DE	NIA	KDC Real Estate JV I LP	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	87-1435970				KDC Real Estate JV I REIT LLC	DE	NIA	KDC Real Estate JV I REIT Manager LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					KDC Real Estate JV I Operating LLC	DE	NIA	KDC Real Estate JV I REIT LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					CCI Industrial - KDC Oncor Investor LLC	DE	NIA	CCI Industrial Holdings LLC	Ownership	100.0	SEI ESOT	NO	0
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	0
00000	Sammons Enterprises, Inc. ESOT	00000	81-2775585				CCI Residential LLC	DE	NIA	Compatriot Capital, Inc	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	83-4414103				Albion Residential LLC	DE	NIA	CCI Residential LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	83-4444468				Albion Construction LLC	DE	NIA	Albion Residential LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	83-4444468				Albion HoldCo LLC	DE	NIA	Albion Residential LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	81-2775585				Albion Columbus 1, LLC	DE	NIA	Albion HoldCo LLC	Ownership	100.0	SEI ESOT	NO	0

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00000	Sammons Enterprises, Inc. ESOT	00000	36-4854802				Albion Columbus Investors 1, LLC	DE	NIA	Albion Columbus 1, LLC	Ownership	20.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Albion at Evanston Investors I, LLC	DE	NIA	Albion HoldCo LLC	Ownership	100.0	SEI ESOT	NO	0
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	0
00000	Sammons Enterprises, Inc. ESOT	00000					Albion at Oak Park Member, LLC	DE	NIA	Albion HoldCo LLC	Ownership	100.0	SEI ESOT	NO	0
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	0
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	0
00000	Sammons Enterprises, Inc. ESOT	00000					Albion DeVille Member LLC	DE	NIA	Albion HoldCo LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	82-4664891				Albion at Beachwood LLC	DE	NIA	Albion DeVille Member LLC	Ownership	50.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	82-4683762				Beachwood Apartments LLC	DE	NIA	Albion at Beachwood LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Albion at Parklane GP, LLC	DE	NIA	Albion HoldCo LLC	Ownership	100.0	SEI ESOT	NO	0
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	0
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	0
00000	Sammons Enterprises, Inc. ESOT	00000	25-1425737				Pent House Associates	DE	NIA	Albion at Parklane GP, LLC	Ownership	1.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Albion at Highland Park, LLC	DE	NIA	Albion HoldCo LLC	Ownership	100.0	SEI ESOT	NO	0
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	0
00000	Sammons Enterprises, Inc. ESOT	00000					Albion Jacobs Highland Park, LLC	DE	NIA	AJ Highland Park Investors, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Albion at New Forum Member, LLC	DE	NIA	Albion HoldCo LLC	Ownership	100.0	SEI ESOT	NO	0
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	0
00000	Sammons Enterprises, Inc. ESOT	00000					New Forum Owner LLC	DE	NIA	New Forum Apartments JV Investors, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Albion in the Gulch Member, LLC	DE	NIA	Albion HoldCo LLC	Ownership	100.0	SEI ESOT	NO	0
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	0
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	0
00000	Sammons Enterprises, Inc. ESOT	00000					Albion at Renaissance Place, LLC	DE	NIA	Albion HoldCo LLC	Ownership	100.0	SEI ESOT	NO	0
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	0
00000	Sammons Enterprises, Inc. ESOT	00000					Albion Jacobs Renaissance Place, LLC	DE	NIA	AJ Renaissance Place Investors, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	87-2079440				Albion at Palatine, LLC	DE	NIA	Albion HoldCo LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Albion St. Louis, LLC	DE	NIA	Albion HoldCo LLC	Ownership	100.0	SEI ESOT	NO	0
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	0
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	0
00000	Sammons Enterprises, Inc. ESOT	00000					AK St. Louis Owner, LLC	DE	NIA	AK St. Louis Holdings, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	38-3885114				SLBCA Holding LLC	DE	NIA	Albion HoldCo LLC	Ownership	100.0	SEI ESOT	NO	0
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	0
00000	Sammons Enterprises, Inc. ESOT	00000	32-0507004				JLB Chapman LP	DE	NIA	Albion HoldCo LLC	Ownership	98.0	SEI ESOT	NO	0

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00000	Sammons Enterprises, Inc. ESOT	00000	32-0507004				JLB Chapman LP	DE	NIA	JLB Chapman GP LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	32-0507004				JLB Chapman LP	DE	NIA	CCI Residential LLC	Ownership	2.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	81-3984532				JLB Chapman GP LLC	DE	NIA	Albion HoldCo LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	88-2282391				Albion 636 Division, LLC	DE	NIA	Albion HoldCo LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Albion on Lake Cook Mezz, LLC	DE	NIA	Albion HoldCo LLC	Ownership	100.0	SEI ESOT	NO	0
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	0
00000	Sammons Enterprises, Inc. ESOT	00000					Albion Murfreesboro Member, LLC	DE	NIA	Albion HoldCo LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	88-2456865				Albion Murfreesboro Investors, LLC	DE	NIA	Albion Murfreesboro Member, LLC	Ownership	20.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	88-2440458				Albion at Murfreesboro, LLC	DE	NIA	Albion Murfreesboro Investors, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	47-2566125				CCI Historic, Inc.	DE	NIA	Albion HoldCo LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	92-3821611				Albion Music Row, LLC	DE	NIA	Albion HoldCo LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Albion Music Row II, LLC	DE	NIA	Albion HoldCo LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	92-3733634				Albion Lawrenceville, LLC	DE	NIA	Albion HoldCo LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	32-0497080				VGH/Dallas LLC	DE	NIA	CCI Residential LLC	Ownership	70.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	45-3536429				Village Green Holding LLC	DE	NIA	VGH/Dallas LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	45-3536429				Village Green Management Company LLC	DE	NIA	Village Green Holding LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	45-3536429				Village Green Communications LLC	DE	NIA	Village Green Holding LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Village Green Management Company of Illinois LLC	DE	NIA	Village Green Holding LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Village Green Management Company of North Carolina LLC	DE	NIA	Village Green Holding LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Village Green Management Company of Pennsylvania LLC	DE	NIA	Village Green Holding LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	81-2765840				CCI/HTC, Inc.	DE	NIA	Compatriot Capital, Inc	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	20-1962246				E2M Holdings, LLC	DE	NIA	Compatriot Capital, Inc	Ownership	30.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	20-1962023				E2M Partners, LLC	DE	NIA	E2M Holdings, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	26-2811198				Legacy KDC Holdings, LLC	DE	NIA	Compatriot Capital, Inc	Ownership	35.6	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	38-3880287				JLB Partners LLC	DE	NIA	Compatriot Capital, Inc	Ownership	40.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	26-1997454				JLB BUILDERS LLC	TX	NIA	JLB Partners LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	26-0153203				JLB REALTY LLC	TX	NIA	JLB Partners LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	36-4702578				JLB RESIDENTIAL LLC	TX	NIA	JLB Partners LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	36-4817766				JLB Stafford Land LP	TX	NIA	JLB Partners LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	35-2441843				JLB 2728 Cedar Springs, LP	TX	NIA	JLB Partners LLC	Ownership	30.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	35-2441843				JLB 2728 Cedar Springs, LP	TX	NIA	Compatriot Capital, Inc	Ownership	70.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	90-0982090				JLB McLean LLC	DE	NIA	Compatriot Capital, Inc	Ownership	39.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	90-0982090				JLB McLean LLC	DE	NIA	JLB McLean Partners LP	Ownership	21.9	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	90-0982090				JLB McLean Partners LP	DE	NIA	JLB Partners LLC	Ownership	65.7	SEI ESOT	NO	0
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	0
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	0
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	0
00000	Sammons Enterprises, Inc. ESOT	00000					JLB West Paces Phase I GP LLC	TX	NIA	JLB Partners LLC	Ownership	100.0	SEI ESOT	NO	0
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	0
00000	Sammons Enterprises, Inc. ESOT	00000					JLB CCI Westfields LLC	DE	NIA	CCI Westfields Investor LLC (fka CCI Ohana LLC)	Ownership	80.0	SEI ESOT	NO	0

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00000	Sammons Enterprises, Inc. ESOT	00000					JLB CCI Westfields LLC	DE	NIA	JLB Partners LLC	Ownership	11.6	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	75-2885037				Ski Partners, LLC	DE	NIA	Compatriot Capital, Inc	Ownership	32.7	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	83-0389296				SP Land Company, LLC	DE	NIA	Ski Partners, LLC	Ownership	80.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	20-8563569				Ski Partners II, LLC	DE	NIA	Compatriot Capital, Inc	Ownership	32.8	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	37-1845293				Woodbine Legacy Investment Partners, LP	DE	NIA	Compatriot Capital, Inc	Ownership	45.7	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	86-1367956				Woodbine Legacy Pref Partners, LP	DE	NIA	Compatriot Capital, Inc	Ownership	42.1	SEI ESOT	NO	0
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	0
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	0
00000	Sammons Enterprises, Inc. ESOT	00000	84-2200867				Gerrity Holdings LLC	DE	NIA	Compatriot Capital, Inc	Ownership	40.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	20-8156591				Gerrity Group, LLC	DE	NIA	Gerrity Holdings LLC	Ownership	100.0	SEI ESOT	NO	0
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	0
00000	Sammons Enterprises, Inc. ESOT	00000	82-5494752				Gerrity Retail Fund 3, L.P.	DE	NIA	Gerrity Retail Partners 3, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	20-8156591				Gerrity Retail Partners 3, LLC	DE	NIA	Gerrity Group, LLC	Ownership	100.0	SEI ESOT	NO	0
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	0
00000	Sammons Enterprises, Inc. ESOT	00000	82-5513736				GRF Special, LLC	DE	NIA	Gerrity Group, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	82-5513736				GRF Special, LLC	DE	NIA	Gerrity Retail Investors 3, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	83-0526222				Gerrity Retail Investors 3, LLC	DE	NIA	Gerrity Group, LLC	Ownership	94.7	SEI ESOT	NO	0
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	0
00000	Sammons Enterprises, Inc. ESOT	00000					CCI GG Prime 1 LLC	DE	NIA	Compatriot Capital, Inc	Ownership	100.0	SEI ESOT	NO	0
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	0
00000	Sammons Enterprises, Inc. ESOT	00000	88-3614656				Gerrity Prime 1, LLC	DE	NIA	Gerrity Group, LLC	Management	1.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					CCI SSL Holding LLC	DE	NIA	Compatriot Capital, Inc	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	82-0799208				Silverstone Senior Living, LLC	DE	NIA	CCI SSL Holding LLC	Ownership	37.3	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					CCI Tysons SL, LLC	DE	NIA	Compatriot Capital, Inc	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	85-0782247				Silverstone Tysons, LP	DE	NIA	CCI Tysons SL, LLC	Ownership	85.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	85-2413782				Silverstone Tysons Owner, LLC	DE	NIA	Silverstone Tysons, LP	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					CCI Bethesda SL LLC	DE	NIA	Compatriot Capital, Inc	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	86-1558132				Silverstone Bethesda, LP	DE	NIA	CCI Bethesda SL LLC	Ownership	85.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	86-1539060				Silverstone Bethesda Owner, LLC	DE	NIA	Silverstone Bethesda, LP	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					CCI SSL Funding LLC	DE	NIA	Compatriot Capital, Inc	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	88-1607554				SSL CCI Funding, LLC	DE	NIA	CCI SSL Funding LLC	Ownership	85.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					CCI Alexandria SL LLC	DE	NIA	Compatriot Capital, Inc	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	88-2873070				Silverstone Alexandria II, LP	DE	NIA	CCI Alexandria SL LLC	Ownership	90.0	SEI ESOT	NO	0
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	0
00000	Sammons Enterprises, Inc. ESOT	00000					CCI JSC Holdings LLC	DE	NIA	Compatriot Capital, Inc	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	93-4165203				Jackson-Shaw Holdings LLC	DE	NIA	CCI JSC Holdings LLC	Ownership	44.8	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	93-4172460				JSC Manager LLC	DE	NIA	Jackson-Shaw Holdings LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	75-1392561				Jackson-Shaw Company LLC	DE	NIA	Jackson-Shaw Holdings LLC	Ownership	100.0	SEI ESOT	NO	0
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	0

SCHEDULE Y
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1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
00000	Sammons Enterprises, Inc. ESOT	00000	93-4649749				JSC-CCI Lakeview I JV LLC	DE	NIA	CCI Industrial - JSC Lakeview I Investor LLC	Ownership	95.0	SEI ESOT	NO	0
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	0
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	0
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	0
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	0
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	0
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	0
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	0
00000	Sammons Enterprises, Inc. ESOT	00000	99-1869133				JSC-CCI Lakeview II - SAF BTS, LLC	DE	NIA	CCI Industrial - JSC Lakeview II - SAF BTS Investor LLC	Ownership	95.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	99-1869133				JSC-CCI Lakeview II - SAF BTS, LLC	DE	NIA	Jackson-Shaw Company LLC	Ownership	3.5	SEI ESOT	NO	0
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	0
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	0
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	0
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	0
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	0
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	0
00000	Sammons Enterprises, Inc. ESOT	00000					CCI MAC 5BW LLC	DE	NIA	Compatriot Capital, Inc	Ownership	100.0	SEI ESOT	NO	0
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	0
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	0
00000	Sammons Enterprises, Inc. ESOT	00000					CCI Atlanta Industrial LLC	DE	NIA	Compatriot Capital, Inc	Ownership	100.0	SEI ESOT	NO	0
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	0
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	0
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	0
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	0
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	0
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	0
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	0
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	0

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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	0
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	0
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	0
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	0
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	0
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	0
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	0
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	0
00000	Sammons Enterprises, Inc. ESOT	00000					CCI Industrial - SM Cary Investor LLC	DE	NIA	CCI Industrial Holdings LLC	Ownership	100.0	SEI ESOT	NO	0
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	0
00000	Sammons Enterprises, Inc. ESOT	00000					SFG Cary, LLC	DE	NIA	SFG Cary Investors, LLC	Ownership	100.0	SEI ESOT	NO	0
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	0
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	0
00000	Sammons Enterprises, Inc. ESOT	00000					SFG Locust Grove, LLC	GA	NIA	SFG Locust Grove Investors, LLC	Ownership	100.0	SEI ESOT	NO	0
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	0
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	0
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	0
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	0
00000	Sammons Enterprises, Inc. ESOT	00000	26-3960584				SAGE Assets, Inc	DE	NIA	Consolidated Investment Services, Inc	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	36-4358656				Guggenheim Capital, LLC	DE	NIA	SAGE Assets, Inc	Ownership	30.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	94-3489008				Guggenheim Partners, LLC	DE	NIA	Guggenheim Capital, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	20-8734966				GP Holdco, LLC	DE	NIA	Guggenheim Partners, LLC	Ownership	99.5	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	20-8734966				GP Holdco, LLC	DE	NIA	Guggenheim Manager, Inc	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	20-8735034				GPFT Holdco, LLC	DE	NIA	GP Holdco, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	27-4332886				Guggenheim Insurance Holdco, LLC	DE	NIA	GPFT Holdco, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					DLPG, LLC	DE	NIA	Guggenheim Insurance Holdco, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	61-1801988				DLPG II Executive, LLC	DE	NIA	DLPG, LLC	Management	0.0	SEI ESOT	NO	0

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00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim MZ Holdings, LLC	DE	NIA	GPFT Holdco, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	27-1454227				GLAC Holdings, LLC	DE	NIA	Guggenheim Insurance Holdco, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					GLAC LV Holdings, LLC	DE	NIA	GLAC Holdings, LLC	Ownership	99.5	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					GLAC LV Holdings, LLC	DE	NIA	Guggenheim Manager, Inc	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	30-0852108				Guggenheim Holdco Sub II, LLC	DE	NIA	GPFT Holdco, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	01-0625839				Guggenheim Alternative Asset Management, LLC	DE	NIA	GPFT Holdco, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	55-0787375				Guggenheim Management, LLC	DE	NIA	Guggenheim Alternative Asset Management, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	47-0877775				Guggenheim Advisors, LLC	DE	NIA	Guggenheim Alternative Asset Management, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					GPC LIX, LLC	DE	NIA	Guggenheim Advisors, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	81-0561623				Guggenheim Portfolio Company VII, LLC	DE	NIA	Guggenheim Advisors, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	47-0877754				Guggenheim Portfolio Company X, LLC	DE	NIA	Guggenheim Advisors, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					GPA Services, LLC	DE	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	45-2348325				Guggenheim Real Estate, LLC	DE	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	32-0459105				Guggenheim Real Estate (CA), Inc	DE	NIA	Guggenheim Real Estate, LLC (fka Guggenheim Commercial Restate Finance, LLC)	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	26-3419734				Guggenheim Partners India Holdings, LLC	DE	NIA	GPFT Holdco, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	26-3553951				Guggenheim Partners India GP, LLC	DE	NIA	Guggenheim Partners India Holdings, LLC	Ownership	33.3	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	20-5637417				Thomas Weisel India Opportunity Fund, L.P.	DE	NIA	Guggenheim Partners India GP, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	98-0635974				GP India Opportunities Feeder Fund, LP	CYM	NIA	Guggenheim Partners India GP, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	26-3553827				Guggenheim Partners India Management, LLC	DE	NIA	Guggenheim Partners India Holdings, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	98-0602518				Guggenheim Capital Management (Asia) Private Limited	IND	NIA	Guggenheim Partners India Holdings, LLC	Ownership	99.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					ACEI Holdco, LLC	DE	NIA	GPFT Holdco, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					GI Holdco II LLC	DE	NIA	Guggenheim Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					GI Holdco LLC	DE	NIA	GI Holdco II LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	93-4520398				GIHII Asset Holdings, LLC	DE	NIA	GI Holdco II LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	99-2844992				GIHII Funding, LLC	DE	NIA	GI Holdco II LLC	Ownership	99.5	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	99-2844992				GIHII Funding, LLC	DE	NIA	Guggenheim Manager, Inc	Management	0.5	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	99-4079257				GIHII PDF IV Funding, LLC	DE	NIA	GIHII Funding, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	99-3784258				Guggenheim Funding I, LLC	DE	NIA	GI Holdco II LLC	Ownership	99.5	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	99-3784258				Guggenheim Funding I, LLC	DE	NIA	Guggenheim Manager, Inc	Management	0.5	SEI ESOT	NO	0

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00000	Sammons Enterprises, Inc. ESOT	00000	27-1566073				Guggenheim Partners Investment Management Holdings, LLC	DE	NIA	GI Holdco LLC	Ownership	99.5	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	27-1566073				Guggenheim Partners Investment Management Holdings, LLC	DE	NIA	GMI GPIMH, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Campa Funding LLC	DE	NIA	ELM 3 MM Funding LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	81-3818222				CSCN LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	85-2281178				ELM 2 MM Funding LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					ELM 3 MM Funding LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					ELM MM LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					ETCO C-B LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					ETCO C-G LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					ETMF C-B LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					ETMF C-G LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Fitzcarraldo Funding LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					ETGP-AMZ 1 Venture, LP	DE	NIA	Fitzcarraldo Funding LLC	Ownership	97.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					G-Craton MM LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Acri Holdings LLC	DE	NIA	G-Craton MM LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					G-Craton 2 MM LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Acri Holdings II LLC	DE	NIA	G-Craton 2 MM LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					G-One MM LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					G-One Holdings LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					G-One Holdings LLC	DE	NIA	Guggenheim Partners Opportunistic Investment Grade Securities Master Fund, Ltd	Ownership	14.9	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					GLAM MilHsg Fee LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					G-Prairie MM LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	87-4088107				Teton Holdings I LLC	DE	NIA	G-Prairie MM LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					G-PUFF MM LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					G-PUFF LLC	DE	NIA	G-PUFF MM LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					G-PUFF 2 MM LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	0

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00000	Sammons Enterprises, Inc. ESOT	00000	87-3742773				G-PUFF 2 LLC	DE	NIA	G-PUFF 2 MM LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					G-PUFF 3 MM LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	87-4441571				G-PUFF 3 LLC	DE	NIA	G-PUFF 3 MM LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					GRE MM LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					GRE-Aspen Funding, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					ETGP Aspen Venture, LP	DE	NIA	GRE MM LLC	Ownership	97.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					GRE-Birch Funding, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					ETGP Birch Venture, LP	DE	NIA	GRE MM LLC	Ownership	97.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					GRE-Iviron Funding, LLC	DE	NIA	GRE MM LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					GRE-Pine Funding, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					ETGP Pine Venture, LP	DE	NIA	GRE MM LLC	Ownership	97.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					GRE-Samara Funding, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					ETGP Samara Venture, LP	DE	NIA	GRE MM LLC	Ownership	97.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					GRE-Spruce Funding, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					ETGP Spruce Venture, LP	DE	NIA	GRE MM LLC	Ownership	97.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Gulf of Mexico Energy Infrastructure Platform MM LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Gulf of Mexico Energy Infrastructure Platform LLC	DE	NIA	Gulf of Mexico Energy Infrastructure Platform MM LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	84-3882697				Rosales Funding LLC	DE	NIA	Guggenheim Partners Opportunistic Investment Grade Securities Offshore Master Fund, Ltd	Ownership	17.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Molly Aida Funding LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					ETGP-AMZ 2 Venture, LP	DE	NIA	Molly Aida Funding LLC	Ownership	97.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Orinoco Funding LLC	DE	NIA	ELM 3 MM Funding LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	84-3882697				Rosales Funding LLC	DE	NIA	Rosales Holdco LLC	Ownership	76.5	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	84-3882697				Rosales Funding LLC	DE	NIA	ETUR C-G LLC	Ownership	19.8	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	84-3882697				Rosales Funding LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	84-3904333				Rosales Holdco LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					SB Tech Holdings I MM LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	88-0870852				SB Tech Holdings I LLC	DE	NIA	SB Tech Holdings I MM LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Short Line Rail Transportation MM LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	87-4511656				Short Line Rail Transportation LLC	DE	NIA	Short Line Rail Transportation MM LLC	Management	0.0	SEI ESOT	NO	0

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00000	Sammons Enterprises, Inc. ESOT	00000					Teton Holdings II MM LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	84-3888862				Ulmus Funding LLC	DE	NIA	Guggenheim Partners Opportunistic Investment Grade Securities Offshore Master Fund, Ltd	Ownership	17.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	84-3888862				Ulmus Funding LLC	DE	NIA	Ulmus Holdco LLC	Ownership	76.5	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	84-3888862				Ulmus Funding LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	84-3925515				Ulmus Holdco LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	90-0421378				GC Orpheus Investors, LLC	DE	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	21.7	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	90-0421378				GC Orpheus Investors, LLC	DE	NIA	Guggenheim Partners, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					GIES Managing Member, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	84-1777067				GIES Investment, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	83-3766718				GIES Holdco, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	83-3780564				GIES, LLC	DE	NIA	GIES Holdco, LLC	Ownership	89.8	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	83-3780564				GIES, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	38-3975034				GPIMH Sub, LLC	DE	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	38-4089233				GPIMH Sub Holdco, Inc	DE	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	98-0530847				Guggenheim Partners Europe Limited	IRL	NIA	GPIMH Sub Holdco, Inc	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Partners Fund Management (Europe) Limited	IRL	NIA	GPIMH Sub Holdco, Inc	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	99-1468168				Guggenheim Investments Payroll Agent, LLC	DE	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	80-0644053				Guggenheim Partners Investment Management, LLC	DE	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	99.9	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	27-1566073				Guggenheim Partners Investment Management, LLC	DE	NIA	GMI GPIM, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					MERLIN Series 2015-A LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					MERLIN Series 2015-B LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					MERLIN Series 2015-C LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0

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00000	Sammons Enterprises, Inc. ESOT	00000					Corio Funding, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Corio RR Funding, LLC	DE	NIA	Corio Funding, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Corio RR Finance Co., LLC	DE	NIA	Corio RR Funding, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Corio RR Finance Co.-2, LLC	DE	NIA	Corio RR Funding, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	32-0489340				Guggenheim Partners Advisors, LLC	DE	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	27-1566193				GPAM Holdings II, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	98-0598461				Guggenheim Partners Opportunistic Investment Grade Securities Master Fund, Ltd	CYM	NIA	GPAM Holdings II, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	84-5172462				ETUR C-G 2 LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					ETUR C-B LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					GPIM Holdings VIII, Ltd	CYM	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Global Investments Public Limited Company	IRL	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Global Investments Public Limited Company	IRL	NIA	Guggenheim Partners Fund Management (Europe) Limited	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	32-0450778				Guggenheim Partners Opportunistic Investment Grade Securities Fund 2015, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	26-2886445				Guggenheim Partners Opportunistic Investment Grade Securities Fund, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	32-0466249				Guggenheim Private Debt Fund 2.0 Managing Member, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	37-1784155				Guggenheim Private Debt Fund Note Issuer 2.0, LLC	DE	NIA	Guggenheim Private Debt Fund 2.0 Managing Member, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	81-3149694				Guggenheim Private Debt Fund 2.0-I, LLC	DE	NIA	Guggenheim Private Debt Fund 2.0 Managing Member, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	36-4810710				Guggenheim Private Debt Fund 2.0, LLC	DE	NIA	Guggenheim Private Debt Fund 2.0 Managing Member, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Private Debt Fund 2.0, Ltd	CYM	NIA	Guggenheim Private Debt Fund 2.0 Managing Member, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	81-2077566				Guggenheim Private Debt Master Fund 2.0, LLC	DE	NIA	Guggenheim Private Debt Fund 2.0, Ltd	Ownership	74.6	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	81-2077566				Guggenheim Private Debt Master Fund 2.0, LLC	DE	NIA	Guggenheim Private Debt Fund 2.0, LLC	Ownership	12.4	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	81-2077566				Guggenheim Private Debt Master Fund 2.0, LLC	DE	NIA	Guggenheim Private Debt Fund 2.0-I, LLC	Ownership	13.1	SEI ESOT	NO	0

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00000	Sammons Enterprises, Inc. ESOT	00000	81-2077566				Guggenheim Private Debt Master Fund 2.0, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	38-4028256				Guggenheim Private Debt MFLTB 2.0, LLC	DE	NIA	Guggenheim Private Debt Master Fund 2.0, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	26-2427966				GW Ocean, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	50.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	06-1566500				Bingham CDO L.P.	CYM	NIA	GIM GP Ltd.	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	83-2341207				Artemis Aircraft Investments, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Copper River CLO Ltd	CYM	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					GIM GP Ltd	CYM	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	80-0935684				Guggenheim High-Yield Fund, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	46-2991676				Guggenheim Loan Fund, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim NSA Napoli-Mirabella Trust 2019	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim NSA Napoli-Mirabella Trust 2022	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Private Debt Fund Managing Member, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	90-0815983				Guggenheim Private Debt Fund, LLC	DE	NIA	Guggenheim Private Debt Fund Managing Member, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	32-0374613				Guggenheim Private Debt Master Fund, LLC	DE	NIA	Guggenheim Private Debt Fund Managing Member, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	61-1758762				Guggenheim Private Debt Fund, Ltd	CYM	NIA	Guggenheim Private Debt Fund Managing Member, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	26-2254634				Guggenheim Private Debt Fund Trinity Investco, LLC	DE	NIA	Guggenheim Private Debt Fund, Ltd	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	26-3304818				Guggenheim Private Debt Fund Note Issuer, LLC	DE	NIA	Guggenheim Private Debt Fund Managing Member, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	98-1231263				Iron Hill CLO Designated Activity Company	IRL	NIA	Guggenheim Partners Europe Limited	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	20-0158747				Kennecott Funding Ltd	CYM	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	20-3577179				AMC Investor Holdings LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	84-4071528				Bronco Media Holdings LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Bronco Media MM LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	84-4071528				Bronco Media Holdings LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	84-4067033				Bronco Media C-B LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0

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00000	Sammons Enterprises, Inc. ESOT	00000					Hyperscale Funding LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	85-1739830				Hyperscale MM Funding LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Hypnos C-B LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Hypnos C-G LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Hypnos Funding LLC	DE	NIA	Hypnos Holdco LLC	Ownership	99.7	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Hypnos Funding LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Hypnos Holdco LLC	DE	NIA	Guggenheim Partners Opportunistic Investment Grade Securities Master Fund, Ltd.	Ownership	11.1	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Hypnos Holdco LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Hypnos MM LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	36-4917915				Magma WCFF II Ltd.	CYM	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	20-8144136				NZC Guggenheim Fund Limited	CYM	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	80-0586015				NZC Guggenheim Fund LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	61-1879383				NZC Guggenheim Master Fund Limited	CYM	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	98-1473135				BBEP Legacy Holdings, LLC	DE	NIA	NZC Guggenheim Fund Limited	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	20-3422885				Orpheus Funding LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Orpheus Holdings Limited	CYM	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	20-3423059				Orpheus Holdings LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Lionel Investors LLC	DE	NIA	Orpheus Holdings LLC	Ownership	44.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Sands Point Funding Ltd	CYM	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	98-1252874				Seven Sticks CLO Ltd.	CYM	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	35-2615284				Shepard Aircraft Investment, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Stellar Funding, Ltd	CYM	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Omaha Beach Investments MM, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	0

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00000	Sammons Enterprises, Inc. ESOT	00000	84-2646081				Promenade Funding LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	84-2646081				Promenade Funding LLC	DE	NIA	Guggenheim Partners Opportunistic Investment Grade Securities Master Fund, Ltd	Ownership	33.8	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	84-2646081				Promenade Funding LLC	DE	NIA	Hypnos C-G LLC	Ownership	12.9	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	84-2646081				Promenade Funding LLC	DE	NIA	Promenade Holdco LLC	Ownership	47.2	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	84-2787671				Promenade Holdco LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Promenade MM LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	80-0782975				Guggenheim Funds Services, LLC	DE	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	20-0399374				Guggenheim Corporate Funding, LLC	DE	NIA	Guggenheim Funds Services, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Investments Private Debt Fund IV GP, LLC	DE	NIA	Guggenheim Corporate Funding, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	93-2910430				Guggenheim Investments Private Debt Fund IV-A, L.P.	DE	NIA	Guggenheim Investments Private Debt Fund IV GP, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	93-2941649				Guggenheim PDF IV Splitter-1, L.P.	DE	NIA	Guggenheim Investments Private Debt Fund IV GP, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	99-2857059				Guggenheim PDF IV Splitter-1 SPV, LLC	DE	NIA	Guggenheim PDF IV Splitter-1, L.P.	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	93-2918448				Guggenheim Investments Private Debt Fund IV-B, L.P.	DE	NIA	Guggenheim Corporate Funding, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim PDF IV Holdings-1, LLC	DE	NIA	Guggenheim Investments Private Debt Fund IV GP, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	98-1788135				Guggenheim PDF IV Holdings-2, L.P.	DE	NIA	Guggenheim Investments Private Debt Fund IV GP, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim PDF IV Holdings-3, L.P.	DE	NIA	Guggenheim Investments Private Debt Fund IV GP, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	93-2975429				Guggenheim PDF IV Splitter-2, L.P.	DE	NIA	Guggenheim Investments Private Debt Fund IV GP, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim PDF IV Splitter-2 SPV, LLC	DE	NIA	Guggenheim PDF IV Splitter-2, L.P.	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Private Debt Aggregation GP, LLC	DE	NIA	Guggenheim Corporate Funding, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim PD-A Holdings, L.P.	DE	NIA	Guggenheim Private Debt Aggregation GP, LLC	Management	1.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Private Debt Aggregation - A Feeder, L.P.	DE	NIA	Guggenheim Private Debt Aggregation GP, LLC	Management	1.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Private Debt Aggregation - B Feeder, L.P.	DE	NIA	Guggenheim Private Debt Aggregation GP, LLC	Management	1.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	99-2626466				Guggenheim Private Debt Aggregator, L.P.	DE	NIA	Guggenheim Private Debt Aggregation GP, LLC	Management	1.0	SEI ESOT	NO	0

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00000	Sammons Enterprises, Inc. ESOT	00000	99-2671348				Guggenheim Private Debt Aggregator SPV, LLC	DE	NIA	Guggenheim Private Debt Aggregator, L.P.	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	98-1787900				Guggenheim Private Debt Aggregation Holdings, L.P.	CYM	NIA	Guggenheim Private Debt Aggregation GP, LLC	Management	1.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Corio RR Finance-3, LLC	DE	NIA	Guggenheim Corporate Funding, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Corio RR Finance-4, LLC	DE	NIA	Guggenheim Corporate Funding, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	85-3770846				G-Covestre Capital Holdings LLC	DE	NIA	Guggenheim Corporate Funding, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	85-3744049				Covestre Capital Holdings LLC	DE	NIA	G-Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	86-1333892				Covestre Capital PropCo-1 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	86-1350310				Covestre Capital PropCo-2 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	86-1378493				Covestre Capital PropCo-3 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-5 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-8 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-9 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-10 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-11 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-12 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-13 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-14 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-15 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-16 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-17 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-18 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-19 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-24 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-25 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-27 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-28 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-29 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-30 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-35 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	84-1631676				Guggenheim Funds Investment Advisors, LLC	DE	NIA	Guggenheim Funds Services, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	30-0003311				Guggenheim Investor Services, LLC	DE	NIA	Guggenheim Funds Services, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	48-1175174				Guggenheim Funds Distributors, LLC	DE	NIA	Guggenheim Funds Services, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	83-4525194				GSA, LLC	DE	NIA	Guggenheim Funds Services, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	26-0614356				Rydex Holdings, LLC	KS	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	100.0	SEI ESOT	NO	0

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00000	Sammons Enterprises, Inc. ESOT	00000	48-1183041				Security Investors, LLC	KS	NIA	Rydex Holdings, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	20-0751796				GS Gamma Management, LLC	DE	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	50.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	20-0963388				GS Gamma Investments, LLC	DE	NIA	GS Gamma Management, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	71-0983554				GS Gamma Advisors, LLC	DE	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	50.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	27-1273264				GPAM Holdings, Inc	DE	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	20-0570314				Guggenheim Credit Services, LLC	DE	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Lionel Investors LLC	DE	NIA	Guggenheim Credit Services, LLLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Energy LLC	DE	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	26-2726468				Guggenheim Energy Opportunities Fund, LP	DE	NIA	Guggenheim Energy LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Loan Services Company, LLC	DE	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	46-2093280				Guggenheim Loan Services Company, Inc	CA	NIA	Guggenheim Loan Services Company, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	26-3304818				Guggenheim Transparent Value, LLC	DE	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	99.5	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	26-3304818				Guggenheim Transparent Value, LLC	DE	NIA	GPIMH Sub, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	30-0268934				Transparent Value, L.L.C.	DE	NIA	Guggenheim Transparent Value, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Transparent Value Private Limited	IND	NIA	Transparent Value, L.L.C.	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	46-0438962				Guggenheim Partners Advisory Company	SD	NIA	Guggenheim Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	20-8738804				Links Holdings, Inc	DE	NIA	Guggenheim Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	52-2144923				Links Holdings LLC	DE	NIA	Guggenheim Partners, LLC	Ownership	99.5	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	52-2144923				Links Holdings LLC	DE	NIA	Guggenheim Manager, Inc	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Securities Greece Holdings, LLC	DE	NIA	Links Holdings LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Securities Ireland Holdings, LLC	DE	NIA	Links Holdings LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Securities Europe Limited	IRL	NIA	Guggenheim Securities Ireland Holdings, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	52-2144448				Guggenheim Securities, LLC	DE	NIA	Links Holdings LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	52-2144448				Guggenheim Securities, LLC	DE	NIA	Guggenheim Manager, Inc	Management	0.0	SEI ESOT	NO	0

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00000	Sammons Enterprises, Inc. ESOT	00000	20-5717564				Guggenheim Trust Assets, LLC	DE	NIA	Guggenheim Securities, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Securities International, Ltd	GBR	NIA	Links Holdings LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Securities Research Services, LLC	DE	NIA	Links Holdings LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	30-1130409				Links GKPL Holdco, LLC	DE	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Partners Middle East Limited	ARE	NIA	Links GKPL Holdco, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	35-2647677				Links GPJL Holdco, LLC	DE	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Partners Japan, Ltd	JPN	NIA	Links GPJL Holdco, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	26-0898051				GWM Holdco, LLC	DE	NIA	Guggenheim Partners, LLC	Ownership	99.5	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	26-0898051				GWM Holdco, LLC	DE	NIA	Guggenheim Manager, Inc	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	26-0887580				Asset Consulting Group, LLC	DE	NIA	GWM Holdco, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	20-4095774				GP Feeder Fund Management, LLC	DE	NIA	GWM Holdco, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	98-1231727				GIA Europe Holdings, Ltd	CYM	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	98-1231263				Guggenheim Investment Advisors (Europe) Limited	GBR	NIA	GIA Europe Holdings, Ltd	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	26-2634714				Guggenheim Investment Advisors, LLC	DE	NIA	GWM Holdco, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	20-0158747				TEK Financial, LLC	DE	NIA	Guggenheim Partners, LLC	Ownership	99.5	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	20-0158747				TEK Financial, LLC	DE	NIA	Guggenheim Manager, Inc	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					PLUS Funding IV, LLC	DE	NIA	TEK Financial, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	20-3577179				GSFI, LLC	DE	NIA	Guggenheim Partners, LLC	Ownership	70.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	20-3577179				GSFI, LLC	DE	NIA	Guggenheim Partners, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	41-2218591				JLx3, LLC	DE	NIA	Guggenheim Partners, LLC	Ownership	61.1	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	20-3577179				GSFI, LLC	DE	NIA	JLx3, LLC	Ownership	30.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	74-3170540				Generation Financial Group LLC	DE	NIA	JLx3, LLC	Ownership	50.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	74-3170540				Generation Financial Group LLC	DE	NIA	Guggenheim Partners, LLC	Ownership	50.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	65-1276716				IPEX LLC	DE	NIA	Generation Financial Group LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					IPEX Services, LLC	DE	NIA	IPEX LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	46-5629811				GPM: Fundrise, LLC	DE	NIA	Guggenheim Capital, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	36-4482919				Guggenheim Payroll Agent, LLC	DE	NIA	Guggenheim Capital, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	26-0745813				GC Parent Holdings, LLC	DE	NIA	Guggenheim Capital, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	36-4917915				GRREP Holdings, LLC	DE	NIA	GC Parent Holdings, LLC	Ownership	99.5	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	36-4917915				GRREP Holdings, LLC	DE	NIA	Guggenheim Manager, Inc	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	90-0593190				Cainhoy Land & Timber, LLC	DE	NIA	GC Parent Holdings, LLC	Ownership	65.5	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Seven Sticks, LLC	SC	NIA	Cainhoy Land & Timber, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	20-8818434				GFPID, LLC	DE	NIA	GC Parent Holdings, LLC	Ownership	40.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	98-0545986				GFPIC, L.P.	CYM	NIA	GFPID, LLC	Ownership	34.5	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	98-0545987				GGIC, Ltd	CYM	NIA	GFPIC, L.P.	Ownership	75.6	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					GGIC KTI Holdings Ltd	CYM	NIA	GGIC, Ltd	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					GFP Green Inc	CYM	NIA	GGIC, Ltd	Ownership	100.0	SEI ESOT	NO	0

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00000	Sammons Enterprises, Inc. ESOT	00000	26-1197465				GFP Peru Dunas Holdings, Inc	CYM	NIA	GGIC, Ltd	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					GGIC Greenbacker Funding Ltd	CYM	NIA	GGIC, Ltd	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					GGIC IIP Holdings, L.P.	CYM	NIA	GGIC IIP Holdings Ltd	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					GGIC IIP Holdings, L.P.	CYM	NIA	GGIC, Ltd	Ownership	85.7	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Franklin Park (Cyprus) Limited	CYP	NIA	GGIC IIP Holdings LP	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					GGIC IIP Holdings Ltd	CYM	NIA	GGIC, Ltd	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	39-2080411				GGIC Manager, LLC	DE	NIA	GGIC, Ltd	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	20-3310881				Guggenheim Golf Properties Investor, LLC	DE	NIA	GC Parent Holdings, LLC	Ownership	99.5	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	20-3310881				Guggenheim Golf Properties Investor, LLC	DE	NIA	Guggenheim Manager, Inc	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	20-4669817				Guggenheim GN Fund I, Ltd	FL	NIA	Guggenheim Golf Properties Investor, LLC	Ownership	99.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	20-4669817				Guggenheim GN Fund I, Ltd	FL	NIA	GN Fund I, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	20-3160999				Guggenheim GNP, LLC	DE	NIA	GC Parent Holdings, LLC	Ownership	99.5	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	20-3160999				Guggenheim GNP, LLC	DE	NIA	Guggenheim Manager, Inc	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	20-5737003				GNP-IC, LLC	DE	NIA	GN Fund I, Ltd. (fka Guggenheim-Nicklaus Fund I, Ltd.)	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	20-8392416				GNP-MR, LLC	ID	NIA	GN Fund I, Ltd. (fka Guggenheim-Nicklaus Fund I, Ltd.)	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Carmocela Investimentos Imobiliarios E Turisticos, Unipessoal, Lda	PRT	NIA	GNP-MR, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	20-4669663				GN Fund I, LLC	FL	NIA	Guggenheim GNP, LLC (fka Guggenheim Nicklaus Partners, LLC)	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	27-1493411				GDP - Pilara Lotes, LLC	DE	NIA	GC Parent Holdings, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	20-8716009				GC Pilar Golf Investment, LLC	DE	NIA	GC Parent Holdings, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	20-8144136				Pilar Holdings, LLC	FL	NIA	Guggenheim GNP, LLC (fka Guggenheim Nicklaus Partners, LLC)	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	20-8144136				Pilar Holdings, LLC	FL	NIA	Guggenheim Nicklaus Partners, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Toledo-MNG, LLC	DE	NIA	GC Pilar Golf Investment, LLC	Ownership	90.6	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Toledo-SLS, LLC	DE	NIA	GC Pilar Golf Investment, LLC	Ownership	90.6	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	20-2035275				Guggenheim Retail Real Estate Partners, LLC	DE	NIA	GRREP Holdings, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	80-0586065				Guggenheim Development Services, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	93-4061426				BP Duarte 1699, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	99-3007828				BP Morrisville 1971, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	99-2286358				BP Raleigh 1937, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0

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00000	Sammons Enterprises, Inc. ESOT	00000	99-3882405				BP-SE Irving 1967, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	93-4493576				CC West Allis 1772, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					West Coast QSR Acquisitions, LLC	DE	NIA	Guggenheim Development Services, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	88-1859059				JL Amelia 1619, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	20-5132465				Java Acquisition Company 0013, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	20-3475826				Java Acquisition Company 0031, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	99-2131840				JL Allendale 1884, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	88-0597001				JL Ardmore 1563, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	87-2667641				JL Bee Cave 1559, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	85-4816890				JL Beloit 1365, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	92-1126606				JL Broken Bow 1694, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	86-2945532				JL Brownsville 1524, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	88-2227560				JL Canton 1593, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	86-3982939				JL Centerton 1337, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	86-1489005				JL Chattanooga 1491, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	92-2569120				JL Columbus 1549, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	85-3119460				JL Corpus Christi 1454, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	85-2959604				JL Cortlandville 1462, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	92-2195633				JL Daingerfield 1693, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	88-2942837				JL Depew 1297, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	93-2880495				JL Derby 1853, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	99-3112101				JL Derby 1853 II, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	88-2241143				JL D'Iberville 1506, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0

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00000	Sammons Enterprises, Inc. ESOT	00000	99-3112101				JL Dothan 1885, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	88-1198128				JL East Syracuse 1473, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	87-1786425				JL El Paso 1537, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	86-3646562				JL El Paso 1542, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	87-2272008				JL El Paso 1546, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	88-2456436				JL El Paso 1587, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	92-2761014				JL El Paso 1785, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	85-1657665				JL Evansville 1459, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	86-3646562				JL Fayetteville 1336, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	87-3244620				JL Flowood 1515, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	86-2880223				JL Fort Oglethorpe 1492, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	88-4338793				JL Fort Smith 1698, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	92-2054115				JL Fort Smith 1743, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	85-2951317				JL Fort Worth 834, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	88-0747554				JL Hampton 1595, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	93-2032503				JL Horizon City 1759, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	92-1211917				JL Hornell 1697, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	92-1204428				JL Hughes Springs 1696, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	92-1162827				JL Hugo 1704, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	92-1170825				JL Idabel 1702, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	99-3054515				JL Jenison 1846, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	88-1902235				JL Jonesboro 1553, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	92-2173591				JL Lafayette 1745, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	99-3040606				JL Lansing 1897, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0

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00000	Sammons Enterprises, Inc. ESOT	00000	99-3134447				JL Lansing 1947, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	86-2960302				JL Lexington 1436, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	86-2897054				JL Little Rock 1489, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	86-3242971				JL Louisville 1437, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	99-3151467				JL Ludington 1886, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	87-3742155				JL Manvel 1255, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	86-3930852				JL Mason 1523, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	87-2994079				JL McAlester 1490, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	93-2012916				JL McAllen 1625, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	99-1705188				JL Millbrook 1942, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	87-1696406				JL Mobile 1536, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	99-2235283				JL Monroe 1875, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	93-1960675				JL Mundelein 1366, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	92-2122531				JL Muskogee 1780, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	99-1367727				JL New Albany 1845, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	88-0822190				JL New Lenox 986, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	86-3935205				JL Normal 1457, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	87-1630968				JL Oconomowoc 1513, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	92-1907801				JL Olean 1705, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	87-1005370				JL Oshkosh 1465, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	92-2331012				JL Paris 1761, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	88-2694625				JL Peoria 1539, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	88-3645437				JL Peoria 1638, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	86-2866544				JL Pharr 1482, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0

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00000	Sammons Enterprises, Inc. ESOT	00000	86-2866544				JL Radcliff 1569, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	86-3069959				JL Richland 1509, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	85-4158299				JL Rockford 1428, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	88-2442002				JL Rolla 1534, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	87-1674612				JL Saraland 1552, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	99-1724071				JL Sellersburg 1881, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	92-1100659				JL Sheboygan 1628, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	86-3810751				JL Siloam Springs 1448, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	86-1218816				JL Springfield 1495, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	93-4897791				JL Springfield 1963, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	88-0609748				JL Sun Prairie 1514, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	87-4751967				JL Syracuse 1550, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	99-2115908				JL Texarkana 1668, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	99-2500571				JL Troy 1941, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	87-4828775				JL Tyler 1583, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	99-3077209				JL Tyler 1940, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	93-3114120				JL Valdosta 1766, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	87-1711110				JL Webster 1313, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	32-0554458				Lansing 824 Retail, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	92-2349213				MCCW Adairsville 1661, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	88-3835446				MCCW Dahlonega 1637, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	88-1815651				SC-CJ Phoenix 1584, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	87-3762007				SC-H Sellersburg 1373, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	38-3940929				Stonebridge Investors III, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0

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00000	Sammons Enterprises, Inc. ESOT	00000	86-3986639				National Brand Investors I, LLC	DE	NIA	Stonebridge Investors III, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	46-4285653				Retail Investors III, LLC	DE	NIA	Stonebridge Investors III, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	32-0507993				FD Orange Beach 859, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	61-1806677				GW Phoenix 799, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	37-1872507				TLEXP Ellisville 926, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	30-1140283				TLEXP Overland Park 978, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	38-4051268				TLEXP St. Peters 899, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	35-2553419				GM Lansing 824, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	84-3800257				JL Dripping Springs 1369, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	84-2639102				JL Milwaukee 1397, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	84-2678796				JL Plover 1320, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	84-3793426				JL Princeton 1332, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	36-4464896				Guggenheim Services, LLC	DE	NIA	Guggenheim Capital, LLC	Ownership	99.5	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	36-4464896				Guggenheim Services, LLC	DE	NIA	Guggenheim Manager, Inc	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	32-0575985				GC Disbursement Agent, LLC	DE	NIA	Guggenheim Services, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	27-4297522				Guggenheim Disbursement Agent, LLC	DE	NIA	Guggenheim Services, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Receivable Financing, LLC	DE	NIA	Guggenheim Services, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	36-4406374				Guggenheim Manager, Inc	DE	NIA	Guggenheim Capital, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					GMI GPIMH, LLC	DE	NIA	Guggenheim Manager, Inc	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					GMI GPIM, LLC	DE	NIA	Guggenheim Manager, Inc	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	86-2773465				Guggenheim SPAC Holdings, LLC	DE	NIA	Guggenheim Capital, LLC	Ownership	99.5	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	86-2773465				Guggenheim SPAC Holdings, LLC	DE	NIA	Guggenheim Manager, Inc	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim GGP Holdings, LLC	DE	NIA	Guggenheim SPAC Holdings, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					GGP Holdco, LLC	DE	NIA	Guggenheim GGP Holdings, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					GGP Sponsor Holdings, LLC	DE	NIA	GGP Holdco, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	86-3001692				Metric Finance TopCo, LLC	DE	NIA	Guggenheim Capital, LLC	Ownership	99.5	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	86-3001692				Metric Finance TopCo, LLC	DE	NIA	Guggenheim Manager, Inc	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					GPH Funding II, LLC	DE	NIA	Metric Finance TopCo, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	87-0890512				Metric Finance Acquisition Corp. I	DE	NIA	Metric Finance TopCo, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Metric Finance Acquisition Corp. II	CYM	NIA	Metric Finance TopCo, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Metric Finance Acquisition Corp. III	CYM	NIA	Metric Finance TopCo, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	46-2847694				Metric Finance Acquisition Corp. IV	DE	NIA	Metric Finance TopCo, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Metric Finance Holdings I, LLC	DE	NIA	Metric Finance TopCo, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					First Light Acquisition Group, Inc	DE	NIA	Metric Finance Holdings I, LLC	Ownership	16.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Metric Finance Holdings II, LLC	DE	NIA	Metric Finance TopCo, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Metric Finance Holdings III, LLC	DE	NIA	Metric Finance TopCo, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	87-1204962				Silver Sustainable Solutions Corp	DE	NIA	Metric Finance Holdings III, LLC	Ownership	100.0	SEI ESOT	NO	0

SCHEDULE Y
PART 1A – DETAIL 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					Metric Finance Holdings IV, LLC	DE	NIA	Metric Finance TopCo, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Meteora Venture Partners Acquisition Corp	DE	NIA	Metric Finance Holdings IV, LLC	Ownership	17.3	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	20-4863472				GC Deferred Compensation I, LLC	DE	NIA	Guggenheim Capital, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	83-0415853				AC Storage, LLC	DE	NIA	GC Deferred Compensation I, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	26-0822684				Collectible Antiquities Company, LLC	DE	NIA	GC Deferred Compensation I, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	26-2684884				Guggenheim Opportunities Investors I-B, LLC	DE	NIA	GC Deferred Compensation I, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	20-8368645				Guggenheim Opportunities Investors IV, LLC	DE	NIA	GC Deferred Compensation I, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	20-8511161				Guggenheim Opportunities Investors V, LLC	DE	NIA	GC Deferred Compensation I, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	26-3682958				Guggenheim Opportunities Investors VI, LLC	DE	NIA	GC Deferred Compensation I, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Pilara Lotes II, LLC	DE	NIA	GC Deferred Compensation I, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	20-5433411				White Oak Guggenheim Feeder Fund, LLC	DE	NIA	GC Deferred Compensation I, LLC	Ownership	29.2	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	20-5433411				White Oak Guggenheim Feeder Fund, LLC	DE	NIA	Guggenheim Partners, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	77-0709769				Liberty Hampshire Holdings, LLC	DE	NIA	Guggenheim Capital, LLC	Ownership	99.5	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	77-0709769				Liberty Hampshire Holdings, LLC	DE	NIA	Guggenheim Manager, Inc	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	88-1321172				GEFI Company, LLC	DE	NIA	Liberty Hampshire Holdings, LLC	Ownership	99.5	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	88-1321172				GEFI Company, LLC	DE	NIA	Guggenheim Manager, Inc	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	88-1358195				GIFLS Capital Company, LLC	DE	NIA	GEFI Company, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	88-1358195				GIFLS Capital Company, LLC	DE	NIA	Guggenheim Treasury Services, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Brier Creek Capital Company #1, LLC	CYM	NIA	GIFLS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	88-3754568				GIFLS Capital Company II, LLC	DE	NIA	GEFI Company, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	88-3754568				GIFLS Capital Company II, LLC	DE	NIA	Guggenheim Treasury Services, LLC	Management	0.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	45-3935220				Guggenheim Treasury Services, LLC	DE	NIA	Liberty Hampshire Holdings, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	36-4068485				The Liberty Hampshire Company, LLC	DE	NIA	Guggenheim Treasury Services, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	13-4074350				BFC Capital Company, LLC	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	13-3957679				Chelsea Creek Capital Company, LLC	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	13-3957675				Kemps Landing Capital Company, LLC	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	98-0519573				Guggenheim Treasury Services International Limited	CYM	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	NO	0

SCHEDULE Y
PART 1A – DETAIL 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	98-1231174				Guggenheim Treasury Services (Europe) Limited	GBR	NIA	Guggenheim Treasury Services International Limited	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	26-2310174				The Liberty Hampshire Capital Company, LLC	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	13-3959215				Guggenheim Treasury Services Corporation (N.Y.)	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	26-2826279				Bennington Stark Capital Company, LLC	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	36-4203696				Concord Minutemen Capital Company, LLC	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-0240846				Legacy Capital Company, LLC	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	13-4074348				Optimus Funding Company, LLC	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					PTF Trust #1	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	99-3901903				Ridgefield Funding Company, LLC	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	46-2685787				Thomas Creek Capital Corporation	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	99-3962868				White Plains Capital Company, LLC	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	26-0419808				GIFS Capital Company, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	99.5	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1374616				GIFMS Capital Company, LLC	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	99.5	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1374616				GIFMS Capital Company, LLC	DE	NIA	Guggenheim Manager, Inc	Management	0.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1681193				Short Hills Capital Company #1, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					GIFM Holdings Trust	DE	NIA	GIFS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	99-3923291				Saratoga Springs Capital Company, LLC	DE	NIA	GIFS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Saratoga (Cayman), Ltd.	CYM	NIA	GIFS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Sandy Point Capital Company, LLC	CYM	NIA	GIFS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	36-4145892				Lexington Parker Capital Company, L.L.C.	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	99-3889195				Great Bridge Capital Company, LLC	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	88-3945203				Washington Morgan Capital Company, LLC	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Relationship Funding (Cayman) Ltd	CYM	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	75-2738314				Sammons Distribution Holdings, Inc	DE	NIA	Consolidated Investment Services, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	75-0155260				Sammons BW, Inc	DE	NIA	Sammons Distribution Holdings, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	75-2766799				Parkway Mortgage, Inc	DE	NIA	Consolidated Investment Services, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	59-1275568				Asheville Resolution Corporation	DE	NIA	Consolidated Investment Services, Inc	Ownership	100.0	SEI ESOT	NO	

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

Asterisk	Explanation

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

		Response
1.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	NO
4.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	YES
5.	Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC?	NO
6.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC?	YES
7.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC?	NO
8.	Will the Life PBR Statement of Exemption be filed with the state of domicile by July 1st and electronically with the NAIC with the second quarterly filing per the Valuation Manual (by August 15)? (2nd Quarter Only) The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter. In the case of an ongoing statement of exemption, enter "SEE EXPLANATION" and provide as an explanation that the company is utilizing an ongoing statement of exemption.	NO
	AUGUST FILING	
9.	Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter.	NO

Explanation:

9.Business not written

Bar Code:

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

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

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

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

7. 6 6 9 7 4 2 0 2 4 4 4 9 0 0 0 0 2

8. 6 6 9 7 4 2 0 2 4 7 0 0 0 0 1 0 0

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

OVERFLOW PAGE FOR WRITE-INS

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

	1 Current Statement Date	2 December 31 Prior Year
2504. Miscellaneous liabilities	6,788,928	5,779,974
2505. Agent non-qualified deferred compensation	3,858,551	3,458,642
2506. Payable for centeral clearing swap	1,955,046	3,366,009
2597. Summary of remaining write-ins for Line 25 from Page 03	12,602,524	12,604,625

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

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
08.304. Foreign exchange gain (loss)	(4,588)	303,522	267,677
08.397. Summary of remaining write-ins for Line 8.3 from Page 04	(4,588)	303,522	267,677

SCHEDULE A – VERIFICATION

Real Estate

NONE

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	0	0
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		0
2.2 Additional investment made after acquisition		0
3. Current year change in encumbrances		0
4. Total gain (loss) on disposals		0
5. Deduct amounts received on disposals		0
6. Total foreign exchange change in book/adjusted carrying value		0
7. Deduct current year's other-than-temporary impairment recognized		0
8. Deduct current year's depreciation		0
9. Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	0	0
10. Deduct total nonadmitted amounts	0	0
11. Statement value at end of current period (Line 9 minus Line 10)	0	0

SCHEDULE B – VERIFICATION

Mortgage Loans

	1 Year To Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	1,903,793,302	2,065,986,951
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	36,064,578	33,660,000
2.2 Additional investment made after acquisition	13,359,861	30,741,103
3. Capitalized deferred interest and other	655,128	1,649,643
4. Accrual of discount	0	0
5. Unrealized valuation increase/(decrease)	0	0
6. Total gain (loss) on disposals	(327,709)	0
7. Deduct amounts received on disposals	88,969,708	228,244,395
8. Deduct amortization of premium and mortgage interest points and commitment fees	0	0
9. Total foreign exchange change in book value/recorded investment excluding accrued interest	0	0
10. Deduct current year's other-than-temporary impairment recognized	7,217,371	0
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	1,857,358,080	1,903,793,302
12. Total valuation allowance	(9,502,955)	(6,092,137)
13. Subtotal (Line 11 plus Line 12)	1,847,855,125	1,897,701,165
14. Deduct total nonadmitted amounts	0	0
15. Statement value at end of current period (Line 13 minus Line 14)	1,847,855,125	1,897,701,165

SCHEDULE BA – VERIFICATION

Other Long-Term Invested Assets

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	2,443,360,012	2,075,559,922
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	4,833,669	30,217,663
2.2 Additional investment made after acquisition	110,119,013	491,921,609
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	209,482	0
5. Unrealized valuation increase/(decrease)	32,878,861	(551,301)
6. Total gain (loss) on disposals	892,977	1,350,515
7. Deduct amounts received on disposals	55,684,665	151,524,519
8. Deduct amortization of premium and depreciation	2,370,065	3,125,130
9. Total foreign exchange change in book/adjusted carrying value	(301,772)	(310,680)
10. Deduct current year's other-than-temporary impairment recognized	0	178,066
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	2,533,937,512	2,443,360,012
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	2,533,937,512	2,443,360,012

SCHEDULE D – VERIFICATION

Bonds and Stocks

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	32,674,196,677	31,840,131,877
2. Cost of bonds and stocks acquired	2,740,553,711	4,599,079,952
3. Accrual of discount	56,510,549	70,776,286
4. Unrealized valuation increase/(decrease)	28,475,067	101,044,100
5. Total gain (loss) on disposals	(2,097,370)	(83,199,684)
6. Deduct consideration for bonds and stocks disposed of	1,265,779,606	3,721,001,083
7. Deduct amortization of premium	17,372,744	17,825,660
8. Total foreign exchange change in book/adjusted carrying value	(244,089)	2,783,180
9. Deduct current year's other-than-temporary impairment recognized	279,973	117,634,890
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	613,465	42,600
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	34,214,575,687	32,674,196,677
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	34,214,575,687	32,674,196,677

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	20,920,193,444	33,844,882,300	32,624,101,382	35,996,756	20,920,193,444	22,176,971,118	0	20,524,191,435
2. NAIC 2 (a)	10,589,548,151	645,312,508	167,716,357	(38,349,324)	10,589,548,151	11,028,794,977	0	10,502,967,234
3. NAIC 3 (a)	921,362,319	2,877,735	14,761,251	13,473,681	921,362,319	922,952,484	0	870,392,576
4. NAIC 4 (a)	346,115,272	391,426	13,945,233	20,222,705	346,115,272	352,784,170	0	429,238,461
5. NAIC 5 (a)	85,783,708	1,901,360	4,308,434	3,350,354	85,783,708	86,726,988	0	89,496,093
6. NAIC 6 (a)	19,798,374	0	18,666,667	(4,287)	19,798,374	1,127,420	0	4,449,000
7. Total Bonds	32,882,801,268	34,495,365,329	32,843,499,324	34,689,885	32,882,801,268	34,569,357,158	0	32,420,734,799
PREFERRED STOCK								
8. NAIC 1	35,875,675			23,981	35,875,675	35,899,656	0	33,913,800
9. NAIC 2	498,151,787		21,209,250	920,572	498,151,787	477,863,110	0	528,644,464
10. NAIC 3	29,171,596			(414,701)	29,171,596	28,756,895	0	31,119,118
11. NAIC 4	2,443,685		3,500	(47,704)	2,443,685	2,392,481	0	2,493,720
12. NAIC 5	0				0	0	0	0
13. NAIC 6	563,311		1,392,863	889,753	563,311	60,201	0	435,328
14. Total Preferred Stock	566,206,054	0	22,605,613	1,371,901	566,206,054	544,972,343	0	596,606,430
15. Total Bonds & Preferred Stock	33,449,007,322	34,495,365,329	32,866,104,937	36,061,786	33,449,007,322	35,114,329,500	0	33,017,341,229

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 1,757,920,600 ; NAIC 2 $ 13,099,405 ;
NAIC 3 $ 242,168 ; NAIC 4 $; NAIC 5 $; NAIC 6 $

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
7709999999 Totals	13,341,574	XXX	13,321,123	32,760	28,292

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	1,078,355	43,630,593
2. Cost of short-term investments acquired	14,531,879	1,078,394
3. Accrual of discount	22,322	498,075
4. Unrealized valuation increase/(decrease)		0
5. Total gain (loss) on disposals		4,332
6. Deduct consideration received on disposals	2,289,150	44,133,000
7. Deduct amortization of premium	1,832	39
8. Total foreign exchange change in book/adjusted carrying value		0
9. Deduct current year's other-than-temporary impairment recognized		0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	13,341,574	1,078,355
11. Deduct total nonadmitted amounts		0
12. Statement value at end of current period (Line 10 minus Line 11)	13,341,574	1,078,355

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 10, prior year)	356,732,130
2.	Cost Paid/(Consideration Received) on additions	501,122,856
3.	Unrealized Valuation increase/(decrease)	(1,579,364)
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	509,186,205
6.	Considerations received/(paid) on terminations	509,211,338
7.	Amortization	(423,697,771)
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
9.	Total foreign exchange change in Book/Adjusted Carrying Value	1,375,525
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	433,928,242
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	433,928,242

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				4,654,930
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote – Cumulative Cash Change column)				(1,402,865)
3.1	Add:				
	Change in variation margin on open contracts – Highly Effective Hedges				
3.11	Section 1, Column 15, current year to date minus	0			
3.12	Section 1, Column 15, prior year	0	0		
	Change in variation margin on open contracts – All Other				
3.13	Section 1, Column 18, current year to date minus	(279,238)			
3.14	Section 1, Column 18, prior year	(23,438)	(255,800)	(255,800)	
3.2	Add:				
	Change in adjustment to basis of hedged item				
3.21	Section 1, Column 17, current year to date minus	0			
3.22	Section 1, Column 17, prior year	0	0		
	Change in amount recognized				
3.23	Section 1, Column 19, current year to date minus	(279,238)			
3.24	Section 1, Column 19, prior year plus	(23,438)			
3.25	SSAP No. 108 adjustments	0	(255,800)	(255,800)	
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Cumulative variation margin on terminated contracts during the year		(3,704,216)		
4.2	Less:				
4.21	Amount used to adjust basis of hedged item				
4.22	Amount recognized		(3,704,216)		
4.23	SSAP No. 108 adjustments		(3,704,216)		
4.3	Subtotal (Line 4.1 minus Line 4.2)				0
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)				3,252,065
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				3,252,065

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	433,928,244	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote – Total Ending Cash Balance	3,252,065	
3.	Total (Line 1 plus Line 2)		437,180,309
4.	Part D, Section 1, Column 6	605,171,729	
5.	Part D, Section 1, Column 7	(167,991,420)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0

		Fair Value Check	
7.	Part A, Section 1, Column 16	1,010,763,172	
8.	Part B, Section 1, Column 13	0	
9.	Total (Line 7 plus Line 8)		1,010,763,172
10.	Part D, Section 1, Column 9	1,747,448,181	
11.	Part D, Section 1, Column 10	(736,685,009)	
12.	Total (Line 9 minus Line 10 minus Line 11)		0

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	733,549	
14.	Part B, Section 1, Column 20	3,233,200	
15.	Part D, Section 1, Column 12	3,966,749	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E – PART 2 – VERIFICATION

(Cash Equivalents)

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	855,325,595	7,112,001
2. Cost of cash equivalents acquired	54,162,740,444	58,398,561,398
3. Accrual of discount	28,659,561	29,482,721
4. Unrealized valuation increase/(decrease)		0
5. Total gain (loss) on disposals		0
6. Deduct consideration received on disposals	53,288,805,000	57,579,830,525
7. Deduct amortization of premium		0
8. Total foreign exchange change in book/adjusted carrying value		0
9. Deduct current year's other-than-temporary impairment recognized		0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	1,757,920,600	855,325,595
11. Deduct total nonadmitted amounts		0
12. Statement value at end of current period (Line 10 minus Line 11)	1,757,920,600	855,325,595

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
0399999 Totals					0	0	0	0

NONE

SCHEDULE A - PART 3

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

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

NONE

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
Mortgages in Good Standing - Commercial Mortgages - All Other								
3001	West Jordan	UT		03/07/2024	6.990	18,666,667	11,200,000	1,005,000,000
1155	New York	NY		05/21/2024	5.000	0	419,748	8,124,322
1138	Coconut Grove	FL		05/16/2024	4.605	0	1,740,113	3,471,213
0599999 - Mortgages in Good Standing - Commercial Mortgages - All Other						18,666,667	13,359,861	1,016,595,535
0899999 - Mortgages in Good Standing - Total Mortgages in Good Standing (sum of 0199999 through 0699999)						18,666,667	13,359,861	1,016,595,535
3399999 Totals						18,666,667	13,359,861	1,016,595,535

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages closed by repayment																	
936	Cary	NC		07/02/2014	06/13/2024	8,766,195	0	0	0	0	0	0	8,766,195	8,766,195	0	0	0
780	Brooklyn	NY		03/19/2013	04/19/2024	17,766,140	0	0	0	0	0	0	17,766,140	17,766,140	0	0	0
1046	Elk Grove	CA		10/01/2015	05/02/2024	14,437,023	0	0	0	0	0	0	14,437,023	14,437,023	0	0	0
0199999 - Mortgages closed by repayment						40,969,358	0	0	0	0	0	0	40,969,358	40,969,358	0	0	0
Mortgages with partial repayments																	
908	Oceanside	CA		03/19/2013		69,640	0	0	0	0	0	0	69,640	69,640	0	0	0
973	Boston	MA		12/30/2016		216,494	0	0	0	0	0	0	216,494	216,494	0	0	0
1020	Sacramento	CA		06/19/2015		106,116	0	0	0	0	0	0	106,116	106,116	0	0	0
934	Elizabeth	NJ		05/30/2014		50,707	0	0	0	0	0	0	50,707	50,707	0	0	0
936	Cary	NC		07/02/2014		66,212	0	0	0	0	0	0	66,212	66,212	0	0	0
956	Franklin	TN		09/17/2014		287,586	0	0	0	0	0	0	287,586	287,586	0	0	0
1125	Frisco	TX		10/05/2018		160,051	0	0	0	0	0	0	160,051	160,051	0	0	0
1130	San Jose	CA		12/10/2018		85,072	0	0	0	0	0	0	85,072	85,072	0	0	0
1048	Kansas City	MO		09/15/2015		101,497	0	0	0	0	0	0	101,497	101,497	0	0	0
1052	Kennesaw	GA		09/30/2015		59,470	0	0	0	0	0	0	59,470	59,470	0	0	0
1108	Philadelphia	PA		01/09/2018		70,378	0	0	0	0	0	0	70,378	70,378	0	0	0
1053	Pickerington	OH		10/09/2015		91,312	0	0	0	0	0	0	91,312	91,312	0	0	0
1122	Baltimore	MD		09/05/2018		48,468	0	0	0	0	0	0	48,468	48,468	0	0	0
1121	Westminster	CO		08/20/2018		59,483	0	0	0	0	0	0	59,483	59,483	0	0	0
1077	Washington	DC		01/14/2016		26,716	0	0	0	0	0	0	26,716	26,716	0	0	0
986	Mason	OH		01/08/2015		86,955	0	0	0	0	0	0	86,955	86,955	0	0	0
959	Oxnard	CA		09/30/2014		189,329	0	0	0	0	0	0	189,329	189,329	0	0	0
1016	Dallas	TX		05/22/2015		179,824	0	0	0	0	0	0	179,824	179,824	0	0	0
783	Washington	DC		03/22/2013		2,607	0	0	0	0	0	0	2,607	2,607	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
954	Ames	IA		09/12/2014		106,724	0	0	0	0	0	0	106,724	106,724	0	0	0
1060	Panama City Beach	FL		12/30/2016		116,189	0	0	0	0	0	0	116,189	116,189	0	0	0
1153	Wilmington	NC		09/24/2019		215,264	0	0	0	0	0	0	215,264	215,264	0	0	0
984	Dallas	TX		12/24/2014		88,683	0	0	0	0	0	0	88,683	88,683	0	0	0
1049	Boston	MA		12/30/2016		113,067	0	0	0	0	0	0	113,067	113,067	0	0	0
922	Beverly Hills	CA		03/27/2014		120,208	0	0	0	0	0	0	120,208	120,208	0	0	0
999	Bedford	NH		03/26/2015		83,353	0	0	0	0	0	0	83,353	83,353	0	0	0
1005	Omaha	NE		04/17/2015		92,916	0	0	0	0	0	0	92,916	92,916	0	0	0
1050	Omaha	NE		09/22/2015		87,778	0	0	0	0	0	0	87,778	87,778	0	0	0
1022	Dallas	TX		06/12/2015		114,116	0	0	0	0	0	0	114,116	114,116	0	0	0
1115	San Diego	CA		04/20/2018		64,541	0	0	0	0	0	0	64,541	64,541	0	0	0
1008	Oro Valley	AZ		12/30/2016		90,410	0	0	0	0	0	0	90,410	90,410	0	0	0
993	San Diego	CA		03/02/2015		205,086	0	0	0	0	0	0	205,086	205,086	0	0	0
1120	Rochester	NY		08/02/2018		106,971	0	0	0	0	0	0	106,971	106,971	0	0	0
1081	Diamond Bar	CA		03/31/2016		116,167	0	0	0	0	0	0	116,167	116,167	0	0	0
1136	Bothell	WA		02/25/2019		43,719	0	0	0	0	0	0	43,719	43,719	0	0	0
1138U	Coconut Grove	FL		11/15/2022		12,864	0	0	0	0	0	0	12,864	12,864	0	0	0
1106	Park City	UT		03/28/2024		52,630	0	0	0	0	0	0	93,554	93,554	0	0	0
1030	Los Angeles	CA		08/03/2015		68,004	0	0	0	0	0	0	68,004	68,004	0	0	0
1126	Cleveland	OH		10/18/2018		21,734	0	0	0	0	0	0	21,734	21,734	0	0	0
1064	Mountain View	CA		11/20/2015		83,642	0	0	0	0	0	0	83,642	83,642	0	0	0
1112	New York	NY		02/12/2018		98,254	0	0	0	0	0	0	98,254	98,254	0	0	0
1092	Chandler	AZ		02/09/2017		180,915	0	0	0	0	0	0	180,915	180,915	0	0	0
980	Madison	WI		12/19/2014		113,390	0	0	0	0	0	0	113,390	113,390	0	0	0
1000	Columbia	SC		12/30/2016		140,298	0	0	0	0	0	0	140,298	140,298	0	0	0
1146	Macon	GA		08/16/2019		72,940	0	0	0	0	0	0	72,940	72,940	0	0	0
778	Las Vegas	NV		03/11/2013		51,115	0	0	0	0	0	0	51,115	51,115	0	0	0
1032	Santa Monica	CA		12/30/2016		84,180	0	0	0	0	0	0	84,180	84,180	0	0	0
1141	Newtown Square	PA		06/25/2019		143,602	0	0	0	0	0	0	143,602	143,602	0	0	0
983	Mountain View	CA		12/30/2014		177,824	0	0	0	0	0	0	177,824	177,824	0	0	0
1010	Irvine	CA		05/11/2015		140,536	0	0	0	0	0	0	140,536	140,536	0	0	0
921	Morrisville	NC		12/30/2013		83,652	0	0	0	0	0	0	83,652	83,652	0	0	0
1142	Sacramento	CA		06/26/2019		190,150	0	0	0	0	0	0	190,150	190,150	0	0	0
1137	Campbell	CA		03/14/2019		84,169	0	0	0	0	0	0	84,169	84,169	0	0	0
1111	Baltimore	MD		01/31/2018		70,101	0	0	0	0	0	0	70,101	70,101	0	0	0
1144	Yonkers	NY		07/02/2019		204,598	0	0	0	0	0	0	204,598	204,598	0	0	0
1013	Schererville	IN		06/03/2015		105,397	0	0	0	0	0	0	105,397	105,397	0	0	0
901	Stamford	CT		08/29/2013		76,199	0	0	0	0	0	0	76,199	76,199	0	0	0
1138	Coconut Grove	FL		05/16/2024		120,889	0	0	0	0	0	0	126,876	126,876	0	0	0
1071	Johns Island	SC		08/01/2019		304,867	0	0	0	0	0	0	304,867	304,867	0	0	0
994	Bloomington	IN		03/06/2015		176,938	0	0	0	0	0	0	176,938	176,938	0	0	0
998	New York	NY		04/07/2015		36,259	0	0	0	0	0	0	36,259	36,259	0	0	0
1046	Elk Grove	CA		10/01/2015		32,705	0	0	0	0	0	0	32,705	32,705	0	0	0
920	Morrisville	NC		12/30/2013		95,476	0	0	0	0	0	0	95,476	95,476	0	0	0
0299999 - Mortgages with partial repayments						6,746,437	0	0	0	0	0	0	6,793,348	6,793,348	0	0	0
0599999 Totals						47,715,795	0	0	0	0	0	0	47,762,706	47,762,706	0	0	0

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Fixed Income Instruments - 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			624,488			1.720
000000-00-0	GULF OF MEXICO ENERGY INFRASTRUCTURE PLATFORM LLC S-1	WILMINGTON	DE	MAPLES FIDUCIARY SERVICES		07/18/2022			957,920			22.640
000000-00-0	MONARCH CUSTOMIZED OPPORTUNISTIC FUND - SERIES 1 LP	WILMINGTON	DE	MCOF-1 GP, LP		01/20/2022			2,100,000			33.330
1799999 - Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Fixed Income Instruments - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated								0	3,682,408	0	0	XXX
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Common Stocks - Unaffiliated												
000000-00-0	GF CAPITAL PRIVATE EQUITY FUND II-A, L.P	WILMINGTON	DE	GF CAPITAL PRIVATE EQUITY GP II, LLC		06/06/2014			50,764			6.420
000000-00-0	SENTINEL CAPITAL PARTNERS VII, LP	WILMINGTON	DE	SENTINEL CAPITAL PARTNERS VII		07/14/2023			211,184			0.180
000000-00-0	TIIC 2, S.C.A. SICAR	LUXEMBOURG CITY	LUX	COMPAGNIE BENJAMIN DE ROTHSHILD		04/24/2018			703,274			7.170
000000-00-0	GLOBAL INFRASTRUCTURE DEBT ISSUER LP	WILMINGTON	DE	GID PROGRAM US GP LLC		05/28/2021			2,083,516			17.530
000000-00-0	HUNTER POINT CAPITAL INVESTORS (ONSHORE) LP	WILMINGTON	DE	HUNTER POINT CAPITAL LP		06/16/2023			9,254,013			0.000
000000-00-0	PINEBRIDGE PREFERRED PARTICIPATION FUND, LP	WILMINGTON	DE	PINEBRIDGE		06/22/2020			7,508,898			35.160
000000-00-0	PINEBRIDGE PRIVATE CREDIT III PARALLEL RFF, L.P	WILMINGTON	DE	PINEBRIDGE PRIVATE CREDIT III		09/30/2022			732,252			10.410
1999999 - Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Common Stocks - Unaffiliated								0	20,543,902	0	0	XXX
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Common Stocks - Affiliated												
000000-00-0	DEXTRA STRATEGIC PARTNERS B-2 LP	WILMINGTON	DE	DEXTRA STRATEGIC PARTNERS B-2 LP		12/19/2022			21,933,775			40.000
2099999 - Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Common Stocks - Affiliated								0	21,933,775	0	0	XXX
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Real Estate - Affiliated												
000000-00-0	GRE-IVIRON FUNDING LLC	VARIOUS		GRE-IVIRON FUNDING LLC		12/29/2022			2,081,376			22.610
000000-00-0	GRE-ASPEN FUNDING, LLC	VARIOUS		GRE-ASPEN FUNDING, LLC		12/29/2022			250,108			24.140
000000-00-0	GRE-BIRCH FUNDING, LLC	VARIOUS		GRE-BIRCH FUNDING, LLC		12/29/2022			1,850,438			24.140
000000-00-0	GRE-PINE FUNDING, LLC	VARIOUS		GRE-PINE FUNDING, LLC		12/29/2022			625,069			24.140
2299999 - Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Real Estate - Affiliated								0	4,806,992	0	0	XXX
Collateral Loans - Unaffiliated												
BGH5LR-HZ-7	ATHOS RE SEC COLLATERAL LOAN ATHOS RE SE	VARIOUS		TRANSFER	5.B	04/23/2024			409,088			
BGH81G-7H-8	IVIRON FUNDING CL IVIRON FUNDING COLLATE	VARIOUS		DIRECT	5.A	04/05/2024			6,244,128			
2999999 - Collateral Loans - Unaffiliated								0	6,653,216	0	0	XXX
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Fixed Income Instruments - Unaffiliated												
000000-00-0	BRONCO HOLDCO 2024-1 LP	WILMINGTON	DE	ABF		04/01/2024		122,153				
000000-00-0	BABF HENRY AGGREGATOR LP	WILMINGTON	DE	ABF		04/01/2024		2,800,000				
000000-00-0	MIST TOPCO LP	WILMINGTON	DE	ABF		04/01/2024		800,721				
000000-00-0	MIST TOPCO LP2	WILMINGTON	DE	ABF		05/23/2024		244,978	60,840			
4699999 - Residual Tranches or Interests with Underlying Assets Having Characteristics of: Fixed Income Instruments - Unaffiliated								3,967,851	60,840	0	0	XXX
6099999 – Subtotals - Unaffiliated								3,967,851	30,940,366	0	0	XXX
6199999 – Subtotals - Affiliated								0	26,740,766	0	0	XXX
6299999 Totals								3,967,851	57,681,133	0	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Fixed Income Instruments - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated																			
000000-00-0	AEA MEZZANINE FUND II LP	STAMFORD	CT	AEA MEZZANINE MANAGEMENT	12/19/2008	04/01/2024	1,583	(1,583)	0	0	0	(1,583)	0	0	0	0	0	0	0
000000-00-0	AEA MEZZANINE FUND IV LP	STAMFORD	CT	AEA MEZZANINE MANAGEMENT	07/27/2018	04/04/2024	4,562,550	0	0	0	0	0	0	537,913	537,913	0	0	0	0
000000-00-0	MB SPECIAL OPPORTUNITIES FUND II	DOVER	DE	MB SPECIAL OPPORTUNITIES FUND GP, LLC	01/02/2020	05/01/2024	14,925,786	0	0	0	0	0	0	409,458	409,458	0	0	0	0
000000-00-0	TCW/CRESCENT MEZZANINE PARTNERS V, L.P.	WILMINGTON	DE	TCW / CRESCENT MEZZANINE L.L.C	03/20/2008	04/01/2024	8,843	(2,642)	0	0	0	(2,642)	0	0	0	0	0	0	0
1799999 - Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Fixed Income Instruments - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated							19,498,762	(4,225)	0	0	0	(4,225)	0	947,371	947,371	0	0	0	0
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Fixed Income Instruments - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Affiliated																			

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
000000-00-0	NZC GUGGENHEIM FUND LLC	NEW YORK	NY	GPIM LLC	04/01/2013	05/30/2024	337,635	0	0	0	0	0	0	350,409	350,409	0	0	0	0
1899999 - Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Fixed Income Instruments - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Affiliated							337,635	0	0	0	0	0	0	350,409	350,409	0	0	0	0
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Common Stocks - Unaffiliated																			
000000-00-0	OAKTREE PORTS AMERICA FUND, L.P.	CAYMAN ISLAND	CYM	OAKTREE HS III GP, LP	04/30/2019	04/01/2024	76,752	(76,752)	0	0	0	(76,752)	0	0	0	0	0	0	0
000000-00-0	VINE MEDIA OPPORTUNITIES - FUND IV, LP	WILMINGTON	DE	VINE ALTERNATIVE INVESTMENTS IV, LP	12/13/2018	06/24/2024	11,212,123	0	0	0	0	0	0	232,242	232,242	0	0	0	0
1999999 - Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Common Stocks - Unaffiliated							11,288,875	(76,752)	0	0	0	(76,752)	0	232,242	232,242	0	0	0	0
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Common Stocks - Affiliated																			
000000-00-0	G-PIPE LLC	VARIOUS		G-PIPE	07/23/2021	04/01/2024	4,056	(4,056)	0	0	0	(4,056)	0	0	0	0	0	0	0
000000-00-0	GUGGENHEIM ENERGY OPPORTUNITIES FUND LP	NEW YORK	NY	GPM LLC	07/01/2008	04/29/2024	967,530	0	0	0	0	0	0	603,515	603,515	0	0	0	0
000000-00-0	HYPNOS HOLDCO LLC	VARIOUS		HYPNOS	10/22/2021	04/19/2024	2,689,897	0	0	0	0	0	0	69,821	69,821	0	0	0	0
000000-00-0	WATTAGE FINANCE-NC, LLC	KINGS MOUNTAIN	NC	NTE ENERGY LLC	03/11/2016	04/29/2024	11,755,259	0	0	0	0	0	0	188,852	188,852	0	0	0	0
2099999 - Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Common Stocks - Affiliated							15,416,742	(4,056)	0	0	0	(4,056)	0	862,187	862,187	0	0	0	0
Joint Venture, Partnership or Limited Liability Company Interests 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	05/31/2024	108,278,007	0	0	0	0	0	0	13,308,299	13,308,299	0	0	0	
2399999 - Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Mortgage Loans - Unaffiliated							108,278,007	0	0	0	0	0	0	13,308,299	13,308,299	0	0	0	0
Surplus Debentures, etc. - Unaffiliated																			
309601-AA-0	FARMERS EXCHANGE CAPITAL FARMER 8.625 05	VARIOUS		Maturity	12/01/2016	05/01/2024	8,581,005	0	(32,005)	0	0	(32,005)	0	8,549,000	8,549,000	0	0	0	368,676
2799999 - Surplus Debentures, etc. - Unaffiliated							8,581,005	0	(32,005)	0	0	(32,005)	0	8,549,000	8,549,000	0	0	0	368,676
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Common Stock - Unaffiliated																			
009349-AR-2	AIRCRAFT LEASE SECURITISATION 0.000%	VARIOUS		Interest Capitalization	01/15/2024	06/01/2024	88,953	0	0	0	0	0	0	88,953	88,953	0	0	0	0
009349-AR-2	AIRCRAFT LEASE SECURITISATION 0.000%	VARIOUS		Redemption 100.0000	12/01/2022	04/01/2024	8,932	0	16,327	0	0	16,327	0	25,260	25,260	0	0	0	0
92870V-AG-0	VOLTAGE FINANCE LLC VOLTAGE FINANCE CL C	VARIOUS		Paydown	12/01/2016	04/15/2024	8,383,320	0	0	0	0	0	0	8,383,320	8,383,320	0	0	0	10,077,669
92870V-AH-8	VOLTAGE FINANCE LLC VOLTAGE FINANCE CL D	VARIOUS		Paydown	12/01/2016	04/15/2024	83,821	0	0	0	0	0	0	83,821	83,821	0	0	0	202,655
4899999 - Residual Tranches or Interests with Underlying Assets Having Characteristics of: Common Stock - Unaffiliated							8,565,026	0	16,327	0	0	16,327	0	8,581,354	8,581,354	0	0	0	10,280,324
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Common Stock - Affiliated																			
40168P-BM-9	GUGGENHEIM PRIVATE DEBT FUND I PDFNI 201	VARIOUS		Redemption 100.0000	12/01/2016	04/15/2024	1,549,211	0	0	0	0	0	0	1,549,211	1,549,211	0	0	0	15,664
40168P-BN-7	GUGGENHEIM PRIVATE DEBT FUND I PDFNI 201	VARIOUS		Paydown	12/01/2016	04/12/2024	607,949	0	0	0	0	0	0	607,949	607,949	0	0	0	659,367
40168P-BP-2	GUGGENHEIM PRIVATE DEBT FUND I PDFNI 201	VARIOUS		Paydown	12/01/2016	04/12/2024	104,450	0	0	0	0	0	0	104,450	104,450	0	0	0	1,045
40166L-30-7	GUGGENHEIM PRIVATE DEBT FUND N PDFNI 201	VARIOUS		Paydown	12/01/2016	04/15/2024	285,879	0	0	0	0	0	0	285,879	871,042	0	585,163	585,163	18,648
40166L-50-5	GUGGENHEIM PRIVATE DEBT FUND N PDFNI 201	VARIOUS		Paydown	12/01/2016	04/15/2024	34	0	0	0	0	0	0	34	99	0	65	65	140,401
40166L-70-3	GUGGENHEIM PRIVATE DEBT FUND N PDFNI 201	VARIOUS		Paydown	12/01/2016	04/15/2024	54,504	840	0	0	0	840	0	54,504	270,693	0	216,188	216,188	3,068
45032M-AH-1	ISAIL LLC 14.741% 12/29/27	VARIOUS		Paydown	12/01/2016	04/01/2024	119	0	0	0	0	0	0	119	773	0	654	654	8
45032M-AG-3	ISAIL LLC 3.000% 12/29/27	VARIOUS		Paydown	12/01/2016	04/01/2024	139,211	0	0	0	0	0	0	139,211	139,211	0	0	0	1,067
4999999 - Residual Tranches or Interests with Underlying Assets Having Characteristics of: Common Stock - Affiliated							2,741,357	840	0	0	0	840	0	2,741,357	3,543,428	0	802,070	802,070	839,268
6099999 – Subtotals - Unaffiliated							156,211,675	(80,977)	(15,678)	0	0	(96,655)	0	31,618,265	31,618,265	0	0	0	10,649,000
6199999 – Subtotals - Affiliated							18,495,733	(3,216)	0	0	0	(3,216)	0	3,953,954	4,756,025	0	802,070	802,070	839,268
6299999 Totals							174,707,408	(84,193)	(15,678)	0	0	(99,871)	0	35,572,219	36,374,290	0	802,070	802,070	11,488,268

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Bonds - U.S. Governments									
05612T-AC-9	BX Trust VLT4 B N Y 7.270% 07/15/29		05/31/2024	GOLDMAN SACHS & CO	XXX	1,995,000	2,000,000		1.D FE
05612T-AG-0	BX Trust VLT4 D N Y 7.769% 07/15/29		05/31/2024	GOLDMAN SACHS & CO	XXX	3,990,000	4,000,000		1.G FE
10570N-AA-6	BRAVO Residential Funding Trus CES1 A1A		04/30/2024	MORGAN STANLEY	XXX	9,999,994	10,000,000	69,084	1.A FE
12510H-AX-8	Capital Automotive Reit 2A A2 Y Y 5.25		06/04/2024	BARC	XXX	16,649,802	17,250,000		1.E FE
26860X-AU-5	ELM Trust 2024 ELM A10 N Y 5.801% 06/1		05/21/2024	GOLDMAN SACHS & CO	XXX	380,000	380,000	306	1.A FE
3136A7-PJ-5	Fannie Mae FNR 2012-88 WZ 3.500% 08/25		06/01/2024	Interest Capitalization	XXX	1,445	1,445		1.A
3136AA-4L-6	Fannie Mae FNR 2012-149 NZ 3.000% 01/2		06/01/2024	Interest Capitalization	XXX	18,409	18,409		1.A
3136AU-HZ-7	Fannie Mae FNR 2016-79 AZ 3.000% 11/25		06/01/2024	Interest Capitalization	XXX	35,681	35,681		1.A
3136AV-2Z-1	Fannie Mae FNR 2017-21 ZD 3.500% 04/25		06/01/2024	Interest Capitalization	XXX	39,227	39,227		1.A
3136AV-PM-5	Fannie Mae FNR 2017-10 LZ 3.000% 03/25		06/01/2024	Interest Capitalization	XXX	9,296	9,296		1.A
3136B2-7H-9	Fannie Mae FNR 2018-72 ZB 3.500% 10/25		06/01/2024	Interest Capitalization	XXX	74,448	74,448		1.A
3136B2-NL-2	Fannie Mae FNR 2018-53 BZ 3.500% 07/25		06/01/2024	Interest Capitalization	XXX	43,278	43,278		1.A
3136B3-PT-1	Fannie Mae FNR 2018-88 MZ 3.500% 12/25		06/01/2024	Interest Capitalization	XXX	52,868	52,868		1.A
3136B3-RS-1	Fannie Mae FNR 2018-89 VZ 4.000% 12/25		06/01/2024	Interest Capitalization	XXX	37,245	37,245		1.A
3136BG-4G-3	Fannie Mae FNR 2021-65 GZ 2.000% 10/25		06/01/2024	Interest Capitalization	XXX	20,361	20,361		1.A
3136BG-5Y-3	Fannie Mae FNR 2021-66 DZ 2.000% 10/25		06/01/2024	Interest Capitalization	XXX	15,795	15,795		1.A
3136BG-N3-1	Fannie Mae FNR 2021-56 ZK 2.500% 09/25		06/01/2024	Interest Capitalization	XXX	16,972	16,972		1.A
3136BJ-F5-9	Fannie Mae FNR 2021-73 DZ 2.500% 11/25		06/01/2024	Interest Capitalization	XXX	13,305	13,305		1.A
3136BK-JB-9	Fannie Mae FNR 2021-85 ZL 2.500% 12/25		06/01/2024	Interest Capitalization	XXX	12,353	12,353		1.A
3136BK-X6-4	Fannie Mae FNR 2021-94 GZ 2.500% 01/25		06/01/2024	Interest Capitalization	XXX	21,001	21,001		1.A
3136BL-3U-2	Fannie Mae FNR 2022-10 CZ 3.500% 02/25		06/01/2024	Interest Capitalization	XXX	30,508	30,508		1.A
3136BL-RU-6	Fannie Mae FNR 2022-7 ZE 2.500% 02/25/		06/25/2024	Interest Capitalization	XXX	33,056	33,056		1.A
3136BL-TN-0	Fannie Mae FNR 2022-7 GZ 2.500% 02/25/		06/01/2024	Interest Capitalization	XXX	13,223	13,223		1.A
3136BM-AH-1	Fannie Mae FNR 2022-9 Z 3.000% 03/25/5		06/01/2024	Interest Capitalization	XXX	42,292	42,292		1.A
3136BM-HC-5	Fannie Mae FNR 2022-21 BZ 3.500% 04/25		06/01/2024	Interest Capitalization	XXX	82,759	82,759		1.A
3136BM-PV-4	Fannie Mae FNR 2022-17 ZJ 3.500% 04/25		06/01/2024	Interest Capitalization	XXX	38,208	38,208		1.A
3136BM-QE-1	Fannie Mae FNR 2022-17 ZN 3.500% 04/25		06/01/2024	Interest Capitalization	XXX	26,849	26,849		1.A
3137AJ-AY-0	FEDERAL HOME LOAN MORTGAGE COR FHR 3955		06/01/2024	Interest Capitalization	XXX	7,747	7,747		1.A
3137B1-3E-0	Freddie Mac FHR 4182 ZK 3.500% 03/15/4		06/01/2024	Interest Capitalization	XXX	23,007	23,007		1.A
3137B2-G3-8	Freddie Mac FHR 4206 LZ 3.500% 05/15/4		06/01/2024	Interest Capitalization	XXX	43,091	43,091		1.A
3137BF-BH-3	Freddie Mac FHR 4413 VZ 3.000% 11/15/4		06/01/2024	Interest Capitalization	XXX	33,315	33,315		1.A
3137BM-XN-1	FEDERAL HOME LOAN MORTGAGE COR FHR 4551		06/01/2024	Interest Capitalization	XXX	11,726	11,726		1.A
3137BT-RY-9	Freddie Mac FHR 4636 ZN 3.000% 12/15/4		06/01/2024	Interest Capitalization	XXX	9,343	9,343		1.A
3137FD-7H-9	Freddie Mac FHR 4748 YZ 3.500% 12/15/4		06/01/2024	Interest Capitalization	XXX	54,589	54,589		1.A
3137FQ-AT-0	Freddie Mac FHR 4932 AZ 3.000% 12/25/4		06/01/2024	Interest Capitalization	XXX	17,122	17,122		1.A
3137H1-5M-4	Freddie Mac FHR 5123 GZ 2.500% 07/25/5		06/01/2024	Interest Capitalization	XXX	26,833	26,833		1.A
3137H2-5X-8	FHLMC Multifamily Structured P FHR 5144		06/01/2024	Interest Capitalization	XXX	36,916	36,916		1.A
3137H2-7G-3	FHLMC Multifamily Structured P FHR 5140		06/01/2024	Interest Capitalization	XXX	71,195	71,195		1.A
3137H2-GR-9	FHLMC Multifamily Structured P FHR 5146		06/01/2024	Interest Capitalization	XXX	3,955	3,955		1.A
3137H2-Z6-4	FHLMC Multifamily Structured P FHR 5150		06/01/2024	Interest Capitalization	XXX	5,486	5,486		1.A
3137H3-W3-2	FHLMC Multifamily Structured P FHR 5160		06/01/2024	Interest Capitalization	XXX	51,496	51,496		1.A
3137H4-VA-5	Freddie Mac FHR 5180 CZ 2.500% 11/25/5		06/01/2024	Interest Capitalization	XXX	6,625	6,625		1.A
3137H4-Z6-0	Freddie Mac FHR 5183 BZ 2.500% 01/25/5		06/01/2024	Interest Capitalization	XXX	10,882	10,882		1.A
3137H5-FE-2	Freddie Mac FHR 5190 BZ 2.500% 01/25/5		06/01/2024	Interest Capitalization	XXX	52,890	52,890		1.A
3137H5-HW-0	Freddie Mac FHR 5190 ZL 3.000% 02/25/5		06/01/2024	Interest Capitalization	XXX	8,023	8,023		1.A
3137H5-MR-5	Freddie Mac FHR 5191 BZ 2.500% 11/25/5		06/01/2024	Interest Capitalization	XXX	6,611	6,611		1.A
3137H5-UE-5	Freddie Mac FHR 5189 CZ 2.500% 02/25/5		06/01/2024	Interest Capitalization	XXX	19,834	19,834		1.A
3137H5-VT-1	Freddie Mac FHR 5189 ZT 2.500% 01/25/5		06/01/2024	Interest Capitalization	XXX	33,056	33,056		1.A
3137H5-ZN-0	Freddie Mac FHR 5202 BZ 3.000% 03/25/5		06/01/2024	Interest Capitalization	XXX	16,006	16,006		1.A
3137H6-S3-0	Freddie Mac FHR 5214 CZ 4.000% 04/25/5		06/01/2024	Interest Capitalization	XXX	81,637	81,637		1.A
3137HB-XZ-2	Freddie Mac 5386 HZ N N 5.500% 03/25/5		06/01/2024	Interest Capitalization	XXX	41,629	41,629		1.A
35563P-BD-0	Freddie Mac - SCRT SCRT 2017-2 MB 3.00		05/01/2024	Interest Capitalization	XXX				1.A
35563P-GE-3	Freddie Mac - SCRT SCRT 2018-3 HZ 3.00		06/01/2024	Interest Capitalization	XXX	57,916	57,916		1.A
35563P-JJ-9	Freddie Mac - SCRT SCRT 2019-1 MZ 3.50		06/01/2024	Interest Capitalization	XXX	52,408	52,408		1.A
35563P-LF-4	Freddie Mac - SCRT SCRT 2019-3 HZ 3.00		06/01/2024	Interest Capitalization	XXX	8,647	8,647		1.A
35563P-MP-1	Freddie Mac - SCRT SCRT 2019-4 MZ 3.00		06/01/2024	Interest Capitalization	XXX	102,991	102,991		1.A
36831C-AB-8	GCAT SERIES 2024-NQM2 CLASS A2 144A 6		05/15/2024	BARC	XXX	2,999,974	3,000,000	16,100	1.C FE
38373M-P7-9	Government National Mortgage A GNR 2007-		06/01/2024	Interest Capitalization	XXX	22,973	22,973		1.A

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
38376G-ZD-5	Government National Mortgage A GNR 2010-		06/01/2024	Interest Capitalization	XXX	26,374	26,374		1.A
38378B-SJ-9	Government National Mortgage A GNR 2012-		06/01/2024	Interest Capitalization	XXX	14,955	14,955		1.A
38378U-7S-0	Government National Mortgage A GNR 2013-		06/01/2024	Interest Capitalization	XXX	64,856	64,856		1.A
38378Y-JZ-3	Government National Mortgage A GNR 2013-		06/01/2024	Interest Capitalization	XXX	56,749	56,749		1.A
38378Y-KD-0	Government National Mortgage A GNR 2013-		06/01/2024	Interest Capitalization	XXX	33,889	33,889		1.A
38380A-P9-2	Government National Mortgage A GNR 2016-		06/01/2024	Interest Capitalization	XXX	9,390	9,390		1.A
38380A-TY-3	Government National Mortgage A GNR 2016-		06/01/2024	Interest Capitalization	XXX	29,712	29,712		1.A
38380U-VP-5	Government National Mortgage A GNR 2018-		06/20/2024	Interest Capitalization	XXX	5,414	5,414		1.A
38383P-LR-0	Government National Mortgage A GNR 2022-		06/01/2024	Interest Capitalization	XXX	31,932	31,932		1.A
38383P-V3-2	Government National Mortgage A GNR 2022-		06/01/2024	Interest Capitalization	XXX	18,767	18,767		1.A
38383R-HE-0	Government National Mortgage A GNR 2022-		06/01/2024	Interest Capitalization	XXX	31,853	31,853		1.A
38383V-MM-7	Government National Mortgage A 3 EZ Y N		06/20/2024	Interest Capitalization	XXX	13,305	13,305		1.A
67118X-AA-3	Onslow Bay Financial LLC NQM6 A1 Y Y 6		04/19/2024	JPMORGAN SECURITIES INC	XXX	14,999,850	15,000,000	75,215	1.A FE
67118X-AB-1	Onslow Bay Financial LLC NQM6 A2 Y Y 6		04/19/2024	JPMORGAN SECURITIES INC	XXX	2,999,962	3,000,000	15,633	1.C FE
67119F-AA-1	Onslow Bay Financial LLC NQM7 A1 Y Y 6		05/06/2024	BARC	XXX	16,199,935	16,200,000	120,802	1.A FE
67119F-AB-9	Onslow Bay Financial LLC NQM7 A2 Y Y 6		05/06/2024	BARC	XXX	2,000,000	2,000,000	15,399	1.C FE
74939F-AA-5	Woodward Capital Management CES4 A1A Y Y		05/16/2024	BANK OF AMERICA	XXX	14,349,829	14,350,000	51,456	1.A FE
74939F-AB-3	Woodward Capital Management CES4 A1B Y Y		05/16/2024	BANK OF AMERICA	XXX	2,199,977	2,200,000	8,082	1.A FE
81743C-AE-5	Sequoia Mortgage Trust 5 A5 Y Y 6.000%		05/07/2024	BANK OF AMERICA	XXX	16,730,351	16,825,000	36,454	1.A FE
81743C-AV-7	Sequoia Mortgage Trust 5 A20 Y Y 6.000		05/07/2024	BANK OF AMERICA	XXX	2,467,969	2,500,000	5,417	1.A FE
86212X-AP-5	STORE Master Funding LLC 1A A4 Y Y 5.9		04/18/2024	Various	XXX	5,488,410	5,500,000	561	1.C FE
871044-AA-1	Switch ABS Issuer LLC 24 1A A2 6.280%		05/14/2024	DEUTSCHE BANK SECURITIES INC	XXX	1,399,398	1,400,000	5,129	1.G FE
871044-AE-3	Switch ABS Issuer LLC 2A A2 Y Y 5.440%		06/06/2024	MORGAN STANLEY	XXX	35,608,826	37,000,000		1.G FE
92839H-AA-4	Vista Point Securitization Tru CES1 A1 Y		05/10/2024	PIPER SANDLER & CO	XXX	4,999,949	5,000,000	39,871	1.A FE
0109999999 - Bonds - U.S. Governments						157,392,950	159,538,724	459,509	XXX
Bonds - All Other Governments									
78485K-AA-3	Starwood Commercial Mortgage T FL3 A Y Y	D	04/17/2024	PTC	XXX	492,266	500,000	371	1.A FE
0309999999 - Bonds - All Other Governments						492,266	500,000	371	XXX
Bonds - U.S. States, Territories and Possessions									
010878-AY-2	ALAMEDA CALIF CA ALA 3.75 08/01/2032 3		04/01/2024	DIRECT	XXX	1,531,515	1,531,515		1.A FE
79766D-WC-9	SAN FRANCISCO CALIF CITY & CNT SERIES E		05/17/2024	Tax Free Exchange	XXX	429,168	385,000	684	1.E FE
79766D-WF-2	SAN FRANCISCO CALIF CITY & CNT SERIES E		05/17/2024	Tax Free Exchange	XXX	4,509,051	4,045,000	7,191	1.E FE
0509999999 - Bonds - U.S. States, Territories and Possessions						6,469,734	5,961,515	7,875	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions									
34074M-5Z-0	FLORIDA ST HSG FIN CORP REVENU N Y N 5		06/11/2024	RBC CAPITAL MARKETS CORPORATIO	XXX	919,681	925,000	151	1.A FE
45203M-YE-5	ILLINOIS ST HSG DEV AUTH REVEN 6.051%		05/29/2024	UBS SECURITIES LLC	XXX	5,992,020	6,000,000	1,009	1.A FE
45203M-YF-2	ILLINOIS ST HSG DEV AUTH REVEN SERIES D		04/30/2024	Jefferies & Company Inc	XXX	15,750,000	15,750,000		1.A FE
45203M-YG-0	ILLINOIS ST HSG DEV AUTH REVEN SERIES D		05/01/2024	Jefferies & Company Inc	XXX	2,195,000	2,195,000		1.A FE
491309-GW-4	KENTUCKY ST HSG CORP SF MTGE N Y N 5.8		05/29/2024	UBS SECURITIES LLC	XXX	4,272,800	4,360,000		1.A FE
491309-GY-0	KENTUCKY ST HSG CORP SF MTGE N Y N 5.9		05/29/2024	Various	XXX	2,567,224	2,625,000		1.A FE
57419U-DG-0	MARYLAND CMNTY DEV ADMIN HSG & 5.991%		04/23/2024	Jefferies & Company Inc	XXX	11,250,000	11,250,000		1.B FE
57419U-DH-8	MARYLAND CMNTY DEV ADMIN HSG & 6.041%		04/22/2024	BANK OF AMERICA	XXX	21,000,000	21,000,000		1.B FE
57587G-TM-7	MASSACHUSETTS ST HSG FIN AGY H N Y N 5		06/24/2024	WELLS FARGO	XXX	997,500	1,000,000	3,944	1.B FE
0709999999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						64,944,225	65,105,000	5,104	XXX
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions									
3136B3-BY-5	Fannie Mae FNR 2018-75 ZU 3.500% 10/25		06/01/2024	Interest Capitalization	XXX	12,042	12,042		1.A
3136BH-J3-4	Fannie Mae FNR 2021-49 CZ 2.500% 11/25		06/01/2024	Interest Capitalization	XXX	11,011	11,011		1.A
3136BJ-JW-6	Fannie Mae FNR 2021-69 VZ 2.000% 10/25		06/01/2024	Interest Capitalization	XXX	7,897	7,897		1.A
3136BJ-WW-1	Fannie Mae FNR 2021-76 PZ 2.500% 11/25		06/01/2024	Interest Capitalization	XXX	50,845	50,845		1.A
3136BK-YR-7	Fannie Mae FNR 2021-86 ZT 2.500% 01/25		06/01/2024	Interest Capitalization	XXX	13,250	13,250		1.A
3136BK-YZ-9	Fannie Mae FNR 2021-86 MZ 2.500% 01/25		06/01/2024	Interest Capitalization	XXX	86,125	86,125		1.A
3136BM-W9-5	Fannie Mae 4.500% 06/25/52		06/01/2024	Interest Capitalization	XXX	42,915	42,915		1.A
3136BN-HB-5	Fannie Mae FNR 2022-44 EZ 5.000% 07/25		06/01/2024	Interest Capitalization	XXX	41,092	41,092		1.A
3136BN-W7-7	Fannie Mae FNR 2022-60 GZ 4.500% 09/25		06/01/2024	Interest Capitalization	XXX	24,249	24,249		1.A
3136BP-D4-0	Fannie Mae FNR 2023-5 CZ 5.000% 03/25/		06/01/2024	Interest Capitalization	XXX	52,997	52,997		1.A
3136BP-DC-2	Fannie Mae FNR 2022-64 KZ 4.500% 10/25		06/01/2024	Interest Capitalization	XXX	60,396	60,396		1.A
3136BP-GW-5	Fannie Mae FNR 2022-78 AZ 5.500% 11/25		06/01/2024	Interest Capitalization	XXX	59,719	59,719		1.A
3136BP-L8-2	Fannie Mae FNR 2023-12 LZ 5.000% 04/25		06/01/2024	Interest Capitalization	XXX	44,399	44,399		1.A
3136BP-MM-0	Fannie Mae FNR 2022-83 JZ 6.000% 12/25		06/01/2024	Interest Capitalization	XXX	77,591	77,591		1.A

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
3136BP-MQ-1	Fannie Mae FNR 2022-83 DZ 6.000% 12/25		06/01/2024	Interest Capitalization	XXX	130,619	130,619		1.A
3136BP-NC-1	Fannie Mae FNR 2022-88 BZ 5.500% 12/25		06/01/2024	Interest Capitalization	XXX	104,032	104,032		1.A
3136BP-QA-2	Fannie Mae FNR 2022-82 GZ 6.000% 12/25		06/01/2024	Interest Capitalization	XXX	81,637	81,637		1.A
3136BP-ZE-4	Fannie Mae FNR 2023-8 ZA 5.000% 02/25/		06/01/2024	Interest Capitalization	XXX	66,247	66,247		1.A
3136BQ-EH-8	Fannie Mae FNR 2023-37 BZ 5.500% 08/25		06/01/2024	Interest Capitalization	XXX	57,311	57,311		1.A
3136BR-GB-7	FEDERAL NATIONAL MORTGAGE ASSO ZFN2409G1		06/25/2024	Interest Capitalization	XXX	33,717	33,717		1.A
3137H3-2U-5	FHLMC Multifamily Structured P FHR 5150		06/01/2024	Interest Capitalization	XXX	34,222	34,222		1.A
3137H5-DN-4	Freddie Mac FHR 5180 KZ 2.500% 01/25/5		06/01/2024	Interest Capitalization	XXX	13,250	13,250		1.A
3137H5-HU-4	Freddie Mac FHR 5190 Z 2.500% 01/25/52		06/01/2024	Interest Capitalization	XXX	13,223	13,223		1.A
3137H5-RY-5	Freddie Mac FHR 5194 EZ 2.500% 02/25/5		06/01/2024	Interest Capitalization	XXX	13,223	13,223		1.A
3137H6-CX-1	Freddie Mac FHR 5200 ZA 2.500% 03/25/5		06/01/2024	Interest Capitalization	XXX	13,195	13,195		1.A
3137H6-PV-1	Freddie Mac FHR 5206 Z 3.000% 03/25/52		06/01/2024	Interest Capitalization	XXX	28,855	28,855		1.A
3137H6-ZE-8	Freddie Mac FHR 5213 Z 3.500% 04/25/52		06/01/2024	Interest Capitalization	XXX	36,489	36,489		1.A
3137H7-WG-4	Freddie Mac FHR 5230 AZ 3.500% 09/25/4		06/01/2024	Interest Capitalization	XXX	24,205	24,205		1.A
3137H8-AD-3	Freddie Mac FHR 5236 BZ 5.000% 07/25/5		06/01/2024	Interest Capitalization	XXX	71,847	71,847		1.A
3137H9-DY-2	Freddie Mac FHR 5270 DZ 6.000% 11/25/5		06/01/2024	Interest Capitalization	XXX	32,818	32,818		1.A
3137H9-GB-9	Freddie Mac FHR 5275 AZ 5.500% 11/25/5		06/01/2024	Interest Capitalization	XXX	74,649	74,649		1.A
3137H9-KU-2	Freddie Mac FHR 5282 MZ 5.500% 12/25/5		06/01/2024	Interest Capitalization	XXX	104,032	104,032		1.A
3137H9-RC-5	Freddie Mac FHR 5295 ZA 5.000% 03/25/5		06/01/2024	Interest Capitalization	XXX	39,748	39,748		1.A
3137H9-RD-3	Freddie Mac FHR 5295 ZJ 5.500% 03/25/5		06/01/2024	Interest Capitalization	XXX	69,631	69,631		1.A
3137HA-DG-8	Freddie Mac FHR 5329 JZ 6.000% 08/25/5		06/01/2024	Interest Capitalization	XXX	151,441	151,441		1.A
3137HA-K6-2	Freddie Mac FHR 5338 CZ 6.000% 09/25/5		06/01/2024	Interest Capitalization	XXX	46,832	46,832		1.A
3137HA-LL-8	Freddie Mac FHR 5333 LZ 6.000% 09/25/5		06/01/2024	Interest Capitalization	XXX	62,443	62,443		1.A
3137HA-RC-2	Freddie Mac FHR 5348 HZ 6.000% 10/25/5		06/01/2024	Interest Capitalization	XXX	69,899	69,899		1.A
3137HB-D3-5	Freddie Mac FHR 5369 AZ 6.000% 05/25/5		06/01/2024	Interest Capitalization	XXX	57,134	57,134		1.A
35563P-GK-9	Freddie Mac - SCRT SCRT 2018-3 MZ 3.50		06/01/2024	Interest Capitalization	XXX	224,648	224,648		1.A
35563P-HJ-1	Freddie Mac - SCRT SCRT 2018-4 MZ 3.50		06/01/2024	Interest Capitalization	XXX	127,254	127,254		1.A
38380U-WY-5	Government National Mortgage A GNR 2018-		06/01/2024	Interest Capitalization	XXX	41,605	41,605		1.A
38383L-6X-3	Government National Mortgage A GNR 2022-		06/01/2024	Interest Capitalization	XXX	29,900	29,900		1.A
0909999999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						2,438,634	2,438,634	0	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)									
00032@-AC-4	LENDLEASE LENDLEASE AAFHHC PRA REV FUNDE		05/23/2024	DIRECT	XXX	4,934,500	4,934,500		1.E PL
00259#-AA-2	ASF Parsnip L.P ASF PARSNIP, L.P. 8.34		04/22/2024	ABF	XXX	2,640,000	2,640,000		1.G PL
014916-AA-8	NRG ENERGY INC NRG 7.467% 07/31/28		05/08/2024	SEAPORT SECURITIES CORP	XXX	17,474,474	16,640,000	336,015	2.C FE
01627A-AA-6	Aligned Data Centers Issuer LL ADC 2021-		05/08/2024	Various	XXX	11,475,667	12,565,000	16,256	1.G FE
03115A-AC-7	AMERICAN FAMILY INSURANCE MUTU AMFAHI 3		05/29/2024	GOLDMAN SACHS & CO	XXX	6,666,111	11,550,000	97,017	2.C FE
03349#-AC-4	ANDERSEN COMMERCIAL PLUMBING Andersen Co		04/16/2024	DIRECT	XXX	186,504	186,504		2.C PL
036752-AH-6	ELEVANCE HEALTH INC ELV 4.55 03/01/48		06/12/2024	US BANCORP INVESTMENTS, INC	XXX	108,933	125,000	1,611	2.A FE
03769M-AC-0	APOLLO GLOBAL MANAGEMENT N Y N 5.800%		05/16/2024	BANK OF AMERICA	XXX	2,000,000	2,000,000		1.F FE
037984-AA-9	AQUILA FDG LLC FDG..24-1 AQUILAFDG..24-1-A		05/10/2024	DIRECT	XXX	21,300,000	21,300,000		1.E FE
04020R-AC-2	Ares Direct Lending CLO LLC 7.524% 04/		04/26/2024	BNP PARIBAS	XXX	5,000,000	5,000,000		1.C FE
04940J-AB-9	Atlas Securitized Products Atlas Securit		06/28/2024	Various	XXX	1,701,688	1,701,688		1.G PL
04940J-AC-7	Atlas Securitized Products Atlas Securit		06/28/2024	Various	XXX	832,741	832,741		1.G PL
05377R-JL-9	Avis Budget Rental Car Funding 3A B Y Y		04/09/2024	BANK OF MONTREAL	XXX	198,344	200,000	899	1.F FE
054561-AN-5	AXA EQUITABLE HLDGS AXAEQ 4.572% 02/15		06/10/2024	Tax Free Exchange	XXX	10,500,000	10,500,000	154,686	1.G FE
06000B-AC-6	BANGKOK BANK PCL HK SERIES 144A 5.650%		06/26/2024	MORGAN STANLEY & CO. INTERNATI	XXX	2,189,066	2,200,000		2.A FE
09262E-AB-9	BLACKROCK DLF IX BLACKROCK DLF IX 2021-2		05/16/2024	DIRECT	XXX	11,392,405	11,392,405		1.A FE
09581J-AA-4	BLUE OWL FINANCE LLC 144A N Y Y 3.125%		04/09/2024	Various	XXX	5,024,173	6,046,000	63,057	2.B FE
09581J-AG-1	BLUE OWL FINANCE LLC OWL 4.375 02/15/32		04/30/2024	BARC	XXX	263,478	300,000	2,807	2.B FE
09581J-AM-8	BLUE OWL FINANCE LLC 144A N Y Y 6.250%		05/30/2024	Various	XXX	51,448,771	52,050,000	64,158	2.B FE
099724-AH-9	BORGWARNER INC N Y N 4.375% 03/15/45		04/01/2024	SANTANDER INVESTMENT SECURITIE	XXX	830,042	1,021,000	2,233	2.A FE
11221Q-AB-8	Bronco Funding Bronco Funding 2024-1 LLC		06/14/2024	ABF	XXX	390,384	390,384		1.A
11221Q-AC-6	Bronco Funding Bronco Funding 2024-1 LLC		06/14/2024	ABF	XXX	37,148	37,148		1.D
11221Q-AD-4	Bronco Funding Bronco Funding 2024-1 LLC		06/14/2024	ABF	XXX	25,200	25,200		1.G
11221Q-AE-2	Bronco Funding Bronco Funding 2024-1 LLC		06/14/2024	ABF	XXX	25,184	25,184		2.C
11221Q-AF-9	Bronco Funding Bronco Funding 2024-1 LLC		06/14/2024	ABF	XXX	19,831	19,831		3.C
12621E-AM-5	CNO FINANCIAL GROUP INC N Y N 6.450% 0		06/20/2024	Various	XXX	37,669,814	37,350,000	162,818	2.C FE
14310Q-AN-8	CARLYLE GMS FINANCE MM CLO LLC 1A A11A Y		05/30/2024	CITIGROUP GLOBAL MARKETS INC	XXX	23,500,000	23,500,000		1.A FE
14310Q-AS-7	CARLYLE GMS FINANCE MM CLO LLC 1A A2RR Y		05/30/2024	CITIGROUP GLOBAL MARKETS INC	XXX	2,250,000	2,250,000		1.C FE
14310Q-AU-2	CARLYLE GMS FINANCE MM CLO LLC 1A BR Y Y		05/30/2024	CITIGROUP GLOBAL MARKETS INC	XXX	2,000,000	2,000,000		1.F FE

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
15675B-AA-5	Cerberus SERIES 2024-2A CLASS A 144A 7		04/12/2024	GOLDMAN SACHS & CO	XXX	7,500,000	7,500,000		1.A FE
15675B-AB-3	Cerberus SERIES 2024-2A CLASS A 144A 7		04/12/2024	GOLDMAN SACHS & CO	XXX	1,600,000	1,600,000		1.C FE
15675B-AC-1	Cerberus SERIES 24 2A CLASS C 144A 8.3		04/12/2024	GOLDMAN SACHS & CO	XXX	2,000,000	2,000,000		1.G FE
156945-AC-1	Cerberus 3A B Y Y 7.279% 07/15/36		05/23/2024	BANK OF AMERICA	XXX	5,000,000	5,000,000		1.C FE
156945-AE-7	Cerberus 3A C Y Y 7.879% 07/15/36		05/23/2024	BANK OF AMERICA	XXX	4,000,000	4,000,000		1.G FE
156945-AG-2	Cerberus 3A D Y Y 9.679% 07/15/36		05/23/2024	BANK OF AMERICA	XXX	1,000,000	1,000,000		2.C FE
169905-AG-1	CHOICE HOTELS INTL INC CHH 3.7 01/15/31		04/26/2024	STIFEL NICOLAUS EUROPE LIMITED	XXX	4,664,098	5,424,000	58,534	2.C FE
169905-AH-9	CHOICE HOTELS INTL INC N Y N 5.850% 08		06/26/2024	Various	XXX	22,351,535	22,616,000		2.C FE
202795-JY-7	COMMONWEALTH EDISON CO EXC 5.3 02/01/53		06/12/2024	BNP PARIBAS	XXX	97,421	100,000	1,943	1.F FE
202795-KA-7	COMMONWEALTH EDISON CO N Y N 5.650% 06		05/06/2024	US BANCORP INVESTMENTS, INC	XXX	993,520	1,000,000		1.F FE
20775H-T6-0	CONNECTICUT ST HSG FIN AUTH CTSHSG 6.0		05/01/2024	RBC CAPITAL MARKETS CORPORATIO	XXX	4,610,000	4,610,000		1.A FE
20775H-T7-8	CONNECTICUT ST HSG FIN AUTH CTSHSG 6.1		05/01/2024	RBC CAPITAL MARKETS CORPORATIO	XXX	2,400,000	2,400,000		1.A FE
209111-GK-3	CON EDISON CO OF NY INC N Y N 5.700% 0		05/06/2024	JPMORGAN SECURITIES INC	XXX	1,986,040	2,000,000		1.G FE
226373-AR-9	ENERGY TRANSFER LP 144A N Y Y 6.000% 0		04/25/2024	Various	XXX	8,411,169	8,432,000	123,669	2.B FE
233046-AL-5	DB Master Finance LLC 4.352% 05/20/49		04/18/2024	ROBERT W. BAIRD & CO. INCORPOR	XXX	7,351,859	7,878,750	59,052	2.B FE
28370T-AF-6	KINDER MORGAN ENER PART N Y N 4.700% 1		04/05/2024	GOLDMAN SACHS & CO	XXX	4,878,844	5,800,000	119,641	2.B FE
29273V-BB-5	ENERGY TRANSFER LP ET 6.050% 09/01/54		06/06/2024	TD Securities, LLC	XXX	994,610	1,000,000		2.B FE
29366M-AG-3	ENTERGY ARKANSAS LLC N Y N 5.750% 06/0		05/07/2024	GOLDMAN SACHS & CO	XXX	1,991,100	2,000,000		1.F FE
29366W-AE-6	ENTERGY MISSISSIPPI LLC N Y N 5.850% 0		05/13/2024	BNP PARIBAS SECURITIES SERVICE	XXX	999,540	1,000,000		1.F FE
302491-AX-3	FMC CORP N Y N 5.650% 05/18/33		04/19/2024	Various	XXX	9,354,643	9,694,000	221,101	2.C FE
30310@-AA-8	DRB Capital LLC DRB Capital LLC 5.900%		06/28/2024	Various	XXX	519,290	521,497		1.B PL
3136BK-WK-4	Fannie Mae FNR 2021-95 JZ 2.500% 01/25		06/01/2024	Interest Capitalization	XXX	59,625	59,625		1.A
3136BM-KQ-0	Fannie Mae FNR 2022-15 JZ 3.500% 04/25		06/01/2024	Interest Capitalization	XXX	110,305	110,305		1.A
3136BM-R8-3	Fannie Mae 4.000% 06/25/52		06/01/2024	Interest Capitalization	XXX	53,977	53,977		1.A
3136BN-GM-2	Fannie Mae FNR 2022-46 CZ 4.500% 07/25		06/01/2024	Interest Capitalization	XXX	36,647	36,647		1.A
3136BN-MA-1	Fannie Mae FNR 2022-37 CZ 4.500% 07/25		06/01/2024	Interest Capitalization	XXX	61,078	61,078		1.A
3136BN-N5-1	Fannie Mae FNR 2022-47 ZA 4.500% 08/25		06/01/2024	Interest Capitalization	XXX	60,850	60,850		1.A
3136BN-NX-0	Fannie Mae FNR 2022-37 ZK 4.500% 07/25		06/01/2024	Interest Capitalization	XXX	61,078	61,078		1.A
3136BN-QR-0	Fannie Mae FNR 2022-42 AZ 4.000% 07/25		06/01/2024	Interest Capitalization	XXX	21,519	21,519		1.A
3136BP-CM-1	Fannie Mae FNR 2022-77 BZ 5.500% 11/25		06/01/2024	Interest Capitalization	XXX	179,157	179,157		1.A
3136BP-GE-5	Fannie Mae FNR 2022-77 AZ 5.000% 11/25		06/01/2024	Interest Capitalization	XXX	80,829	80,829		1.A
3136BP-KF-7	Fannie Mae FNR 2022-80 LZ 5.500% 11/25		06/01/2024	Interest Capitalization	XXX	44,789	44,789		1.A
3137AS-RB-2	FHR 4088 Z FHR 4088 Z 3.500% 08/15/42		06/01/2024	Interest Capitalization	XXX	41,160	41,160		1.A
3137B3-D9-6	FHR 4224 UZ FHR 4224 UZ 3.000% 07/15/4		06/15/2024	Interest Capitalization	XXX	7,347	7,347		1.A
3137H5-JG-3	Freddie Mac FHR 5188 GZ 3.000% 01/25/5		06/01/2024	Interest Capitalization	XXX	70,510	70,510		1.A
3137H7-5E-9	Freddie Mac FHR 5226 AZ 4.000% 05/25/5		06/01/2024	Interest Capitalization	XXX	137,763	137,763		1.A
3137H7-F2-4	Freddie Mac FHR 5221 ZE 3.500% 05/25/5		06/01/2024	Interest Capitalization	XXX	18,767	18,767		1.A
3137H7-N2-5	Freddie Mac FHR 5233 DZ 4.500% 10/25/4		05/01/2024	Interest Capitalization	XXX	33,784	33,784		1.A
3137H7-SH-7	Freddie Mac 4.000% 06/25/52		06/01/2024	Interest Capitalization	XXX	59,375	59,375		1.A
3137H7-WB-5	Freddie Mac 4.000% 06/25/52		06/01/2024	Interest Capitalization	XXX	21,591	21,591		1.A
3137H7-ZJ-5	Freddie Mac FHR 5237 CZ 4.500% 06/25/5		06/01/2024	Interest Capitalization	XXX	24,431	24,431		1.A
3137H8-KX-8	Freddie Mac FHR 5249 EZ 4.500% 08/25/5		06/01/2024	Interest Capitalization	XXX	36,510	36,510		1.A
3137H9-B4-0	Freddie Mac FHR 5267 GZ 5.000% 09/25/5		06/01/2024	Interest Capitalization	XXX	67,638	67,638		1.A
3137H9-BE-8	Freddie Mac FHR 5267 JZ 5.000% 10/25/5		06/01/2024	Interest Capitalization	XXX	121,749	121,749		1.A
3137H9-CR-8	Freddie Mac FHR 5272 CZ 5.500% 11/25/5		06/01/2024	Interest Capitalization	XXX	149,298	149,298		1.A
3137H9-GM-5	Freddie Mac FHR 5275 KZ 5.500% 11/25/5		06/01/2024	Interest Capitalization	XXX	89,579	89,579		1.A
3137H9-RZ-4	Freddie Mac FHR 5297 DZ 6.000% 03/25/5		06/01/2024	Interest Capitalization	XXX	89,722	89,722		1.A
34074M-6B-2	FLORIDA HSG FIN CORP FLSHSG 5.948% 07/		05/22/2024	BANK OF AMERICA	XXX	8,460,000	8,460,000		1.A FE
350930-AA-1	FOUNDRY JV HOLDCO LLC N Y Y 5.875% 01/		04/01/2024	JPMORGAN SECURITIES INC	XXX	99,475	100,000	1,110	2.A FE
350930-AC-7	FOUNDRY JV HOLDCO LLC FABSJV 6.150% 01		05/02/2024	BNP PARIBAS SECURITIES SERVICE	XXX	6,483,165	6,500,000		2.A FE
350930-AD-5	FOUNDRY JV HOLDCO LLC FABSJV 6.250% 01		05/02/2024	BNP PARIBAS SECURITIES SERVICE	XXX	14,964,450	15,000,000		2.A FE
350930-AE-3	FOUNDRY JV HOLDCO LLC N Y Y 6.400% 01/		05/02/2024	BNP PARIBAS SECURITIES SERVICE	XXX	2,991,780	3,000,000		2.A FE
35137L-AK-1	FOX CORP N Y N 5.576% 01/25/49		04/30/2024	Various	XXX	17,047,636	18,730,000	224,395	2.B FE
35563C-AY-4	Freddie Mac Military Housing B FMMHR 201		04/01/2024	Interest Capitalization	XXX	2,874	2,874		5.B GI
361448-BR-3	GATX CORP N Y N 6.050% 06/05/54		06/03/2024	CITIGROUP GLOBAL MARKETS INC	XXX	3,273,657	3,275,000		2.B FE
37941@-AA-0	BLACKROCK GLOBAL INFRASTRUCTUR BLACKROCK		04/26/2024	DIRECT	XXX	6,250,549	6,250,549		2.B PL
37959G-AD-9	GLOBAL ATLANTIC FIN CO 144A 7.950% 06/		04/09/2024	Various	XXX	21,510,435	19,500,000	497,648	2.B FE
38383P-NE-7	Government National Mortgage A GNR 2022-		06/01/2024	Interest Capitalization	XXX	18,822	18,822		1.A
38383R-N2-9	Government National Mortgage A GNR 2022-		06/01/2024	Interest Capitalization	XXX	95,320	95,320		1.A
404119-BZ-1	HCA INC HCA 5.25 06/15/49 5.250% 06/15		04/08/2024	Various	XXX	14,724,848	16,500,000	275,151	2.C FE
42218S-AM-0	HEALTH CARE SERVICE CORP 144A N Y Y 5		06/05/2024	JPMORGAN SECURITIES INC	XXX	2,442,430	2,450,000		1.G FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
44148J-AH-2	Hotwire Funding LLC SERIES 2024-1A CLASS		05/22/2024	BARC	XXX	3,150,000	3,150,000		1.F FE
46247E-AX-3	IOWA FIN AUTH SINGLE FAMILY MT IOWAREV		05/08/2024	MORGAN STANLEY	XXX	2,645,000	2,645,000		1.A FE
46247E-AY-1	IOWA FIN AUTH SINGLE FAMILY MT IOWAREV		05/08/2024	MORGAN STANLEY	XXX	1,315,000	1,315,000		1.A FE
46647P-EH-5	JPMORGAN CHASE & CO N Y N 5.766% 04/22		04/15/2024	JPMORGAN SECURITIES INC	XXX	30,000	30,000		1.E FE
47233W-EJ-4	JEFFERIES FIN GROUP INC N Y N 6.200% 0		04/11/2024	Jefferies & Company Inc	XXX	39,686,003	39,750,000		2.B FE
50212Y-AC-8	LPL HOLDINGS INC 144A N Y Y 4.625% 11/		04/25/2024	Jefferies & Company Inc	XXX	1,018,789	1,071,000	22,565	2.C FE
50212Y-AK-0	LPL HOLDINGS INC N Y N 6.000% 05/20/34		05/14/2024	Various	XXX	13,561,396	13,600,000		2.C FE
52107Q-AL-9	LAZARD GROUP LLC N Y N 6.000% 03/15/31		04/10/2024	JPMORGAN SECURITIES INC	XXX	4,180,758	4,197,000	20,985	2.A FE
548661-ER-4	LOWE'S COS INC LOW 5 3/4 07/01/53 5.75		06/12/2024	US BANCORP INVESTMENTS, INC	XXX	126,650	125,000	3,234	2.A FE
570535-AY-0	MARKEL GROUP INC N Y N 6.000% 05/16/54		05/14/2024	Various	XXX	4,042,428	4,050,000		2.B FE
571748-BJ-0	MARSH & MCLENNAN COS INC MMC 4.9 03/15/4		06/12/2024	BTIG, LLC	XXX	138,792	150,000	1,797	1.G FE
58439#-AC-9	MEDI-WEIGHTLOSS Medi-Weightloss R/C 1L 1		04/26/2024	DIRECT	XXX	55,560	55,560		2.A PL
629377-CT-7	NRG ENERGY INC NRG 7 03/15/33 7.000% 0		04/19/2024	Various	XXX	19,894,305	18,950,000	113,546	2.C FE
641279-XN-9	NEVADA HOUSING DIVISION NVSSFH 5.839%		02/16/2024	JPMORGAN SECURITIES INC	XXX	1,500,000	1,500,000		1.B FE
658207-8T-5	NC HOUSING FIN 54B 1998 TRUST NCHOUS 5		06/04/2024	RBC CAPITAL MARKETS CORPORATIO	XXX	2,000,000	2,000,000		1.B FE
67080L-AD-7	NUVEEN LLC 144A N Y Y 5.850% 04/15/34		04/15/2024	Various	XXX	21,857,216	21,900,000	4,615	2.A FE
690742-AQ-4	OWENS CORNING N Y N 5.950% 06/15/54		05/29/2024	MORGAN STANLEY	XXX	1,176,194	1,192,000		2.B FE
69121R-AB-5	Owl Rock CLO Ltd 17A A2 Y Y 7.179% 07/		06/13/2024	NATIXIS	XXX	4,000,000	4,000,000		1.A IF
69121R-AC-3	Owl Rock CLO Ltd 17A B Y Y 7.279% 07/1		06/13/2024	NATIXIS	XXX	1,000,000	1,000,000		1.C IF
70977@-AD-2	PEOPLE PLEASE HOLDINGS PeopLease Holding		04/01/2024	DIRECT	XXX	163,200	163,200		2.B FE
72305*-AA-9	PINEBRIDGE PINEBRIDGE PRIVATE CREDIT III		05/23/2024	DIRECT	XXX	2,011,178	2,011,178		1.G PL
72305*-AB-7	PINEBRIDGE PINEBRIDGE PRIVATE CREDIT III		05/23/2024	DIRECT	XXX	914,171	914,171		2.C PL
74340X-CK-5	PROLOGIS LP N Y N 5.250% 03/15/54		06/12/2024	Janus	XXX	96,850	100,000	2,013	1.G FE
74460W-AH-0	PUBLIC STORAGE OP CO 5.350% 08/01/53		04/09/2024	MORGAN STANLEY	XXX	98,249	100,000	1,115	1.F FE
759351-AS-8	REINSURANCE GRP OF AMER N Y N 5.750% 0		05/08/2024	BANK OF AMERICA	XXX	14,893,050	15,000,000		2.A FE
75951A-CY-2	TOKIO MARINE HOLDINGS INC TOMARI 5.243 0		04/25/2024	CANTOR FITZGERALD & CO	XXX	1,625,465	1,650,000	20,906	1.E FE
76221S-CV-1	RHODE ISLAND HOUSING AND MORTG RISHSG		06/11/2024	JPMORGAN SECURITIES INC	XXX	3,000,000	3,000,000		1.B FE
78081B-AM-5	ROYALTY PHARMA PLC RPRX 3.55 09/02/50		05/01/2024	JPMORGAN SECURITIES INC	XXX	1,495,207	2,300,000	13,835	2.C FE
78520E-AG-1	Sabey Data Center Issuer LLC SERIES 2024		04/24/2024	Guggenheim Securities LLC	XXX	7,707,515	7,800,000		1.E FE
81758F-AA-8	Service Experts Issuer 1A A Y Y 6.390%		05/22/2024	CITIGROUP GLOBAL MARKETS INC	XXX	3,999,690	4,000,000		1.G FE
817743-AA-5	Servpro Master Issuer LLC 3.882% 10/25		05/09/2024	BARC	XXX	1,624,254	1,719,000	1,792	2.C FE
83546D-AG-3	Sonic Capital LLC 3.845% 01/20/50		04/09/2024	BARC	XXX	136,716	144,625	324	2.B FE
83546D-AN-8	Sonic Capital LLC 2.190% 08/20/51		04/30/2024	BARC	XXX	1,190,206	1,397,929	1,020	2.B FE
83546D-AQ-1	Sonic Capital LLC 2.636% 08/20/51		04/18/2024	GOLDMAN SACHS & CO	XXX	651,015	828,042	121	2.B FE
845743-BX-0	SOUTHWESTERN PUBLIC SERV N Y N 6.000%		06/03/2024	MORGAN STANLEY	XXX	4,962,900	5,000,000		1.G FE
86038A-AA-0	STEWART INFORMATION SERV N Y N 3.600%		06/25/2024	Various	XXX	1,711,298	2,050,000	8,405	2.C FE
86212X-AG-5	STORE Master Funding LLC 1A A2 Y Y 6.9		04/11/2024	Truist Securities	XXX	2,780,168	2,738,542	13,160	1.C FE
864300-AA-6	SUBWAY FUNDING LLC 1A A2I Y Y 6.028% 0		05/30/2024	MORGAN STANLEY	XXX	4,000,000	4,000,000		2.B FE
864300-AC-2	SUBWAY FUNDING LLC 1A A2II Y Y 6.268%		05/30/2024	MORGAN STANLEY	XXX	9,375,000	9,375,000		2.B FE
864300-AE-8	SUBWAY FUNDING LLC 1A A23 Y Y 6.505% 0		05/30/2024	MORGAN STANLEY	XXX	17,000,000	17,000,000		2.B FE
87162W-AL-4	TD SYNNEX CORP N Y N 6.100% 04/12/34		04/10/2024	Various	XXX	36,648,587	36,675,000		2.C FE
88046K-NH-5	TENNESSEE HSG DEV AGY TNSHSG 5.982% 07		05/14/2024	RBC CAPITAL MARKETS CORPORATIO	XXX	1,570,000	1,570,000		1.B FE
882750-YV-8	TEXAS DEPARTMENT OF HOUSING AN TXDHCA		06/25/2024	SAMUEL A RAMIREZ & CO, INC	XXX	1,000,000	1,000,000		1.B FE
902494-BD-4	TYSON FOODS INC TSN 4.55 06/02/47 4.55		04/30/2024	BANK OF AMERICA	XXX	1,582,580	2,000,000	37,917	2.B FE
911365-BQ-6	UNITED RENTALS NORTH AM 144A N Y Y 6.0		04/26/2024	Jefferies & Company Inc	XXX	4,163,950	4,200,000	94,208	2.C FE
91823A-BE-0	VB-S1 Issuer LLC SERIES 2024-1A CLASS D		05/08/2024	BARC	XXX	1,450,000	1,450,000		2.C FE
924922-AB-3	Verus Securitization Trust VERUS 2022-8		04/19/2024	BANK OF AMERICA	XXX	170,796	172,249	644	1.B FE
927804-GL-2	VIRGINIA ELEC & POWER CO N Y N 5.450%		06/12/2024	CITIGROUP GLOBAL MARKETS INC	XXX	98,406	100,000	1,090	1.F FE
92812U-7L-6	VIRGINIA ST HSG DEV AUTH VASHSG 5.950%		05/08/2024	WELLS FARGO	XXX	8,250,000	8,250,000		1.A FE
95058X-AL-2	WENDYS FUNDING LLC 2.775% 06/15/51		04/18/2024	WELLS FARGO	XXX	2,311,843	2,825,107	8,057	2.B FE
963320-AV-8	WHIRLPOOL CORP WHR 4 1/2 06/01/46 4.50		04/09/2024	JPMORGAN SECURITIES INC	XXX	726,759	900,000	14,625	2.B FE
970648-AN-1	WILLIS NORTH AMERICA INC N Y N 5.900%		04/15/2024	STIFEL NICOLAUS EUROPE LIMITED	XXX	8,102,298	8,385,000	57,717	2.B FE
BGH6CC-ME-9	ACQUIA INC ACQUIA INC 1L REVOLVER FUNDED		04/05/2024	DIRECT	XXX	800,000	800,000		5.B GI
BGH79J-YC-7	SOLERA SOLERA 1L REV CL USD FUNDED 8.9		05/30/2024	DIRECT	XXX	661,471	661,471		3.C FE
BGH8SP-5K-4	FP SOLAR FINANCE HOLDINGS LLC FPSOLA-A3D		06/28/2024	DIRECT	XXX	2,090,640	2,090,640		1.E PL
BGH8SP-5S-7	FP SOLAR FINANCE HOLDINGS LLC FPSOLA-B3D		06/28/2024	DIRECT	XXX	1,257,360	1,257,360		2.A PL
BGH8XS-1P-5	STAG INDUSTRIAL OPERATING PART STAG 6		04/01/2024	TD Securities, LLC	XXX	7,000,000	7,000,000		2.C IF
BGH910-R6-3	EYECARE PARTNERS LLC EYECARE NEWMONEY BA		05/01/2024	MACQUARIE CAPITAL FUNDING LLC	XXX	391,426	1,092,123		4.B IF
BGH920-PY-3	RL DATIX HOLDINGS USA INC RL DATIX 1L TL		04/24/2024	DIRECT	XXX	697,104	702,793		5.B GI
BGH92Q-BB-1	LVNV FUNDING LLC LVNV 6.840% 06/12/29		06/04/2024	DIRECT	XXX	9,450,000	9,450,000		1.F IF
BGH93G-1N-7	BLUE OWL GP STAKES III BGS 6.400% 06/1		05/22/2024	DIRECT	XXX	4,000,000	4,000,000		1.B IF

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
BGH94N-L2-5	NC HOUSING FIN 54B 1998 TRUST 5.901% 0		06/04/2024	RBC DAIN RAUSCHER	XXX	2,000,000	2,000,000		1.B FE
BGH95B-26-2	STOLTHAVEN HOUSTON INC STHVH 5.980% 07		06/18/2024	CITIGROUP GLOBAL MARKETS INC.	XXX	7,600,000	7,600,000		2.B IF
BGH964-9U-7	TEXAS DEPARTMENT OF HOUSING AN TXDHCA		06/25/2024	SAMUEL A RAMIREZ & CO, INC	XXX	1,000,000	1,000,000		1.B FE
CUCTTL-J2-4	CB UNI Consumer Trust 06/26/29		06/27/2024	ABF	XXX	36,000,000	36,000,000		2.C FE
303901-BQ-4	FAIRFAX FINANCIAL HOLDINGS LTD FFHCN 6	A	06/18/2024	BANK OF AMERICA	XXX	5,975,100	6,000,000		2.B FE
034863-BE-9	ANGLO AMERICAN CAPITAL 144A N Y Y 5.75	D	04/03/2024	Various	XXX	14,945,240	15,000,000		2.B FE
03938L-BG-8	ARCELORMITTAL SA MTNA 6.060% 06/17/34	D	06/10/2024	JPMORGAN SECURITIES INC.	XXX	14,978,850	15,000,000		2.C FE
052528-AM-8	AUSTRALIA AND NEW ZEALAND BANK ANZ V2.57	D	05/29/2024	SMBC NIKKO CAPITAL MARKETS LIM	XXX	1,617,620	2,000,000	714	1.G FE
05571A-AY-1	BPCE SA BPCEGP 0.000% 05/30/35	D	05/21/2024	WELLS FARGO	XXX	11,000,000	11,000,000		2.A FE
15118J-AA-3	CELLNEX FINANCE 144A N Y Y 3.875% 07/0	D	04/10/2024	GOLDMAN SACHS & CO.	XXX	3,046,920	4,000,000	40,903	2.C FE
268317-AZ-7	ELECTRICITE DE FRANCE SA SERIES 144A 5	D	04/15/2024	BANK OF AMERICA	XXX	24,974,000	25,000,000		2.A FE
345409-AC-0	FORD OTOMOTIV SANAYI AS 144A N Y Y 7.1	D	04/18/2024	SG AMERICAS SECURITIES, LLC	XXX	715,000	715,000		3.B FE
34964W-AQ-5	Fortress Credit BSL Limited 2A BR Y Y	D	06/07/2024	NATIXIS	XXX	6,000,000	6,000,000		1.B FE
44989M-AA-2	IP Lending LLC IP LENDING X LTD 7.750%	C	05/23/2024	Jefferies & Company Inc	XXX	920,000	920,000	4,555	1.F FE
47214B-AA-6	JBS USA HOLD/FOOD/LUX CO 144A N Y Y 6	C	04/05/2024	DEUTSCHE BANK SECURITIES INC	XXX	13,073,130	12,600,000	56,700	2.C FE
55283Y-AA-5	MC Ltd 2.627% 11/05/35	C	05/28/2024	@CRO	XXX	255,338	284,400	602	1.F FE
55822V-AE-1	MADISON PARK FUNDING LTD SERIES 2024-69A	D	04/19/2024	CITIGROUP GLOBAL MARKETS INC.	XXX	5,000,000	5,000,000		1.B FE
62459L-AC-3	MOVIDA EUROPE SA 144A N Y Y 7.850% 04/	D	04/05/2024	CITIGROUP GLOBAL MARKETS INC.	XXX	562,600	580,000		3.C FE
65290D-AB-9	NEXA RESOURCES SA 144A N Y Y 6.750% 04	D	04/03/2024	JPMORGAN SECURITIES INC.	XXX	1,134,921	1,135,000		2.C FE
69380C-AC-2	PFP III PFP 2023-10 AS 8.353% 09/16/38	D	04/11/2024	NATALLIANCE SECURITIES LLC	XXX	2,020,000	2,000,000	12,991	1.A FE
874060-BL-9	TAKEDA PHARMACEUTICAL N Y N 5.650% 07/	D	06/27/2024	BTIG, LLC	XXX	199,122	200,000		2.A FE
88315L-AS-7	Textainer Marine Containers Li TMCL 2021	C	05/07/2024	MUFG Securities America	XXX	234,743	275,333	282	1.F FE
89680Y-AC-9	TRITON INTERNATIONAL LTD TRTN 3.15 06/15	D	04/30/2024	GOLDMAN SACHS & CO.	XXX	907,786	1,130,000	13,546	2.C FE
89681L-AA-0	TRITON INTERNATIONAL LTD TRTN 3.25 03/15	D	06/20/2024	JPMORGAN SECURITIES INC.	XXX	5,807,552	7,034,000	60,961	2.C FE
BGH939-PU-1	AP GRANGE HOLDINGS LLC APGRANGE 6.500%	D	06/03/2024	DIRECT	XXX	55,000,000	55,000,000		1.G IF
G1R70F-AA-1	BIDVEST GROUP UK PLC BIDVEST GROUP UK PL	D	06/21/2024	GOLDMAN SACHS & CO.	XXX	581,250	620,000	5,744	3.B FE
Y71260-AA-4	INDOFOOD CBP SUKSES MAKM 3.398% 06/09/	D	04/17/2024	AUSTRALIA & NEW ZEALAND BANKIN	XXX	559,350	660,000	8,099	2.C FE
1109999999 - Bonds - Industrial and Miscellaneous (Unaffiliated)						924,238,611	941,288,198	3,132,589	XXX
Bonds - Unaffiliated Bank Loans									
05642#-AA-7	BTC Offshore Holdings Fund III BTC Offsh		06/28/2024	ABF	XXX	3,344,900	3,344,900		1.D FE
09582*-AC-1	BLUE OWL GP STAKES III FINANCI BLUE OWL		06/11/2024	ABF	XXX	890,759	890,759		1.B IF
09582*-AD-9	BLUE OWL GP STAKES III FINANCI BLUE OWL		06/11/2024	ABF	XXX	3,308,534	3,308,534		1.B IF
60645@-AA-1	Mist Funding II LLC Mist Funding II LLC		06/20/2024	ABF	XXX	3,972,565	3,972,565		1.F PL
60645@-AB-9	Mist Funding II LLC Mist Funding II LLC		06/20/2024	ABF	XXX	183,416	183,416		2.B PL
60645@-AC-7	Mist Funding II LLC Mist Funding II LLC		06/20/2024	ABF	XXX	222,256	222,256		3.B PL
78498@-AA-1	SPFI MML SPV LLC Touchdown REV A 1L 4/20		06/13/2024	ABF	XXX	675,505	675,505		1.C PL
78498@-AB-9	SPFI MML SPV LLC Touchdown REV B 1L 4/20		06/13/2024	ABF	XXX	162,338	162,338		1.F PL
78498@-AC-7	SPFI MML SPV LLC Touchdown REV C 1L 4/20		06/13/2024	ABF	XXX	31,566	31,566		2.B PL
78498@-AD-5	SPFI MML SPV LLC Touchdown REV D 1L 4/20		06/13/2024	ABF	XXX	23,449	23,449		3.A PL
84833*-AA-5	SPERBER LANDSCAPE Sperber Landscape R/C		04/26/2024	DIRECT	XXX	408,905	408,905		2.B PL
BGH922-A4-1	DATIX BIDCO DATIX 1L TL FACILITY B GBP	B	04/24/2024	DIRECT	XXX	401,383	404,659		5.B GI
1909999999 - Bonds - Unaffiliated Bank Loans						13,625,576	13,628,852	0	XXX
2509999997 - Bonds - Subtotals - Bonds - Part 3						1,169,601,996	1,188,460,923	3,605,448	XXX
2509999999 - Bonds - Subtotals - Bonds						1,169,601,996	1,188,460,923	3,605,448	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other									
000000-00-0	AGENTS DEFERRED COMP RABBI TRUST		06/30/2024	DIRECT	96,094.660	96,095	XXX		XXX
000000-00-0	SPFI MML SPV LLC		03/18/2024	ABF	17,142.860	17,143	XXX		XXX
5029999999 - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						113,238	XXX	0	XXX
Common Stocks - Parent, Subsidiaries and Affiliates - Publicly Traded									
64858B-AA-2	NEW ROOTS NEW ROOTS N TR		06/11/2024	DIRECT	91,000,000.000	91,000,000	XXX		XXX
861734-AA-9	Stone Roots STONE ROOTS N TR		05/17/2024	DIRECT	50,000,000.000	50,000,000	XXX		XXX
5919999999 - Common Stocks - Parent, Subsidiaries and Affiliates - Publicly Traded						141,000,000	XXX	0	XXX
5989999997 - Common Stocks - Subtotals - Common Stocks - Part 3						141,113,238	XXX	0	XXX
5989999999 - Common Stocks - Subtotals - Common Stocks						141,113,238	XXX	0	XXX
5999999999 - Common Stocks - Subtotals - Preferred and Common Stocks						141,113,238	XXX	0	XXX
6009999999 Totals						1,310,715,234	XXX	3,605,448	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identi-fication	Description	Foreign	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. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
Bonds - U.S. Governments																					
10569Y-AB-3	BRAVO Residential Funding Trus NQM4 A2 Y		06/25/2024	Paydown	XXX	26,245	26,245	26,245	26,259		(14)		(14)		26,245			0	665	05/25/2063	1.C FE
10570N-AA-6	BRAVO Residential Funding Trus CES1 A1A		06/01/2024	Paydown	XXX	147,007	147,007	147,006					0		147,007			0	781	04/25/2054	1.A FE
10570N-AA-6	BRAVO Residential Funding Trus CES1 A1A		05/28/2024	Redemption 100.0000	XXX	126,405	126,405	126,405					0		126,405			0	53,142	04/25/2054	1.A FE
12510H-AX-8	Capital Automotive Reit 2A A2 Y Y 5.25		06/15/2024	Paydown	XXX	17,969	17,969	17,344			625		625		17,969			0	13	05/15/2054	1.E FE
248796-CQ-5	FEDERAL NATIONAL MORTGAGE ASSO TX DNNHSG		06/01/2024	Paydown	XXX	7,141	7,141	7,141	7,141				0		7,141			0	78	11/01/2038	1.A
248796-CQ-5	FEDERAL NATIONAL MORTGAGE ASSO TX DNNHSG		04/01/2024	Paydown	XXX								0					0	54	11/01/2038	1.B FE
251513-BB-2	Deutsche Alt-A Securities INC DBALT 2006		06/01/2024	Paydown	XXX	8,568	8,568	8,087	8,087				0		8,087		481	481	174	10/25/2036	1.A
30768W-AA-6	Farmer Mac Agricultural Real E FARM 2021		06/25/2024	Paydown	XXX	20,785	20,785	20,777	20,778		8		8		20,785			0	201	01/25/2051	1.A
3132DW-G9-8	Freddie Mac FR SD8324 5.500% 05/01/53		06/01/2024	Paydown	XXX	144,740	144,740	145,914	145,907		(1,167)		(1,167)		144,740			0	3,357	05/01/2053	1.A
3132DW-KF-9	Freddie Mac FR SD8394 5.000% 01/01/54		06/01/2024	Paydown	XXX	161,041	161,041	158,971	158,972		2,069		2,069		161,041			0	3,375	01/01/2054	1.A
3132WW-A7-7	Freddie Mac FR WA2529 3.500% 01/01/52		06/01/2024	Paydown	XXX	10,338	10,338	10,387	10,386		(48)		(48)		10,338			0	153	01/01/2052	1.A
3132WX-AW-0	Freddie Mac FR WA3420 3.300% 01/01/40		06/01/2024	Paydown	XXX	7,288	7,288	7,208	7,216		72		72		7,288			0	102	01/01/2040	1.A
3132WX-AY-6	Freddie Mac FR WA3422 3.300% 01/01/40		06/01/2024	Paydown	XXX	9,806	9,806	9,695	9,706		100		100		9,806			0	137	01/01/2040	1.A
3132Y7-GN-9	Freddie Mac FR WE2005 3.180% 09/01/33		06/01/2024	Paydown	XXX	67,508	67,508	63,800	64,770		2,738		2,738		67,508			0	895	09/01/2033	1.A
3132YB-XQ-4	Freddie Mac FR WE6087 3.790% 09/01/35		06/01/2024	Paydown	XXX	64,599	64,599	55,421	55,501		9,097		9,097		64,599			0	1,036	09/01/2035	1.A
3132YB-XR-2	Freddie Mac FR WE6088 3.260% 02/01/40		06/01/2024	Paydown	XXX	14,794	14,794	11,507	11,526		3,267		3,267		14,794			0	204	02/01/2040	1.A
31339W-NA-0	Freddie Mac FHR 2439 LH 6.000% 04/15/3		06/01/2024	Paydown	XXX	33,127	33,127	32,252	32,780		346		346		33,127			0	800	04/15/2032	1.A
3133AX-WR-9	Freddie Mac FR QD1556 2.500% 11/01/51		06/03/2024	Paydown	XXX	6,549	6,549	6,746	6,735		(186)		(186)		6,549			0	(803)	11/01/2051	1.B FE
3133KQ-FT-8	Freddie Mac FR RA8278 5.000% 12/01/52		06/01/2024	Paydown	XXX	108,475	108,475	108,103	108,103		372		372		108,475			0	2,094	12/01/2052	1.A
3133TE-3N-2	Freddie Mac FHR 2054 PE 6.250% 05/15/2		06/01/2024	Paydown	XXX	21,371	21,371	20,637	21,153		218		218		21,371			0	555	05/15/2028	1.A
3133TH-G8-4	Freddie Mac FHR 2102 PE 6.500% 12/15/2		06/01/2024	Paydown	XXX	29,990	29,990	29,090	29,710		281		281		29,990			0	791	12/15/2028	1.A
3133TH-K8-9	Freddie Mac FHR 2103 PS 6.500% 12/15/2		06/01/2024	Paydown	XXX	19,267	19,267	18,899	19,140		127		127		19,267			0	532	12/15/2028	1.A
313637-2J-8	Fannie Mae FN 109777 4.030% 09/01/33		06/01/2024	Paydown	XXX	8,890	8,890	8,972	8,952		(62)		(62)		8,890			0	152	09/01/2033	1.A
313637-R6-9	Fannie Mae FN 109509 3.870% 09/01/28		06/01/2024	Paydown	XXX	22,526	22,526	22,794	22,599		(73)		(73)		22,526			0	369	09/01/2028	1.A
313637-VK-3	Fannie Mae FN 109618 3.690% 10/01/28		06/01/2024	Paydown	XXX	28,731	28,731	28,883	28,780		(49)		(49)		28,731			0	449	10/01/2028	1.A
313637-W4-8	Fannie Mae FN 109667 4.000% 09/01/33		06/01/2024	Paydown	XXX	4,818	4,818	4,847	4,841		(23)		(23)		4,818			0	82	09/01/2033	1.A
313637-XD-7	Fannie Mae FN 109676 3.910% 09/01/33		06/01/2024	Paydown	XXX	7,823	7,823	7,795	7,808		15		15		7,823			0	130	09/01/2033	1.A
313637-YS-3	Fannie Mae FN 109721 4.090% 09/01/33		06/01/2024	Paydown	XXX	5,917	5,917	6,004	5,981		(64)		(64)		5,917			0	102	09/01/2033	1.A
313637-ZD-5	Fannie Mae FN 109740 3.790% 09/01/33		06/01/2024	Paydown	XXX	12,622	12,622	12,827	12,769		(147)		(147)		12,622			0	203	09/01/2033	1.A
3136A0-EK-9	Fannie Mae FNR 2011-81 GZ 4.000% 08/25		06/01/2024	Paydown	XXX	12,684	12,684	12,397	12,493		191		191		12,684			0	212	08/25/2041	1.A
3136A0-RX-7	Fannie Mae FNR 2011-80 ZA 4.000% 08/25		06/01/2024	Paydown	XXX	247,171	247,171	230,467	238,665		8,506		8,506		247,171			0	4,235	08/25/2041	1.A
3136A1-C8-6	Fannie Mae FNR 2011-101 NB 4.000% 10/2		06/01/2024	Paydown	XXX	43,630	43,630	43,630	43,630				0		43,630			0	754	10/25/2041	1.A
3136A1-ZD-0	Fannie Mae FNR 2011-101 CB 4.000% 10/2		06/01/2024	Paydown	XXX	178,631	178,631	178,073	178,117		514		514		178,631			0	3,184	10/25/2041	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identi-fication	Description	Foreign	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. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
3136A7-JB-9	Fannie Mae FNR 2012-67 MZ 3.500% 07/25		06/01/2024	Paydown	XXX	19,488	19,488	19,433	19,431		57		57		19,488			0	276	07/25/2042	1.A
3136A7-TU-6	Fannie Mae FNR 2012-80 NZ 3.500% 05/25		06/01/2024	Paydown	XXX	71,141	71,141	70,994	70,994		147		147		71,141			0	1,029	05/25/2042	1.A
3136A8-D6-4	Fannie Mae FNR 2012-103 ZC 3.500% 09/2		06/01/2024	Paydown	XXX	52,421	52,421	50,611	50,581		1,840		1,840		52,421			0	794	09/25/2042	1.A
3136AE-4P-9	Fannie Mae FNR 2013-71 ZA 3.500% 07/25		06/01/2024	Paydown	XXX	128,178	128,178	123,862	124,418		3,760		3,760		128,178			0	1,977	07/25/2043	1.A
3136AE-5X-1	Fannie Mae FNR 2013-74 ZH 3.500% 07/25		06/01/2024	Paydown	XXX	142,188	142,188	128,594	130,151		12,037		12,037		142,188			0	2,218	07/25/2043	1.A
3136AE-S3-2	Fannie Mae FNR 2013-52 BC 3.000% 06/25		06/01/2024	Paydown	XXX	95,178	95,178	92,590	93,377		1,801		1,801		95,178			0	1,208	06/25/2043	1.A
3136AF-AE-4	Fannie Mae FNR 2013-79 EZ 3.500% 07/25		06/01/2024	Paydown	XXX	180,004	180,004	169,853	171,320		8,684		8,684		180,004			0	2,476	07/25/2043	1.A
3136AF-AK-0	Fannie Mae FNR 2013-79 QZ 3.500% 07/25		06/01/2024	Paydown	XXX	71,862	71,862	67,994	68,763		3,098		3,098		71,862			0	1,063	07/25/2043	1.A
3136AF-VT-8	Fannie Mae FNR 2013-66 MB 3.000% 07/25		06/01/2024	Paydown	XXX	45,977	45,977	43,334	44,398		1,579		1,579		45,977			0	563	07/25/2043	1.A
3136AF-YY-4	Fannie Mae FNR 2013-80 VZ 4.000% 08/25		06/01/2024	Paydown	XXX	397,786	397,786	387,902	388,724		9,062		9,062		397,786			0	6,776	08/25/2043	1.A
3136AG-MJ-8	Fannie Mae FNR 2013-108 VZ 3.000% 10/2		06/01/2024	Paydown	XXX	148,468	148,468	146,386	146,489		1,979		1,979		148,468			0	1,887	10/25/2043	1.A
3136AG-NP-3	Fannie Mae FNR 2013-103 GZ 3.000% 10/2		06/01/2024	Paydown	XXX	243,306	243,306	215,704	223,716		19,590		19,590		243,306			0	3,118	10/25/2033	1.A
3136AG-P8-9	Fannie Mae FNR 2013-114 Z 3.000% 03/25		06/01/2024	Paydown	XXX	511,864	511,864	454,579	476,971		34,893		34,893		511,864			0	6,132	03/25/2040	1.A
3136AH-VS-6	Fannie Mae FNR 2013-136 CZ 3.500% 01/2		06/01/2024	Paydown	XXX	139,059	139,059	117,463	120,756		18,303		18,303		139,059			0	2,022	01/25/2044	1.A
3136AP-3A-8	Fannie Mae FNR 2015-64 AZ 3.000% 09/25		06/01/2024	Paydown	XXX	294,114	294,114	293,805	293,769		345		345		294,114			0	3,196	09/25/2045	1.A
3136AP-CW-0	Fannie Mae FNR 2015-47 AY 3.000% 07/25		06/01/2024	Paydown	XXX	43,563	43,563	40,347	40,363		3,201		3,201		43,563			0	546	07/25/2045	1.A
3136AQ-AN-0	FEDERAL NATIONAL MORTGAGE ASSO FNR 2015-		06/01/2024	Paydown	XXX	150,854	150,854	144,842	145,686		5,169		5,169		150,854			0	1,892	10/25/2045	1.A
3136AR-J3-3	Fannie Mae FNR 2016-22 ZL 3.000% 04/25		06/01/2024	Paydown	XXX	13,268	13,268	13,220	13,224		44		44		13,268			0	178	04/25/2046	1.A
3136AS-A9-7	Fannie Mae FNR 2016-41 MZ 3.000% 07/25		06/01/2024	Paydown	XXX	45,039	45,039	44,435	44,492		546		546		45,039			0	590	07/25/2046	1.A
3136AS-CT-1	Fannie Mae FNR 2016-24 ZM 3.000% 05/25		06/01/2024	Paydown	XXX	75,499	75,499	75,420	75,407		92		92		75,499			0	935	05/25/2046	1.A
3136AU-4D-0	Fannie Mae FNR 2017-8 BZ 3.000% 02/25/		06/01/2024	Paydown	XXX	43,558	43,558	39,098	39,783		3,775		3,775		43,558			0	557	02/25/2047	1.A
3136AU-YU-9	Fannie Mae FNR 2016-94 ZA 3.500% 12/25		06/01/2024	Paydown	XXX	100,046	100,046	98,148	98,692		1,354		1,354		100,046			0	1,517	12/25/2046	1.A
3136AV-JB-6	Fannie Mae FNR 2017-4 ZC 3.500% 02/25/		06/01/2024	Paydown	XXX	213,245	213,245	213,245	213,245				0		213,245			0	3,158	02/25/2047	1.A
3136AW-5S-2	Fannie Mae FNR 2017-52 KZ 3.500% 07/25		06/01/2024	Paydown	XXX	24,333	24,333	23,905	23,977		357		357		24,333			0	350	07/25/2047	1.A
3136AW-HZ-3	Fannie Mae FNR 2017-39 CY 3.500% 05/25		06/01/2024	Paydown	XXX	16,870	16,870	15,744	15,761		1,109		1,109		16,870			0	245	05/25/2047	1.A
3136AW-Z7-5	Fannie Mae FNR 2017-51 EZ 3.000% 07/25		06/01/2024	Paydown	XXX	22,781	22,781	21,192	21,638		1,143		1,143		22,781			0	282	07/25/2047	1.A
3136AX-GA-7	Fannie Mae FNR 2017-49 ZC 3.500% 07/25		06/01/2024	Paydown	XXX	104,875	104,875	102,029	102,539		2,336		2,336		104,875			0	1,468	07/25/2047	1.A
3136AX-YN-9	Fannie Mae FNR 2017-61 TZ 3.000% 08/25		06/01/2024	Paydown	XXX	158,348	158,348	147,521	150,643		7,705		7,705		158,348			0	1,979	08/25/2047	1.A
3136AY-YZ-0	Fannie Mae FNR 2017-90 ZD 3.500% 11/25		06/01/2024	Paydown	XXX	64,904	64,904	64,725	64,719		185		185		64,904			0	903	11/25/2047	1.A
3136B1-T7-9	Fannie Mae FNR 2018-38 VZ 4.000% 06/25		06/01/2024	Paydown	XXX	27,396	27,396	27,389	27,396		1		1		27,396			0	458	06/25/2048	1.A
3136B2-GE-6	Fannie Mae FNR 2018-45 ZD 3.500% 06/25		06/01/2024	Paydown	XXX	103,909	103,909	97,571	98,489		5,419		5,419		103,909			0	1,480	06/25/2048	1.A
3136B2-SB-9	Fannie Mae FNR 2018-47 GZ 3.500% 07/25		06/01/2024	Paydown	XXX	74,732	74,732	71,020	71,481		3,251		3,251		74,732			0	923	07/25/2048	1.A
3136B2-YL-0	Fannie Mae FNR 2018-54 LZ 3.500% 08/25		06/01/2024	Paydown	XXX	7,809	7,809	7,376	7,438		371		371		7,809			0	114	08/25/2048	1.A
3136B3-BL-3	Fannie Mae FNR 2018-70 CZ 4.000% 10/25		06/01/2024	Paydown	XXX	157,136	157,136	152,692	153,185		3,950		3,950		157,136			0	2,639	10/25/2048	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identi-fication	Description	Foreign	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. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
3136B3-GN-4	Fannie Mae FNR 2018-76 ZB 3.500% 10/25		06/01/2024	Paydown	XXX	21,711	21,711	19,628	19,951		1,760		1,760		21,711			0	320	10/25/2048	1.A
3136B7-JB-8	Fannie Mae FNR 2019-72 ZL 3.000% 12/25		06/01/2024	Paydown	XXX	34,818	34,818	34,457	34,571		247		247		34,818			0	403	12/25/2049	1.A
3136B7-V2-4	Fannie Mae FNR 2019-82 HZ 3.000% 01/25		06/01/2024	Paydown	XXX	32,133	32,133	32,056	32,057		75		75		32,133			0	414	01/25/2050	1.A
3136B8-HA-0	Fannie Mae FNR 2020-3 JZ 3.000% 02/25/		06/01/2024	Paydown	XXX	52,703	52,703	52,414	52,496		206		206		52,703			0	682	02/25/2050	1.A
3136B8-HM-4	Fannie Mae FNR 2020-3 AZ 3.000% 02/25/		06/01/2024	Paydown	XXX	23,314	23,314	23,160	23,212		102		102		23,314			0	319	02/25/2050	1.A
31377U-5M-1	Fannie Mae FN 387952 3.880% 09/01/38		06/01/2024	Paydown	XXX	85,680	85,680	86,085	86,029		(350)		(350)		85,680			0	1,407	09/01/2038	1.A
3137A0-K9-5	Freddie Mac FHR 3695 JG 4.500% 07/15/4		06/01/2024	Paydown	XXX	38,509	38,509	38,553	38,534		(25)		(25)		38,509			0	724	07/15/2040	1.A
3137A7-UU-2	FEDERAL HOME LOAN MORTGAGE COR FHR 3828		06/01/2024	Paydown	XXX	218,901	218,901	211,484	214,760		4,140		4,140		218,901			0	3,646	03/15/2041	1.A
3137A9-Y2-6	FEDERAL HOME LOAN MORTGAGE COR FHR 3835		06/01/2024	Paydown	XXX	59,102	59,102	57,672	58,346		755		755		59,102			0	984	04/15/2041	1.A
3137AN-ST-3	Freddie Mac FHR 4027 PY 3.500% 04/15/4		06/01/2024	Paydown	XXX	225,203	225,203	230,130	227,197		(1,994)		(1,994)		225,203			0	3,333	04/15/2042	1.A
3137B2-NF-3	Freddie Mac FHR 4219 JZ 3.500% 06/15/4		06/01/2024	Paydown	XXX	44,610	44,610	43,027	43,213		1,397		1,397		44,610			0	701	06/15/2043	1.A
3137B3-6D-5	Freddie Mac FHR 4215 ZK 3.500% 06/15/4		06/01/2024	Paydown	XXX	47,389	47,389	44,776	44,919		2,470		2,470		47,389			0	771	06/15/2043	1.A
3137B3-A3-2	Freddie Mac FHR 4230 Z 2.500% 07/15/43		06/01/2024	Paydown	XXX	32,340	32,340	24,902	23,772		8,568		8,568		32,340			0	337	07/15/2043	1.A
3137B3-AJ-7	Freddie Mac FHR 4227 AZ 3.500% 07/15/4		06/01/2024	Paydown	XXX	61,467	61,467	58,186	57,116		4,352		4,352		61,467			0	934	07/15/2043	1.A
3137B3-RV-2	Freddie Mac FHR 4235 BC 2.500% 08/15/2		06/01/2024	Paydown	XXX	80,764	80,764	69,457	76,037		4,727		4,727		80,764			0	841	08/15/2028	1.A
3137B4-KX-3	Freddie Mac FHR 4253 PB 3.500% 08/15/4		06/01/2024	Paydown	XXX	42,075	42,075	39,340	40,151		1,924		1,924		42,075			0	611	08/15/2041	1.A
3137B4-RQ-1	Freddie Mac FHR 4249 GW 3.500% 10/15/4		06/01/2024	Paydown	XXX	47,510	47,510	43,991	44,791		2,719		2,719		47,510			0	614	10/15/2041	1.A
3137B6-LL-3	Freddie Mac FHR 4285 PB 4.000% 11/15/4		06/01/2024	Paydown	XXX	100,006	100,006	100,288	100,110		(103)		(103)		100,006			0	1,588	11/15/2043	1.A
3137BL-EX-2	Freddie Mac FHR 4510 ZH 3.000% 09/15/4		06/01/2024	Paydown	XXX	88,059	88,059	87,987	87,977		81		81		88,059			0	1,102	09/15/2045	1.A
3137BR-ER-2	Freddie Mac FHR 4607 HB 3.000% 08/15/4		06/01/2024	Paydown	XXX	126,911	126,911	123,788	124,610		2,301		2,301		126,911			0	1,583	08/15/2046	1.A
3137BS-YV-9	Freddie Mac FHR 4630 ZL 3.000% 11/15/4		06/01/2024	Paydown	XXX	117,409	117,409	105,346	109,144		8,266		8,266		117,409			0	1,575	11/15/2046	1.A
3137BV-BA-3	FEDERAL HOME LOAN MORTGAGE COR FHR 4656		06/01/2024	Paydown	XXX	342,728	342,728	326,395	327,566		15,162		15,162		342,728			0	4,387	02/15/2047	1.A
3137BV-QS-8	FEDERAL HOME LOAN MORTGAGE COR FHR 4657		06/01/2024	Paydown	XXX	204,367	204,367	204,367	204,367				0		204,367			0	2,978	02/15/2047	1.A
3137BW-RN-6	Freddie Mac FHR 4664 TZ 3.000% 03/15/4		06/01/2024	Paydown	XXX	126,782	126,782	117,869	120,607		6,175		6,175		126,782			0	1,593	03/15/2047	1.A
3137BY-5W-6	Freddie Mac FHR 4680 BQ 3.500% 05/15/4		06/01/2024	Paydown	XXX	2,376	2,376	2,305	2,306		70		70		2,376			0	35	05/15/2047	1.A
3137F1-7F-9	FEDERAL HOME LOAN MORTGAGE COR FHR 4693		06/01/2024	Paydown	XXX	36,703	36,703	34,452	35,019		1,684		1,684		36,703			0	459	06/15/2047	1.A
3137F2-ZW-9	Freddie Mac FHR 4711 CZ 3.500% 08/15/4		06/01/2024	Paydown	XXX	200,722	200,722	197,658	198,371		2,350		2,350		200,722			0	2,903	08/15/2047	1.A
3137F3-K6-0	Freddie Mac FHR 4768 ZH 3.000% 03/01/4		06/01/2024	Paydown	XXX	30,541	30,541	27,494	27,946		2,595		2,595		30,541			0	382	03/01/2048	1.A
3137F5-3A-5	FEDERAL HOME LOAN MORTGAGE COR FHR 4791		06/01/2024	Paydown	XXX	168,165	168,165	168,253	168,165				0		168,165			0	2,882	03/15/2048	1.A
3137FB-YC-4	FEDERAL HOME LOAN MORTGAGE COR FHR 4734		06/01/2024	Paydown	XXX	37,644	37,644	34,949	35,451		2,193		2,193		37,644			0	471	12/15/2047	1.A
3137FG-3P-8	Freddie Mac FHR 4801 ZN 4.000% 05/15/4		06/01/2024	Paydown	XXX	575,345	575,345	574,507	574,417		928		928		575,345			0	9,555	05/15/2048	1.A
3137FG-5H-4	Freddie Mac FHR 4796 NZ 4.000% 05/15/4		06/01/2024	Paydown	XXX	218,987	218,987	218,987	218,987				0		218,987			0	3,621	05/15/2048	1.A
3137FJ-C2-3	FHLMC Multifamily Structured P FHR 4833		06/01/2024	Paydown	XXX	36,625	36,625	35,596	35,517		1,108		1,108		36,625			0	645	09/15/2048	1.A
3137G1-BK-2	Freddie Mac Whole Loan Securit FWLS 2017		06/01/2024	Paydown	XXX	12,894	12,894	12,449	12,463		431		431		12,894			0	159	12/25/2046	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identi-fication	Description	Foreign	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. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
3138L6-LM-8	Fannie Mae FN AM5731 3.990% 06/01/44		06/01/2024	Paydown	XXX	36,034	36,034	36,784	36,469		(435)		(435)		36,034			0	599	06/01/2044	1.A
3138LA-XT-1	Fannie Mae FN AM9689 3.850% 09/01/45		06/01/2024	Paydown	XXX	20,015	20,015	20,400	20,324		(309)		(309)		20,015			0	326	09/01/2045	1.A
3138LC-QA-6	Fannie Mae FN AN0448 3.880% 01/01/46		06/01/2024	Paydown	XXX	181,581	181,581	185,338	184,244		(2,663)		(2,663)		181,581			0	2,983	01/01/2046	1.A
3138LC-VN-2	Fannie Mae FN AN0620 4.010% 01/01/46		06/01/2024	Paydown	XXX	56,416	56,416	57,808	57,429		(1,014)		(1,014)		56,416			0	958	01/01/2046	1.A
3138LD-JE-4	Fannie Mae FN AN1160 3.500% 03/01/36		06/01/2024	Paydown	XXX	13,085	13,085	13,354	13,257		(172)		(172)		13,085			0	194	03/01/2036	1.A
3138LD-K4-4	Fannie Mae FN AN1214 3.560% 04/01/46		06/01/2024	Paydown	XXX	41,193	41,193	42,042	41,757		(565)		(565)		41,193			0	611	04/01/2046	1.A
3138LH-AV-6	Fannie Mae FN AN4519 4.050% 02/01/47		06/01/2024	Paydown	XXX	20,207	20,207	20,681	20,539		(332)		(332)		20,207			0	341	02/01/2047	1.A
3138LH-D3-5	Fannie Mae FN AN4621 3.560% 08/01/32		06/01/2024	Paydown	XXX	32,559	32,559	33,230	32,917		(358)		(358)		32,559			0	491	08/01/2032	1.A
3138LH-L9-3	Fannie Mae FN AN4851 3.850% 03/01/47		06/01/2024	Paydown	XXX	19,881	19,881	20,415	20,294		(413)		(413)		19,881			0	324	03/01/2047	1.A
3138LH-MA-9	Fannie Mae FN AN4852 3.890% 03/01/47		06/01/2024	Paydown	XXX	4,948	4,948	5,103	5,067		(119)		(119)		4,948			0	82	03/01/2047	1.A
3138LJ-XQ-8	Fannie Mae FN AN6086 3.380% 08/01/37		06/01/2024	Paydown	XXX	22,584	22,584	22,951	22,851		(267)		(267)		22,584			0	323	08/01/2037	1.A
3138LK-JK-4	Fannie Mae FN AN6565 3.420% 09/01/47		06/01/2024	Paydown	XXX	9,315	9,315	9,507	9,466		(151)		(151)		9,315			0	135	09/01/2047	1.A
3138LK-YX-9	Fannie Mae FN AN7025 3.595% 10/01/47		06/01/2024	Paydown	XXX	5,571	5,571	5,714	5,676		(105)		(105)		5,571			0	84	10/01/2047	1.A
3138LL-KR-5	Fannie Mae FN AN7503 3.510% 11/01/37		06/01/2024	Paydown	XXX	7,685	7,685	7,843	7,797		(112)		(112)		7,685			0	114	11/01/2037	1.A
3138LM-4B-6	Fannie Mae FN AN8917 3.590% 04/01/33		06/01/2024	Paydown	XXX	19,220	19,220	19,292	19,266		(46)		(46)		19,220			0	292	04/01/2033	1.A
3138LM-6D-0	Fannie Mae FN AN8967 3.490% 04/01/30		06/01/2024	Paydown	XXX	31,941	31,941	32,230	32,105		(165)		(165)		31,941			0	472	04/01/2030	1.A
3138LM-GW-8	Fannie Mae FN AN8984 3.510% 04/01/28		06/01/2024	Paydown	XXX	8,118	8,118	8,127	8,117		1		1		8,118			0	121	04/01/2028	1.A
3138LM-7C-1	Fannie Mae FN AN8990 3.530% 04/01/30		06/01/2024	Paydown	XXX	47,339	47,339	47,546	47,457		(118)		(118)		47,339			0	707	04/01/2030	1.A
3138LM-HB-2	Fannie Mae FN AN8325 3.560% 02/01/38		06/01/2024	Paydown	XXX	38,148	38,148	38,370	38,300		(152)		(152)		38,148			0	575	02/01/2038	1.A
3138LM-K6-9	Fannie Mae FN AN8416 3.740% 02/01/48		06/01/2024	Paydown	XXX	7,715	7,715	7,715	7,721		(7)		(7)		7,715			0	122	02/01/2048	1.A
3138LM-KK-8	Fannie Mae FN AN8397 3.540% 03/01/48		06/01/2024	Paydown	XXX	12,507	12,507	12,404	12,434		73		73		12,507			0	188	03/01/2048	1.A
3138LM-PN-7	Fannie Mae FN AN8528 3.430% 03/01/33		06/01/2024	Paydown	XXX	21,294	21,294	21,417	21,373		(79)		(79)		21,294			0	309	03/01/2033	1.A
3138LM-SV-6	Fannie Mae FN AN8631 3.400% 04/01/30		06/01/2024	Paydown	XXX	102,340	102,340	102,404	102,373		(33)		(33)		102,340			0	1,473	04/01/2030	1.A
3138LM-V5-9	Fannie Mae FN AN8735 3.650% 03/01/33		06/01/2024	Paydown	XXX	21,357	21,357	21,538	21,467		(109)		(109)		21,357			0	330	03/01/2033	1.A
3138LM-XC-2	Fannie Mae FN AN8774 3.430% 05/01/30		06/01/2024	Paydown	XXX	20,163	20,163	20,176	20,171		(8)		(8)		20,163			0	293	05/01/2030	1.A
3138LM-XE-8	Fannie Mae FN AN8776 3.520% 05/01/33		06/01/2024	Paydown	XXX	77,857	77,857	77,906	77,915		(58)		(58)		77,857			0	1,160	05/01/2033	1.A
3138LM-Y2-3	Fannie Mae FN AN8828 3.630% 04/01/30		06/01/2024	Paydown	XXX	37,866	37,866	38,386	38,158		(292)		(292)		37,866			0	582	04/01/2030	1.A
3138LM-YK-3	Fannie Mae FN AN8813 3.720% 04/01/33		06/01/2024	Paydown	XXX	15,758	15,758	16,005	15,902		(144)		(144)		15,758			0	248	04/01/2033	1.A
3138LN-7M-7	Fannie Mae FN AN9899 3.810% 07/01/33		06/01/2024	Paydown	XXX	47,429	47,429	48,155	47,949		(520)		(520)		47,429			0	765	07/01/2033	1.A
3138LN-D2-4	Fannie Mae FN AN9120 3.700% 05/01/30		06/01/2024	Paydown	XXX	8,409	8,409	8,519	8,472		(63)		(63)		8,409			0	132	05/01/2030	1.A
3138LN-EJ-6	Fannie Mae FN AN9136 3.480% 05/01/30		06/01/2024	Paydown	XXX	20,589	20,589	20,602	20,599		(10)		(10)		20,589			0	303	05/01/2030	1.A
3138LN-FF-3	Fannie Mae FN AN9165 3.880% 05/01/38		06/01/2024	Paydown	XXX	4,788	4,788	4,822	4,817		(29)		(29)		4,788			0	79	05/01/2038	1.A
3138LN-G9-6	Fannie Mae FN AN9223 3.580% 05/01/33		06/01/2024	Paydown	XXX	7,168	7,168	7,206	7,195		(27)		(27)		7,168			0	109	05/01/2033	1.A
3138LN-GB-1	Fannie Mae FN AN9193 3.980% 05/01/38		06/01/2024	Paydown	XXX	977	977	989	986		(9)		(9)		977			0	16	05/01/2038	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identi-fication	Description	Foreign	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. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
3138LN-MR-9	Fannie Mae FN AN9367 3.570% 06/01/30		06/01/2024	Paydown	XXX	75,182	75,182	75,335	75,278		(96)		(96)		75,182			0	1,136	06/01/2030	1.A
3138LN-ND-9	Fannie Mae FN AN9387 3.670% 06/01/33		06/01/2024	Paydown	XXX	164,033	164,033	164,905	164,525		(492)		(492)		164,033			0	2,548	06/01/2033	1.A
3138LN-NE-7	Fannie Mae FN AN9388 3.670% 06/01/33		06/01/2024	Paydown	XXX	73,424	73,424	73,814	73,713		(289)		(289)		73,424			0	1,141	06/01/2033	1.A
3138LN-NG-2	Fannie Mae FN AN9390 3.670% 06/01/33		06/01/2024	Paydown	XXX	179,135	179,135	180,086	179,710		(575)		(575)		179,135			0	2,783	06/01/2033	1.A
3138LN-NH-0	Fannie Mae FN AN9391 3.670% 06/01/33		06/01/2024	Paydown	XXX	185,904	185,904	186,892	186,501		(597)		(597)		185,904			0	2,888	06/01/2033	1.A
3138LN-SV-4	Fannie Mae FN AN9531 3.790% 06/01/33		06/01/2024	Paydown	XXX	15,218	15,218	15,223	15,227		(9)		(9)		15,218			0	244	06/01/2033	1.A
3138LN-UZ-2	Fannie Mae FN AN9599 4.250% 06/01/43		06/01/2024	Paydown	XXX	74,137	74,137	75,967	75,323		(1,186)		(1,186)		74,137			0	1,314	06/01/2043	1.A
3138LN-YB-1	Fannie Mae FN AN9705 3.880% 07/01/33		06/01/2024	Paydown	XXX	7,827	7,827	7,837	7,836		(9)		(9)		7,827			0	129	07/01/2033	1.A
3138LP-AC-0	Fannie Mae FN AN9902 3.810% 09/01/38		06/01/2024	Paydown	XXX	35,530	35,530	35,601	35,562		(32)		(32)		35,530			0	573	09/01/2038	1.A
3138LP-AL-0	Fannie Mae FN AN9910 3.810% 09/01/38		06/01/2024	Paydown	XXX	132,798	132,798	133,068	133,107		(309)		(309)		132,798			0	2,142	09/01/2038	1.A
3138LP-AR-7	Fannie Mae FN AN9915 3.790% 08/01/33		06/01/2024	Paydown	XXX	35,030	35,030	35,216	35,168		(137)		(137)		35,030			0	562	08/01/2033	1.A
3138LP-CV-6	Fannie Mae FN AN9983 3.850% 07/01/33		06/01/2024	Paydown	XXX	19,057	19,057	19,170	19,139		(82)		(82)		19,057			0	311	07/01/2033	1.A
31393G-3L-6	FEDERAL HOME LOAN MORTGAGE COR FHR 2531		06/01/2024	Paydown	XXX	39,506	39,506	38,251	38,993		513		513		39,506			0	881	12/15/2032	1.A
31393T-3S-3	FEDERAL NATIONAL MORTGAGE ASSO FNR 2003-		06/01/2024	Paydown	XXX	116,494	116,494	101,570	110,104		6,390		6,390		116,494			0	2,253	12/25/2032	1.A
31393T-U6-1	FEDERAL NATIONAL MORTGAGE ASSO FNR 2003-		06/25/2024	Paydown	XXX	88,353	88,353	80,363	85,528		2,825		2,825		88,353			0	1,443	01/25/2033	1.A
31393U-4J-9	FannieMae Whole Loan FNW 2004-W1 1A7 5		06/01/2024	Paydown	XXX	52,764	52,764	52,764	52,764				0		52,764			0	1,203	11/25/2043	1.A
31393U-BC-6	FannieMae Whole Loan FNR 2003-123 ND 6		06/01/2024	Paydown	XXX	73,778	73,778	75,596	74,123		(346)		(346)		73,778			0	1,639	12/25/2033	1.A
31393U-DL-4	FannieMae Whole Loan FNR 2003-119 SA 4		06/25/2024	Paydown	XXX	6,481	6,481	6,274	6,344		137		137		6,481			0	108	12/25/2033	1.A
31393U-NR-0	FannieMae Whole Loan FNW 2003-W18 1A7		06/01/2024	Paydown	XXX	203,061	203,061	203,061	203,061				0		203,061			0	4,963	08/25/2043	1.A
31393W-3S-6	Freddie Mac FHR 2650 PB 5.000% 07/15/3		06/01/2024	Paydown	XXX	29,003	29,003	27,330	28,478		525		525		29,003			0	643	07/15/2033	1.A
31393X-GN-1	FEDERAL NATIONAL MORTGAGE ASSO FNW 2004-		06/01/2024	Paydown	XXX	40,364	40,364	40,153	40,347		17		17		40,364			0	966	02/25/2044	1.A
31394B-YX-6	FEDERAL NATIONAL MORTGAGE ASSO FNR 2004-		06/01/2024	Paydown	XXX	95,159	95,159	81,988	90,336		4,823		4,823		95,159			0	1,814	12/25/2034	1.A
31394K-KZ-6	FEDERAL HOME LOAN MORTGAGE COR FHR 2682		06/15/2024	Paydown	XXX	21,579	21,579	19,368	21,584		(5)		(5)		21,579			0	378	02/15/2033	1.A
31394K-L2-8	FEDERAL HOME LOAN MORTGAGE COR FHR 2682		06/15/2024	Paydown	XXX	124,848	124,848	122,550	124,984		(136)		(136)		124,848			0	2,698	01/15/2033	1.A
31394L-4S-8	Freddie Mac FHR 2684 S 4.653% 01/15/33		06/15/2024	Paydown	XXX	46,250	46,250	40,349	46,258		(8)		(8)		46,250			0	900	01/15/2033	1.A
31394L-DC-3	Freddie Mac FHR 2691 JS 4.102% 04/15/3		06/15/2024	Paydown	XXX	78,868	78,868	72,593	78,894		(25)		(25)		78,868			0	1,358	04/15/2033	1.A
31394L-GD-8	Freddie Mac FHR 2691 SW 5.103% 09/15/3		06/15/2024	Paydown	XXX	24,872	24,872	24,657	24,902		(30)		(30)		24,872			0	543	09/15/2032	1.A
31394V-4H-0	FEDERAL NATIONAL MORTGAGE ASSO FNR 2006-		06/01/2024	Paydown	XXX	30,939	30,939	29,855	30,485		454		454		30,939			0	632	03/25/2036	1.A
31394X-VL-7	FEDERAL HOME LOAN MORTGAGE COR FSPC T-60		06/01/2024	Paydown	XXX	26,904	26,904	23,221	23,221		3,683		3,683		26,904			0	458	03/25/2044	1.A
31395C-XH-9	FEDERAL HOME LOAN MORTGAGE COR FHR 2827		06/01/2024	Paydown	XXX	21,959	21,959	22,275	22,018		(59)		(59)		21,959			0	545	07/15/2034	1.A
31396H-MW-6	FEDERAL HOME LOAN MORTGAGE COR FHR 3110		06/01/2024	Paydown	XXX	18,151	18,151	17,690	17,958		193		193		18,151			0	418	02/15/2036	1.A
31396N-HB-5	FEDERAL HOME LOAN MORTGAGE COR FHR 3136		06/01/2024	Paydown	XXX	23,494	23,494	23,015	23,276		218		218		23,494			0	562	04/15/2036	1.A
31396P-SS-1	FEDERAL NATIONAL MORTGAGE ASSO FNR 2007-		06/01/2024	Paydown	XXX	15,205	15,205	14,863	15,041		164		164		15,205			0	316	02/25/2037	1.A
31396U-VU-1	FEDERAL HOME LOAN MORTGAGE COR FHR 3184		06/01/2024	Paydown	XXX	260,514	260,514	268,834	263,195		(2,680)		(2,680)		260,514			0	6,707	07/15/2036	1.A

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identi-fication	Description	Foreign	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. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
31396X-RS-5	Fannie Mae FNR 2007-90 B 6.000% 09/25/		06/01/2024	Paydown	XXX	639	639	633	635		4		4		639			0	16	09/25/2037	1.A
31397A-SH-7	FEDERAL HOME LOAN MORTGAGE COR FHR 3217		06/01/2024	Paydown	XXX	15,559	15,559	15,858	15,666		(107)		(107)		15,559			0	389	09/15/2036	1.A
31397B-5W-7	Freddie Mac FHR 3211 HE 6.000% 09/15/3		06/01/2024	Paydown	XXX	44,689	44,689	46,073	45,124		(436)		(436)		44,689			0	1,136	09/15/2036	1.A
31397B-6Q-9	Freddie Mac FHR 3211 MB 5.500% 09/15/3		06/01/2024	Paydown	XXX	24,630	24,630	23,807	24,276		354		354		24,630			0	590	09/15/2036	1.A
31397C-SZ-3	FEDERAL HOME LOAN MORTGAGE COR FHR 3242		06/01/2024	Paydown	XXX	344,562	344,562	349,946	345,846		(1,284)		(1,284)		344,562			0	7,670	11/15/2036	1.A
31397C-TD-1	FEDERAL HOME LOAN MORTGAGE COR FHR 3242		06/01/2024	Paydown	XXX	15,267	15,267	15,267	15,267				0		15,267			0	368	11/15/2036	1.A
31397G-PF-1	Freddie Mac FHR 3303 PD 5.500% 04/15/3		06/01/2024	Paydown	XXX	22,085	22,085	21,019	21,564		521		521		22,085			0	503	04/15/2037	1.A
31397H-B9-8	Freddie Mac FHR 3312 HP 5.500% 05/15/3		06/01/2024	Paydown	XXX	26,249	26,249	24,452	25,488		760		760		26,249			0	659	05/15/2037	1.A
31397J-QS-6	Freddie Mac FHR 3351 PC 6.000% 07/15/3		06/01/2024	Paydown	XXX	4,429	4,429	4,337	4,387		42		42		4,429			0	112	07/15/2037	1.A
31397J-W4-2	Freddie Mac FHR 3349 PE 6.000% 07/15/3		06/01/2024	Paydown	XXX	3,455	3,455	3,549	3,494		(38)		(38)		3,455			0	87	07/15/2037	1.A
31397Q-J3-3	Fannie Mae FNR 2011-18 KY 4.000% 03/25		06/01/2024	Paydown	XXX	44,738	44,738	42,179	43,391		1,347		1,347		44,738			0	736	03/25/2041	1.A
31397S-VR-2	Fannie Mae FNR 2011-39 UZ 4.000% 05/25		06/01/2024	Paydown	XXX	99,649	99,649	93,930	96,602		3,047		3,047		99,649			0	1,586	05/25/2041	1.A
31397U-ZQ-5	Fannie Mae FNR 2011-58 HL 4.000% 07/25		06/01/2024	Paydown	XXX	10,158	10,158	9,582	9,808		350		350		10,158			0	171	07/25/2041	1.A
31397W-X9-1	Freddie Mac FHR 3473 AY 5.000% 07/15/3		06/01/2024	Paydown	XXX	28,446	28,446	27,451	27,976		470		470		28,446			0	600	07/15/2038	1.A
31398S-RK-1	Fannie Mae FNR 2010-143 Z 4.000% 12/25		06/01/2024	Paydown	XXX	7,692	7,692	7,532	7,590		102		102		7,692			0	128	12/25/2040	1.A
31398S-RV-7	Fannie Mae FNR 2010-143 BG 4.000% 12/2		06/01/2024	Paydown	XXX	17,411	17,411	16,214	16,840		572		572		17,411			0	292	12/25/2040	1.A
31398S-WG-4	Fannie Mae FNR 2010-139 HA 4.000% 11/2		06/01/2024	Paydown	XXX	43,969	43,969	41,494	42,935		1,033		1,033		43,969			0	703	11/25/2040	1.A
31398T-X6-3	Fannie Mae FNR 2010-103 ME 4.000% 09/2		06/01/2024	Paydown	XXX	5,644	5,644	5,621	5,621		23		23		5,644			0	96	09/25/2040	1.A
3140FX-EK-4	Fannie Mae FN BF0137 3.000% 08/01/56		06/01/2024	Paydown	XXX	97,058	97,058	95,219	95,296		1,762		1,762		97,058			0	1,085	08/01/2056	1.A
3140HR-5F-6	Fannie Mae FN BL0845 4.150% 12/01/33		06/01/2024	Paydown	XXX	9,793	9,793	9,921	9,886		(93)		(93)		9,793			0	172	12/01/2033	1.A
3140HR-5Q-2	Fannie Mae FN BL0854 4.130% 12/01/30		06/01/2024	Paydown	XXX	8,000,000	8,000,000	8,023,692	8,025,891		(25,891)		(25,891)		8,000,000			0	167,953	12/01/2030	1.A
3140HR-5R-0	Fannie Mae FN BL0855 4.150% 01/01/31		06/01/2024	Paydown	XXX	4,157,836	4,157,836	4,170,179	4,163,177		(5,341)		(5,341)		4,157,836			0	72,855	01/01/2031	1.A
3140HR-B3-6	Fannie Mae FN BL0057 3.970% 09/01/38		06/01/2024	Paydown	XXX	9,542	9,542	9,689	9,659		(117)		(117)		9,542			0	160	09/01/2038	1.A
3140HR-B8-5	Fannie Mae FN BL0062 3.780% 07/01/31		06/01/2024	Paydown	XXX	9,595	9,595	9,613	9,609		(14)		(14)		9,595			0	154	07/01/2031	1.A
3140HR-CR-2	Fannie Mae FN BL0079 3.990% 09/01/33		06/01/2024	Paydown	XXX	5,612	5,612	5,650	5,634		(22)		(22)		5,612			0	95	09/01/2033	1.A
3140HR-G4-9	Fannie Mae FN BL0218 3.800% 12/01/30		06/01/2024	Paydown	XXX	51,986	51,986	52,327	52,198		(212)		(212)		51,986			0	836	12/01/2030	1.A
3140HR-HT-3	Fannie Mae FN BL0241 3.890% 11/01/28		06/01/2024	Paydown	XXX	40,677	40,677	40,912	40,754		(78)		(78)		40,677			0	670	11/01/2028	1.A
3140HR-LE-1	Fannie Mae FN BL0324 3.930% 10/01/30		06/01/2024	Paydown	XXX	26,508	26,508	26,905	26,755		(247)		(247)		26,508			0	441	10/01/2030	1.A
3140HR-M7-5	Fannie Mae FN BL0381 3.825% 10/01/28		06/01/2024	Paydown	XXX	22,627	22,627	22,655	22,630		(3)		(3)		22,627			0	366	10/01/2028	1.A
3140HR-M8-3	Fannie Mae FN BL0382 3.825% 10/01/28		06/01/2024	Paydown	XXX	26,398	26,398	26,431	26,402		(4)		(4)		26,398			0	427	10/01/2028	1.A
3140HR-MS-9	Fannie Mae FN BL0368 4.030% 10/01/33		06/01/2024	Paydown	XXX	48,750	48,750	49,725	45,946		2,804		2,804		48,750			0	832	10/01/2033	1.A
3140HR-NZ-2	Fannie Mae FN BL0407 4.020% 11/01/33		06/01/2024	Paydown	XXX	35,331	35,331	36,037	35,846		(516)		(516)		35,331			0	601	11/01/2033	1.A
3140HR-Q7-1	Fannie Mae FN BL0477 4.000% 11/01/28		06/01/2024	Paydown	XXX	27,734	27,734	27,898	27,788		(54)		(54)		27,734			0	470	11/01/2028	1.A
3140HR-WP-4	Fannie Mae FN BL0653 4.080% 12/01/32		06/01/2024	Paydown	XXX	10,281	10,281	10,288	10,290		(9)		(9)		10,281			0	178	12/01/2032	1.A

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										11	12	13	14	15							
CUSIP Identi-fication	Description	Foreign	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. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
3140HR-WX-7	Fannie Mae FN BL0661 3.990% 11/01/33		06/01/2024	Paydown	XXX	67,989	67,989	68,148	68,137		(148)		(148)		67,989			0	1,148	11/01/2033	1.A
3140HR-YR-8	Fannie Mae FN BL0719 4.490% 12/01/48		06/01/2024	Paydown	XXX	8,750	8,750	8,980	8,943		(193)		(193)		8,750			0	166	12/01/2048	1.A
3140HR-ZN-6	Fannie Mae FN BL0748 4.090% 01/01/34		06/01/2024	Paydown	XXX	13,536	13,536	13,583	13,578		(42)		(42)		13,536			0	234	01/01/2034	1.A
3140HR-ZX-4	Fannie Mae FN BL0757 4.110% 02/01/31		06/01/2024	Paydown	XXX	19,507	19,507	19,635	19,586		(79)		(79)		19,507			0	339	02/01/2031	1.A
3140HS-2E-0	Fannie Mae FN BL1672 3.960% 02/01/31		06/01/2024	Paydown	XXX	11,805	11,805	11,930	11,884		(80)		(80)		11,805			0	198	02/01/2031	1.A
3140HS-CA-7	Fannie Mae FN BL0964 4.240% 12/01/33		06/01/2024	Paydown	XXX	9,073	9,073	9,139	9,123		(50)		(50)		9,073			0	163	12/01/2033	1.A
3140HS-CK-5	Fannie Mae FN BL0973 4.270% 12/01/33		06/01/2024	Paydown	XXX	8,083	8,083	8,153	8,122		(39)		(39)		8,083			0	146	12/01/2033	1.A
3140HS-HC-8	Fannie Mae FN BL1126 4.000% 01/01/29		06/01/2024	Paydown	XXX	15,338	15,338	15,347	15,329		9		9		15,338			0	260	01/01/2029	1.A
3140HS-P7-0	Fannie Mae FN BL1345 4.770% 01/01/49		06/01/2024	Paydown	XXX	3,844	3,844	3,949	3,885		(41)		(41)		3,844			0	78	01/01/2049	1.A
3140HS-PQ-8	Fannie Mae FN BL1330 3.880% 01/01/34		06/01/2024	Paydown	XXX	21,061	21,061	21,267	21,221		(160)		(160)		21,061			0	346	01/01/2034	1.A
3140HS-QQ-7	Fannie Mae FN BL1362 3.800% 01/01/34		06/01/2024	Paydown	XXX	17,134	17,134	17,134	17,134				0		17,134			0	276	01/01/2034	1.A
3140HS-RA-1	Fannie Mae FN BL1380 3.950% 02/01/34		06/01/2024	Paydown	XXX	15,442	15,442	15,490	15,482		(40)		(40)		15,442			0	258	02/01/2034	1.A
3140HS-RV-5	Fannie Mae FN BL1399 3.785% 01/01/31		06/01/2024	Paydown	XXX	79,204	79,204	79,662	79,514		(310)		(310)		79,204			0	1,269	01/01/2031	1.A
3140HS-U4-1	Fannie Mae FN BL1502 4.080% 02/01/49		06/01/2024	Paydown	XXX	23,857	23,857	24,289	24,190		(333)		(333)		23,857			0	406	02/01/2049	1.A
3140HS-UZ-2	Fannie Mae FN BL1499 3.680% 02/01/31		06/01/2024	Paydown	XXX	15,668	15,668	15,779	15,740		(72)		(72)		15,668			0	244	02/01/2031	1.A
3140HS-VB-4	Fannie Mae FN BL1509 3.725% 02/01/34		06/01/2024	Paydown	XXX	21,855	21,855	21,978	21,947		(92)		(92)		21,855			0	345	02/01/2034	1.A
3140HS-X6-3	Fannie Mae FN BL1600 3.660% 03/01/31		06/01/2024	Paydown	XXX	5,990	5,990	6,041	6,024		(33)		(33)		5,990			0	93	03/01/2031	1.A
3140HS-XN-6	Fannie Mae FN BL1584 3.890% 02/01/34		06/01/2024	Paydown	XXX	9,245	9,245	9,343	9,312		(67)		(67)		9,245			0	152	02/01/2034	1.A
3140HS-ZC-8	Fannie Mae FN BL1638 3.740% 02/01/30		06/01/2024	Paydown	XXX	2,954	2,954	2,981	2,962		(8)		(8)		2,954			0	47	02/01/2030	1.A
3140HT-2V-0	Fannie Mae FN BL2587 3.960% 06/01/49		06/01/2024	Paydown	XXX	1,829	1,829	1,858	1,851		(22)		(22)		1,829			0	30	06/01/2049	1.A
3140HT-EC-9	Fannie Mae FN BL1930 3.760% 03/01/37		06/01/2024	Paydown	XXX	6,372	6,372	6,930	6,793		(421)		(421)		6,372			0	101	03/01/2037	1.A
3140HT-GQ-6	Fannie Mae FN BL2006 3.710% 04/01/31		06/01/2024	Paydown	XXX	2,195	2,195	2,213	2,205		(11)		(11)		2,195			0	38	04/01/2031	1.A
3140HT-GR-4	Fannie Mae FN BL2007 3.710% 04/01/31		06/01/2024	Paydown	XXX	2,710	2,710	2,732	2,723		(13)		(13)		2,710			0	43	04/01/2031	1.A
3140HT-UT-4	Fannie Mae FN BL2393 3.590% 05/01/34		06/01/2024	Paydown	XXX	4,686	4,686	4,809	4,779		(93)		(93)		4,686			0	71	05/01/2034	1.A
3140HV-C9-3	Fannie Mae FN BL3695 3.460% 08/01/49		06/01/2024	Paydown	XXX	12,661	12,661	12,796	12,784		(122)		(122)		12,661			0	185	08/01/2049	1.A
3140HW-ED-0	Fannie Mae FN BL4631 3.180% 09/01/42		06/01/2024	Paydown	XXX	5,771	5,771	5,775	5,766		5		5		5,771			0	78	09/01/2042	1.A
3140HX-ZN-3	Fannie Mae FN BL6148 2.680% 04/01/50		06/01/2024	Paydown	XXX	6,289	6,289	6,418	6,402		(113)		(113)		6,289			0	71	04/01/2050	1.A
3140HY-CH-9	Fannie Mae FN BL6371 2.510% 02/01/48		06/01/2024	Paydown	XXX	2,629	2,629	2,643	2,642		(14)		(14)		2,629			0	28	02/01/2048	1.A
3140HY-D9-6	Fannie Mae FN BL6427 2.600% 04/01/50		06/01/2024	Paydown	XXX	5,810	5,810	5,930	5,911		(100)		(100)		5,810			0	64	04/01/2050	1.A
3140LD-RL-5	Fannie Mae FN BS3190 2.490% 09/01/51		06/01/2024	Paydown	XXX	4,292	4,292	4,381	4,374		(82)		(82)		4,292			0	45	09/01/2051	1.A
3140LD-ZZ-5	Fannie Mae FN BS3459 2.420% 10/01/51		06/01/2024	Paydown	XXX	20,189	20,189	20,606	20,584		(395)		(395)		20,189			0	207	10/01/2051	1.A
3140LE-6F-9	Fannie Mae FN BS4469 2.260% 01/01/37		06/01/2024	Paydown	XXX	14,687	14,687	14,569	14,586		101		101		14,687			0	140	01/01/2037	1.A
3140LF-6A-7	Fannie Mae FN BS5364 3.780% 04/01/52		06/01/2024	Paydown	XXX	4,564	4,564	4,658	4,649		(85)		(85)		4,564			0	73	04/01/2052	1.A
3140LF-K3-7	Fannie Mae FN BS4813 2.940% 03/01/52		06/01/2024	Paydown	XXX	9,973	9,973	10,179	10,166		(193)		(193)		9,973			0	122	03/01/2052	1.A

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										11	12	13	14	15							
CUSIP Identi-fication	Description	Foreign	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. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
3140LF-TP-9	Fannie Mae FN BS5057 3.920% 06/01/42		06/01/2024	Paydown	XXX	7,802	7,802	7,807	7,798		4		4		7,802			0	129	06/01/2042	1.A
3140LG-AC-6	Fannie Mae FN BS5402 3.680% 04/01/52		06/01/2024	Paydown	XXX	7,913	7,913	7,998	7,990		(76)		(76)		7,913			0	121	04/01/2052	1.A
3140LG-R7-9	Fannie Mae FN BS5909 4.350% 07/01/52		06/01/2024	Paydown	XXX	3,398	3,398	3,485	3,482		(85)		(85)		3,398			0	63	07/01/2052	1.A
3140LG-WG-3	Fannie Mae FN BS6046 4.570% 07/01/52		06/01/2024	Paydown	XXX	1,534	1,534	1,570	1,569		(35)		(35)		1,534			0	30	07/01/2052	1.A
3140LH-LK-4	Fannie Mae FN BS6629 4.350% 09/01/52		06/01/2024	Paydown	XXX	11,043	11,043	11,188	11,178		(135)		(135)		11,043			0	203	09/01/2052	1.A
3140QQ-CK-9	Fannie Mae FN CB4573 5.000% 09/01/52		06/01/2024	Paydown	XXX	79,003	79,003	78,880	78,880		123		123		79,003			0	1,813	09/01/2052	1.A
31418C-3J-1	Fannie Mae FN MA3500 4.000% 10/01/48		06/01/2024	Paydown	XXX	1,058	1,058	1,052	1,052		6		6		1,058			0	18	10/01/2048	1.A
31418C-4J-0	Fannie Mae FN MA3524 4.000% 11/01/48		06/01/2024	Paydown	XXX	1,540	1,540	1,534	1,531		8		8		1,540			0	26	11/01/2048	1.A
31418E-CS-7	Fannie Mae FN MA4580 3.500% 04/01/52		06/01/2024	Paydown	XXX	76,701	76,701	76,259	76,265		436		436		76,701			0	1,127	04/01/2052	1.A
31418E-D8-0	Fannie Mae FN MA4626 4.000% 06/01/52		06/01/2024	Paydown	XXX	465,067	465,067	463,919	463,925		1,142		1,142		465,067			0	7,860	06/01/2052	1.A
31418E-KU-3	Fannie Mae FN MA4806 5.000% 11/01/52		06/01/2024	Paydown	XXX	189,622	189,622	186,837	186,868		2,754		2,754		189,622			0	3,950	11/01/2052	1.A
31418E-R8-5	Fannie Mae FN MA5010 5.500% 05/01/53		06/01/2024	Paydown	XXX	174,471	174,471	175,849	175,840		(1,369)		(1,369)		174,471			0	4,013	05/01/2053	1.A
31418E-S5-0	Fannie Mae FN MA5039 5.500% 06/01/53		06/01/2024	Paydown	XXX	203,868	203,868	205,397	205,387		(1,519)		(1,519)		203,868			0	4,769	06/01/2053	1.A
31418E-XT-2	Fannie Mae FN MA5189 5.000% 11/01/53		06/01/2024	Paydown	XXX	616,761	616,761	608,931	608,933		7,827		7,827		616,761			0	12,516	11/01/2053	1.A
31418E-ZK-9	Fannie Mae FN MA5245 5.000% 01/01/54		06/01/2024	Paydown	XXX	666,035	666,035	657,642	657,645		8,390		8,390		666,035			0	13,482	01/01/2054	1.A
31418E-ZL-7	Fannie Mae FN MA5246 5.500% 01/01/54		06/01/2024	Paydown	XXX	955,059	955,059	958,976	958,976		(3,917)		(3,917)		955,059			0	21,633	01/01/2054	1.A
35563P-BD-0	Freddie Mac - SCRT SCRT 2017-2 MB 3.00		06/01/2024	Paydown	XXX								0					0		08/25/2056	1.A
36249B-AD-2	GSAA Home Equity Trust GSAA 2007-7 A4		06/25/2024	Paydown	XXX	39,523	39,523	34,304	40,332		(809)		(809)		39,523			0	699	07/25/2037	1.A
36831C-AB-8	GCAT SERIES 2024-NQM2 CLASS A2 144A 6		06/01/2024	Paydown	XXX	93,213	93,213	93,212			1		1		93,213			0	500	06/25/2059	1.C FE
38373M-FX-3	Government National Mortgage A GNR 2002-		06/01/2024	Paydown	XXX	2,580	2,580	2,542	2,562		19		19		2,580			0	75	06/16/2042	1.A
38373M-HM-5	Government National Mortgage A GNR 2003-		06/01/2024	Paydown	XXX	1,537	1,537	1,441	1,494		43		43		1,537			0	33	09/16/2044	1.A
38373M-K9-0	Government National Mortgage A GNR 2007-		06/01/2024	Paydown	XXX	9,680	9,680	8,162	8,836		844		844		9,680			0	177	07/16/2047	1.A
38373M-KL-3	Government National Mortgage A GNR 2003-		06/01/2024	Paydown	XXX	20,084	20,084	18,915	19,657		427		427		20,084			0	477	11/16/2043	1.A
38373M-V7-2	Government National Mortgage A GNR 2008-		06/01/2024	Paydown	XXX	1,969	1,969	1,748	1,783		186		186		1,969			0	44	02/16/2048	1.A
38373M-VY-3	Government National Mortgage A GNR 2006-		06/01/2024	Paydown	XXX	13,198	13,198	12,307	11,929		1,269		1,269		13,198			0	293	07/16/2046	1.A
38373M-W6-3	Government National Mortgage A GNR 2008-		06/01/2024	Paydown	XXX	9,456	9,456	7,553	8,390		1,066		1,066		9,456			0	177	02/16/2048	1.A
38373M-Y7-9	Government National Mortgage A GNR 2008-		06/01/2024	Paydown	XXX	9,735	9,735	8,229	8,951		784		784		9,735			0	197	04/16/2048	1.A
38373V-T8-3	Government National Mortgage A GNR 2002-		06/01/2024	Paydown	XXX	1,678	1,678	1,683	1,678				0		1,678			0	43	10/16/2042	1.A
38374D-ES-4	Government National Mortgage A GNR 2006-		06/01/2024	Paydown	XXX	4,344	4,344	4,385	4,353		(8)		(8)		4,344			0	107	07/20/2036	1.A
38374E-ME-4	Government National Mortgage A GNR 2003-		06/01/2024	Paydown	XXX	73,653	73,653	72,467	73,159		494		494		73,653			0	1,701	11/16/2033	1.A
38374E-SC-2	Government National Mortgage A GNR 2003-		06/01/2024	Paydown	XXX	102,494	102,494	100,941	101,746		748		748		102,494			0	2,405	11/20/2033	1.A
38374F-GS-7	Government National Mortgage A GNR 2004-		06/01/2024	Paydown	XXX	120,296	120,296	118,276	119,105		1,191		1,191		120,296			0	3,072	09/16/2044	1.A
38374F-PZ-1	Government National Mortgage A GNR 2004-		06/01/2024	Paydown	XXX	47,481	47,481	41,184	44,913		2,567		2,567		47,481			0	868	02/16/2034	1.A
38374F-Q9-8	Government National Mortgage A GNR 2004-		06/01/2024	Paydown	XXX	7,823	7,823	7,221	7,601		222		222		7,823			0	165	03/16/2034	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identi-fication	Description	Foreign	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. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
38374N-JZ-1	Government National Mortgage A GNR 2006-		06/01/2024	Paydown	XXX	5,059	5,059	3,791	4,381		678		678		5,059			0	84	02/16/2048	1.A
38375P-LF-6	Government National Mortgage A GNR 2008-		06/01/2024	Paydown	XXX	20,162	20,162	19,095	19,488		674		674		20,162			0	411	02/20/2038	1.A
38376U-VR-7	Government National Mortgage A GNR 2017-		06/01/2024	Paydown	XXX	52,200	52,200	50,539	51,176		1,025		1,025		52,200			0	733	05/20/2047	1.A
38378U-RP-4	Government National Mortgage A GNR 2013-		06/01/2024	Paydown	XXX	25,744	25,744	19,466	20,564		5,181		5,181		25,744			0	276	10/16/2043	1.A
38378W-MX-8	Government National Mortgage A GNR 2013-		06/01/2024	Paydown	XXX	334,564	334,564	304,255	312,036		22,528		22,528		334,564			0	4,468	08/20/2043	1.A
38378Y-BU-2	Government National Mortgage A GNR 2013-		06/01/2024	Paydown	XXX	119,192	119,192	90,649	93,433		25,759		25,759		119,192			0	1,282	11/16/2043	1.A
38379F-3Y-3	Government National Mortgage A GNR 2015-		06/01/2024	Paydown	XXX	32,897	32,897	32,897	32,897				0		32,897			0	480	05/20/2045	1.A
38379T-FX-2	UNITED STATES OF AMERICA GNR 2015-182 AB		06/01/2024	Paydown	XXX	23,552	23,552	23,523	23,523		29		29		23,552			0	293	12/20/2045	1.A
38379W-4J-8	Government National Mortgage A GNR 2016-		06/01/2024	Paydown	XXX	165,188	165,188	157,266	159,068		6,119		6,119		165,188			0	2,058	05/20/2046	1.A
38379W-BZ-4	Government National Mortgage A GNR 2016-		06/03/2024	Paydown	XXX	21,151	21,151	20,933	20,929		222		222		21,151			0	488	04/20/2046	1.A
38380A-LP-0	Government National Mortgage A GNR 2016-		06/01/2024	Paydown	XXX	82,168	82,168	74,419	75,978		6,190		6,190		82,168			0	1,076	09/20/2046	1.A
38380B-C3-7	UNITED STATES OF AMERICA GNR 2016-156 AZ		06/01/2024	Paydown	XXX	35,144	35,144	33,526	33,893		1,251		1,251		35,144			0	440	11/20/2046	1.A
38380K-ZQ-1	Government National Mortgage A GNR 2018-		06/01/2024	Paydown	XXX	19,796	19,796	17,388	17,987		1,809		1,809		19,796			0	248	02/20/2048	1.A
38380V-ES-6	UNITED STATES OF AMERICA GNR 2018-19 Z		06/01/2024	Paydown	XXX	87,930	87,930	77,739	80,567		7,364		7,364		87,930			0	1,210	02/20/2048	1.A
38381A-XG-6	UNITED STATES OF AMERICA GNR 2018-154 Z		06/01/2024	Paydown	XXX	40,710	40,710	40,034	40,307		403		403		40,710			0	653	11/20/2048	1.A
67118X-AA-3	Onslow Bay Financial LLC NQM6 A1 Y Y 6		06/01/2024	Paydown	XXX	325,542	325,542	325,539			3		3		325,542			0	2,295	02/25/2064	1.A FE
67118X-AB-1	Onslow Bay Financial LLC NQM6 A2 Y Y 6		06/01/2024	Paydown	XXX	65,108	65,108	65,108			1		1		65,108			0	477	02/25/2064	1.C FE
67119F-AA-1	Onslow Bay Financial LLC NQM7 A1 Y Y 6		06/01/2024	Paydown	XXX	188,755	188,755	188,754			1		1		188,755			0	982	03/25/2064	1.A FE
67119F-AA-1	Onslow Bay Financial LLC NQM7 A1 Y Y 6		05/28/2024	Redemption 100.0000	XXX	73,533	73,533	73,533					0		73,533			0	84,281	03/25/2064	1.A FE
67119F-AB-9	Onslow Bay Financial LLC NQM7 A2 Y Y 6		06/01/2024	Paydown	XXX	23,303	23,303	23,303					0		23,303			0	125	03/25/2064	1.C FE
67119F-AB-9	Onslow Bay Financial LLC NQM7 A2 Y Y 6		05/28/2024	Redemption 100.0000	XXX	9,078	9,078	9,078					0		9,078			0	10,743	03/25/2064	1.C FE
673919-AB-2	Onslow Bay Financial LLC NQM5 A2 Y Y 6		06/01/2024	Paydown	XXX	234,337	234,337	234,334	234,334		3		3		234,337			0	6,167	06/25/2063	1.C FE
673919-AL-0	Onslow Bay Financial LLC NQM5 A1A Y Y		06/01/2024	Paydown	XXX	356,030	356,030	356,024	356,024		6		6		356,030			0	9,158	06/25/2063	1.A FE
74939F-AA-5	Woodward Capital Management CES4 A1A Y Y		06/01/2024	Paydown	XXX	97,348	97,348	97,347			1		1		97,348			0	499	06/25/2044	1.A FE
74939F-AB-3	Woodward Capital Management CES4 A1B Y Y		06/01/2024	Paydown	XXX	14,924	14,924	14,924					0		14,924			0	78	06/25/2044	1.A FE
81743C-AE-5	Sequoia Mortgage Trust 5 A5 Y Y 6.000%		06/01/2024	Paydown	XXX	219,857	219,857	218,621			1,237		1,237		219,857			0	1,099	06/25/2054	1.A FE
81743C-AV-7	Sequoia Mortgage Trust 5 A20 Y Y 6.000		06/01/2024	Paydown	XXX	24,501	24,501	24,187			314		314		24,501			0	123	06/25/2054	1.A FE
822155-AA-5	FEDERAL NATIONAL MORTGAGE ASSO TN SHBDEV		06/01/2024	Paydown	XXX	3,593	3,593	3,593	3,593				0		3,593			0	34	06/01/2038	1.A FE
86212X-AP-5	STORE Master Funding LLC 1A A4 Y Y 5.9		06/20/2024	Paydown	XXX	4,583	4,583	4,574			10		10		4,583			0	36	05/20/2054	1.C FE
92261U-AB-0	Vendee Mortgage Trust VENDE 2008-1 GZ		06/01/2024	Paydown	XXX	330,783	330,783	310,302	311,290		19,493		19,493		330,783			0	7,075	01/15/2037	1.A
92539T-AA-1	Verus Securitization Trust 4 A1 Y Y 5		06/01/2024	Paydown	XXX	328,971	328,971	328,966	328,966		5		5		328,971			0	7,727	05/25/2068	1.A FE
92539T-AB-9	Verus Securitization Trust 4 A2 Y Y 6		06/01/2024	Paydown	XXX	538,293	538,293	538,289	538,289		5		5		538,293			0	13,307	05/25/2068	1.C FE
92839H-AA-4	Vista Point Securitization Tru CES1 A1 Y		06/01/2024	Paydown	XXX	109,260	109,260	109,259			1		1		109,260			0	608	05/25/2054	1.A FE
92839H-AA-4	Vista Point Securitization Tru CES1 A1 Y		05/28/2024	Redemption 100.0000	XXX	35,740	35,740	35,740					0		35,740			0	27,817	05/25/2054	1.A FE
0109999999 - Bonds - U.S. Governments						34,530,632	34,530,632	34,032,367	32,595,673	0	360,539	0	360,539	0	34,530,151	0	481	481	789,374	XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identi-fication	Description	Foreign	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. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
Bonds - All Other Governments																					
02124T-AA-1	QATAR AIRWAYS QATAR AIRWAYS 2.950% 05/		05/14/2024	Redemption 100.0000	XXX	3,568,813	3,568,813	3,546,615	3,551,867		16,946		16,946		3,568,813			0	26,320	05/14/2031	1.D PL
3140HJ-K5-4	Fannie Mae FN BL3015 3.720% 07/01/49		06/01/2024	Paydown	XXX	14,164	14,164	12,188	12,256		1,908		1,908		14,164			0	220	07/01/2049	1.A
31418E-XU-9	Fannie Mae FN MA5190 5.500% 11/01/53		06/01/2024	Paydown	XXX	860,278	860,278	863,470	863,470		(3,192)		(3,192)		860,278			0	20,251	11/01/2053	1.A
36321P-AE-0	GALAXY PIPELINE ASSETS HOLDCO ADGLXY 2.9	D	04/01/2024	Redemption 100.0000	XXX	358,071	358,071	358,071	358,071				0		358,071			0	5,264	09/30/2040	1.C FE
0309999999 - Bonds - All Other Governments						4,801,326	4,801,326	4,780,344	4,785,664	0	15,662	0	15,662	0	4,801,326	0	0	0	52,055	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
130331-AA-9	CALIFORNIA HSG FIN AGY HOME MT CA CASHSG		06/01/2024	Paydown	XXX	6,611	6,611	6,611	6,611				0		6,611			0	84	12/01/2033	1.B FE
196479-6Y-0	COLORADO HOUSING AND FINANCE A CO COSHSG		06/01/2024	Paydown	XXX	16,563	16,563	16,563	16,563				0		16,563			0	201	08/01/2037	1.B FE
19648W-AA-5	COLORADO HOUSING AND FINANCE A CO COSHSG		06/01/2024	Paydown	XXX	59,754	59,754	59,754	59,754				0		59,754			0	921	07/01/2036	1.A
3137H6-L2-9	Freddie Mac OT FEDMFH 3.15 10/15/2036		06/15/2024	Call 100.0000	XXX	35,000	35,000	35,699	35,629		(16)		(16)		35,614		(614)	(614)	446	10/15/2036	1.B FE
45203L-CX-9	ILLINOIS HSG DEV AUTH IL ILSMFH 3.07 06/		06/01/2024	Paydown	XXX	5,799	5,799	5,799	5,799				0		5,799			0	75	06/01/2036	1.A FE
496444-AA-8	KINGSPORT TENN HSG & REDEV AUT TN KINMFH		06/01/2024	Paydown	XXX	8,523	8,523	8,523	8,523				0		8,523			0	132	01/01/2037	1.B FE
547252-KX-3	LOVELAND OHIO CITY SCH DIST OH LOVSCD 0		06/17/2024	Maturity	XXX	3,000,000	3,000,000	3,000,000	3,000,000				0		3,000,000			0		06/15/2024	1.C FE
57586N-3F-6	MASSACHUSETTS ST HSG FIN AGY MA MASHSG 3		06/01/2024	Paydown	XXX	22,141	22,141	22,141	22,141				0		22,141			0	324	01/01/2039	1.B FE
57586N-MW-8	MASSACHUSETTS ST HSG FIN AGY MA MASHSG 4		06/01/2024	Call 100.0000	XXX	10,000	10,000	10,000	10,000				0		10,000			0	201	12/01/2027	1.C FE
64469D-VP-3	NEW HAMPSHIRE ST HSG FIN AUTH NH NHSSFH		05/01/2024	Call 100.0000	XXX	10,000	10,000	10,000	10,000				0		10,000			0	352	07/01/2029	1.B FE
682906-BM-3	OWENS CORNING CA ONTMFH 3.39 04/01/2036		06/01/2024	Paydown	XXX	1,941	1,941	1,941	1,941				0		1,941			0	36	04/01/2036	1.B FE
735389-ZC-5	PORT OF SEATTLE WA PTSGEN 3.47 05/01/203		06/25/2024	JPMORGAN SECURITIES INC	XXX	1,832,720	2,000,000	2,000,000	2,000,000				0		2,000,000		(167,280)	(167,280)	45,316	05/01/2031	1.D FE
797355-3Z-5	SAN DIEGO CALIF UNI SCH DIST CA SDGSCD 0		05/03/2024	Corp Action	XXX	4,860,170	7,000,000	3,371,830	4,623,139		62,902		62,902		4,686,041		174,129	174,129		07/01/2034	1.A FE
797355-4A-9	SAN DIEGO CALIF UNI SCH DIST CA SDGSCD 0		05/03/2024	Corp Action	XXX	2,654,320	4,000,000	1,862,400	2,531,126		50,580		50,580		2,581,707		72,613	72,613		07/01/2035	1.A FE
797355-4D-3	SAN DIEGO CALIF UNI SCH DIST CA SDGSCD 0		05/03/2024	Corp Action	XXX	2,377,948	4,155,000	1,665,823	2,304,486		31,967		31,967		2,336,454		41,494	41,494		07/01/2038	1.A FE
797355-4E-1	SAN DIEGO CALIF UNI SCH DIST CA SAN DIEG		05/03/2024	Corp Action	XXX	188,902	350,000	149,212	184,391		3,417		3,417		187,808		1,094	1,094		07/01/2039	1.A FE
79766D-SB-6	SAN FRANCISCO CALIF CITY & CNT CA SFOAPT		05/17/2024	Tax Free Exchange	XXX	4,938,219	4,430,000	4,992,034	4,942,853		(4,634)		(4,634)		4,938,219			0	96,476	05/01/2050	1.E FE
88275L-AA-4	TX DEPT HSG & CMTY AFF POST OA TX TXSMFH		06/01/2024	Paydown	XXX	11,216	11,216	11,510	11,436		(220)		(220)		11,216			0	166	08/01/2036	1.B FE
88880L-AW-3	TOBACCO SETTLEMENT FINANCE AUT WV TOBGEN		06/03/2024	Call 100.0000	XXX	70,000	70,000	71,135	70,839		(44)		(44)		70,795		(795)	(795)	1,706	06/01/2049	2.C FE
95639D-BE-9	WEST VIRGINIA SCH BLDG AUTH WV WVSEDU 0		06/17/2024	Maturity	XXX	13,000,000	13,000,000	13,000,000	13,000,000				0		13,000,000			0		06/15/2024	1.E FE
0509999999 - Bonds - U.S. States, Territories and Possessions						33,109,827	38,192,548	30,300,975	32,845,231	0	143,952	0	143,952	0	32,989,186	0	120,641	120,641	146,436	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																					
155431-AA-7	CENTRAL STORAGE TRUST CNTSTO 4.823 02/01		05/01/2024	Redemption 100.0000	XXX	422,464	422,464	437,653	432,668		(10,204)		(10,204)		422,464			0	10,188	02/01/2038	1.C FE
251129-5D-0	DETROIT MICH CITY SCH DIST MI DETSCD 7.7		05/01/2024	Call 100.0000	XXX	65,000	65,000	84,699	79,453		(447)		(447)		79,006		(14,006)	(14,006)	2,490	05/01/2039	1.C FE
30309H-AC-1	FEDERAL HOME LOAN MORTGAGE COR OT FEDMFH		06/01/2024	Paydown	XXX	60,923	60,923	61,950	61,619		(696)		(696)		60,923			0	864	01/25/2036	1.A
3132DW-FU-2	Freddie Mac FR SD8279 6.000% 11/01/52		06/01/2024	Paydown	XXX	500,132	500,132	499,819	499,819		313		313		500,132			0	12,598	11/01/2052	1.A
3132WR-RN-5	Freddie Mac FR WA0503 3.830% 03/01/44		06/01/2024	Paydown	XXX	147,240	147,240	147,546	147,419		(179)		(179)		147,240			0	2,351	03/01/2044	1.A
3132WR-RT-2	Freddie Mac FR WA0508 2.580% 09/01/51		06/01/2024	Paydown	XXX	14,353	14,353	10,446	10,548		3,804		3,804		14,353			0	154	09/01/2051	1.A
3132WW-AA-0	Freddie Mac FR WA2500 3.260% 09/01/45		06/01/2024	Paydown	XXX	17,102	17,102	16,368	16,598		503		503		17,102			0	236	09/01/2045	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identi-fication	Description	Foreign	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. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
3132YB-XA-9	Freddie Mac N N 3.850% 05/01/39		06/03/2024	Paydown	XXX	6,420	6,420	5,904	5,920		500		500		6,420			0	105	05/01/2039	1.A
3133KR-FG-4	Freddie Mac FR RA9167 5.500% 06/01/53		06/01/2024	Paydown	XXX	56,075	56,075	55,689	55,690		385		385		56,075			0	1,352	06/01/2053	1.A
3136AW-A9-8	Fannie Mae FNR 2017-45 ZK 3.500% 06/25		06/01/2024	Paydown	XXX	256,164	256,164	233,284	238,683		17,481		17,481		256,164			0	3,860	06/25/2047	1.A
3136B1-LF-9	Fannie Mae FNA 2018-M3 A2 3.069% 02/25		06/01/2024	Paydown	XXX	3,035	3,035	2,939	2,976		60		60		3,035			0	39	02/25/2030	1.A
3136B2-UE-0	Fannie Mae FNR 2018-55 LZ 3.500% 08/01		06/01/2024	Paydown	XXX	57,072	57,072	51,945	52,887		4,185		4,185		57,072			0	848	08/01/2048	1.A
3136B3-DT-4	Fannie Mae FNR 2018-73 BZ 3.500% 10/25		06/01/2024	Paydown	XXX	130,382	130,382	124,441	125,203		5,180		5,180		130,382			0	1,610	10/25/2048	1.A
3136B3-MM-9	Fannie Mae FNR 2018-84 ZA 3.500% 11/25		06/01/2024	Paydown	XXX	103,010	103,010	92,436	94,657		8,353		8,353		103,010			0	1,443	11/25/2048	1.A
3136B3-MV-9	Fannie Mae FNR 2018-84 ZD 3.500% 11/25		06/01/2024	Paydown	XXX	22,812	22,812	20,586	21,149		1,663		1,663		22,812			0	338	11/25/2048	1.A
3136B7-M5-7	Fannie Mae FNR 2019-77 JZ 3.000% 01/25		06/01/2024	Paydown	XXX	14,855	14,855	14,554	14,706		148		148		14,855			0	192	01/25/2050	1.A
3136B8-LT-4	Fannie Mae FNR 2020-7 DZ 3.000% 02/25/		06/01/2024	Paydown	XXX	124,854	124,854	124,666	124,853		1		1		124,854			0	1,563	02/25/2050	1.A
31377U-6D-0	Fannie Mae FN 387968 4.060% 08/01/48		06/01/2024	Paydown	XXX	6,554	6,554	6,689	6,660		(106)		(106)		6,554			0	113	08/01/2048	1.A
3137FC-4R-2	Freddie Mac FHR 4738 LZ 3.000% 12/15/4		06/01/2024	Paydown	XXX	262,835	262,835	245,180	250,392		12,443		12,443		262,835			0	3,331	12/15/2047	1.A
3137FD-DG-4	Freddie Mac FHR 4750 KZ 3.500% 01/15/4		06/01/2024	Paydown	XXX	210,517	210,517	210,353	210,171		346		346		210,517			0	3,061	01/15/2048	1.A
3137FQ-HA-4	Freddie Mac FHR 4933 LZ 3.000% 12/25/4		06/01/2024	Paydown	XXX	246,800	246,800	246,224	246,230		571		571		246,800			0	3,270	12/25/2049	1.A
3137G1-BU-0	Freddie Mac Whole Loan Securit FWLS 2017		06/01/2024	Paydown	XXX	19,388	19,388	18,161	18,501		887		887		19,388			0	257	05/25/2047	1.A
3137HA-4G-8	Freddie Mac FRETE 2023-ML15 Trust 4.14		06/01/2024	Paydown	XXX	34,770	34,770	32,599	32,664		2,106		2,106		34,770			0	590	01/25/2040	1.B FE
3137HA-AA-4	Freddie Mac 3137HAAA4 4.632% 07/25/38		06/25/2024	Paydown	XXX	12,183	12,183	12,055	12,057		126		126		12,183			0	282	07/25/2038	1.B FE
3137HA-MK-9	Freddie Mac 3137HAMK9 3.083% 04/25/43		06/01/2024	Paydown	XXX	12,005	12,005	9,491	9,513		2,493		2,493		12,005			0	183	04/25/2043	1.B FE
3138LE-QX-2	Fannie Mae FN AN2269 3.240% 08/01/46		06/01/2024	Paydown	XXX	32,179	32,179	32,843	32,658		(479)		(479)		32,179			0	441	08/01/2046	1.A
3138LG-SU-1	Fannie Mae FN AN4130 3.440% 01/01/37		06/01/2024	Paydown	XXX	40,059	40,059	40,484	40,377		(319)		(319)		40,059			0	583	01/01/2037	1.A
3138LG-SV-9	Fannie Mae FN AN4131 3.440% 01/01/37		06/01/2024	Paydown	XXX	43,996	43,996	44,463	44,345		(350)		(350)		43,996			0	641	01/01/2037	1.A
3138LM-5H-2	Fannie Mae FN AN8947 3.600% 04/01/33		06/01/2024	Paydown	XXX	11,868	11,868	12,017	11,967		(99)		(99)		11,868			0	181	04/01/2033	1.A
3138LM-6P-3	Fannie Mae FN AN8977 3.580% 05/01/33		06/01/2024	Paydown	XXX	64,416	64,416	64,215	64,308		108		108		64,416			0	976	05/01/2033	1.A
3138LM-7F-4	Fannie Mae FN AN8993 3.780% 04/01/48		06/01/2024	Paydown	XXX	23,549	23,549	23,564	23,578		(29)		(29)		23,549			0	377	04/01/2048	1.A
3138LM-KL-6	Fannie Mae FN AN8398 3.500% 02/01/48		06/01/2024	Paydown	XXX	7,370	7,370	7,319	7,317		53		53		7,370			0	109	02/01/2048	1.A
3138LM-SU-8	Fannie Mae FN AN8630 3.490% 04/01/30		06/01/2024	Paydown	XXX	62,756	62,756	62,796	62,774		(18)		(18)		62,756			0	927	04/01/2030	1.A
3138LN-NF-4	Fannie Mae FN AN9389 3.670% 06/01/33		06/01/2024	Paydown	XXX	26,037	26,037	26,175	26,142		(105)		(105)		26,037			0	405	06/01/2033	1.A
31393U-DM-2	FannieMae Whole Loan FNR 2003-119 QD 4		06/25/2024	Paydown	XXX	3,889	3,889	3,764	3,805		83		83		3,889			0	65	12/25/2033	1.A
31393U-DN-0	FannieMae Whole Loan FNR 2003-119 UG 4		06/25/2024	Paydown	XXX	5,833	5,833	5,646	5,709		124		124		5,833			0	98	12/25/2033	1.A
31393U-DQ-3	FannieMae Whole Loan FNR 2003-119 SB 5		06/25/2024	Paydown	XXX	3,923	3,923	4,010	3,923				0		3,923			0	80	12/25/2033	1.A
31397Q-G5-1	Fannie Mae FNR 2011-18 ZE 4.500% 03/25		06/01/2024	Paydown	XXX	23,633	23,633	21,719	22,655		978		978		23,633			0	440	03/25/2041	1.A
31397S-G9-9	Fannie Mae FNR 2011-46 Z 4.500% 05/25/		06/01/2024	Paydown	XXX	55,361	55,361	50,447	52,758		2,603		2,603		55,361			0	1,098	05/25/2041	1.A
3140HR-3B-7	Fannie Mae FN BL0793 4.150% 12/01/38		06/01/2024	Paydown	XXX	42,664	42,664	42,864	42,861		(198)		(198)		42,664			0	750	12/01/2038	1.A
3140HR-4S-9	Fannie Mae FN BL0832 4.250% 12/01/28		06/01/2024	Paydown	XXX	3,146	3,146	3,197	3,162		(17)		(17)		3,146			0	57	12/01/2028	1.A

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identi-fication	Description	Foreign	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. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
3140HR-6G-3	Fannie Mae FN BL0870 4.280% 12/01/48		06/01/2024	Paydown	XXX	63,304	63,304	64,590	64,406		(1,102)		(1,102)		63,304			0	1,147	12/01/2048	1.A
3140HR-B4-4	Fannie Mae FN BL0058 3.970% 09/01/38		06/01/2024	Paydown	XXX	13,869	13,869	14,081	14,038		(169)		(169)		13,869			0	233	09/01/2038	1.A
3140HR-ZK-2	Fannie Mae FN BL0745 4.090% 01/01/34		06/01/2024	Paydown	XXX	65,279	65,279	65,504	65,394		(115)		(115)		65,279			0	1,130	01/01/2034	1.A
3140HS-4F-5	Fannie Mae FN BL1721 3.770% 03/01/31		06/01/2024	Paydown	XXX	5,318	5,318	5,428	5,388		(70)		(70)		5,318			0	85	03/01/2031	1.A
3140HS-BH-3	Fannie Mae FN BL0939 4.300% 12/01/36		06/01/2024	Paydown	XXX	6,080	6,080	6,084	5,912		168		168		6,080			0	111	12/01/2036	1.A
3140HS-BN-0	Fannie Mae FN BL0944 3.930% 01/01/31		06/01/2024	Paydown	XXX	28,604	28,604	28,631	28,627		(23)		(23)		28,604			0	476	01/01/2031	1.A
3140HS-RS-2	Fannie Mae FN BL1396 4.280% 01/01/39		06/01/2024	Paydown	XXX	4,001	4,001	4,104	4,083		(82)		(82)		4,001			0	73	01/01/2039	1.A
3140HT-C4-9	Fannie Mae FN BL1890 3.500% 05/01/34		06/01/2024	Paydown	XXX	8,968	8,968	9,107	9,071		(103)		(103)		8,968			0	160	05/01/2034	1.A
3140HT-N7-0	Fannie Mae FN BL2213 3.340% 05/01/34		06/01/2024	Paydown	XXX	1,257	1,257	1,258	1,258		(1)		(1)		1,257			0	21	05/01/2034	1.A
3140HT-NB-1	Fannie Mae FN BL2185 4.070% 05/01/49		06/01/2024	Paydown	XXX	4,097	4,097	4,182	4,170		(73)		(73)		4,097			0	71	05/01/2049	1.A
3140HT-S5-9	Fannie Mae FN BL2339 3.340% 05/01/34		06/01/2024	Paydown	XXX	15,083	15,083	15,022	15,047		36		36		15,083			0	256	05/01/2034	1.A
3140HT-S6-7	Fannie Mae FN BL2340 3.370% 05/01/29		06/01/2024	Paydown	XXX	11,689	11,689	11,751	11,693		(4)		(4)		11,689			0	167	05/01/2029	1.A
3140HT-XR-5	Fannie Mae FN BL2487 3.630% 05/01/34		06/01/2024	Paydown	XXX	5,225	5,225	5,353	5,322		(97)		(97)		5,225			0	80	05/01/2034	1.A
3140HT-YC-7	Fannie Mae FN BL2506 3.830% 05/01/49		06/01/2024	Paydown	XXX	3,991	3,991	4,044	4,036		(45)		(45)		3,991			0	78	05/01/2049	1.A
3140HT-YD-5	Fannie Mae FN BL2507 3.830% 05/01/49		06/01/2024	Paydown	XXX	8,827	8,827	8,943	8,927		(100)		(100)		8,827			0	172	05/01/2049	1.A
3140HU-B7-0	Fannie Mae FN BL2761 3.950% 06/01/49		06/01/2024	Paydown	XXX	27,627	27,627	28,197	28,077		(449)		(449)		27,627			0	462	06/01/2049	1.A
3140HU-B9-6	Fannie Mae FN BL2763 3.990% 06/01/49		06/01/2024	Paydown	XXX	21,848	21,848	22,408	22,275		(427)		(427)		21,848			0	369	06/01/2049	1.A
3140HW-ZH-8	Fannie Mae FN BL5243 3.020% 01/01/38		06/01/2024	Paydown	XXX	1,744	1,744	1,744	1,744				0		1,744			0	22	01/01/2038	1.A
3140HW-ZJ-4	Fannie Mae FN BL5244 3.020% 01/01/38		06/01/2024	Paydown	XXX	551	551	551	551				0		551			0	7	01/01/2038	1.A
3140LB-NF-6	Fannie Mae FN BS1289 2.170% 03/01/51		06/01/2024	Paydown	XXX	14,499	14,499	14,544	14,544		(45)		(45)		14,499			0	133	03/01/2051	1.A
3140LG-VC-3	Fannie Mae N N 4.230% 07/01/39		06/01/2024	Paydown	XXX	2,905	2,905	2,647	2,654		251		251		2,905			0	52	07/01/2039	1.A
3140NU-LK-3	FNMA MF 30/15 FNMA MF 30/15 5.300% 01/		06/01/2024	Paydown	XXX	2,883	2,883	2,906			(23)		(23)		2,883			0	38	01/01/2054	1.A
3140QN-Q3-9	Fannie Mae FN CB3173 3.500% 03/01/52		06/01/2024	Paydown	XXX	186,941	186,941	168,418	168,564		18,377		18,377		186,941			0	2,524	03/01/2052	1.A
3140XL-F5-2	Fannie Mae N N 5.500% 05/01/53		06/01/2024	Paydown	XXX	92,323	92,323	92,395	92,395		(72)		(72)		92,323			0	2,201	05/01/2053	1.A
31418E-KV-1	Fannie Mae FN MA4807 5.500% 11/01/52		06/01/2024	Paydown	XXX	392,587	392,587	389,203	389,229		3,359		3,359		392,587			0	9,207	11/01/2052	1.A
3142AC-D2-2	Freddie Mac FR WA4820 3.850% 01/01/53		06/01/2024	Paydown	XXX	16,531	16,531	14,415	14,455		2,075		2,075		16,531			0	269	01/01/2053	1.A
38373M-4H-0	Government National Mortgage A GNR 2008-		06/01/2024	Paydown	XXX	6,227	6,227	5,911	5,744		483		483		6,227			0	126	12/16/2050	1.A
38373M-H7-8	Government National Mortgage A GNR 2007-		06/01/2024	Paydown	XXX	2,934	2,934	2,155	2,026		908		908		2,934			0	48	06/16/2049	1.A
452152-FP-1	ILLINOIS IL ILS 5.1 06/01/2033 5.100%		06/01/2024	Call 100.0000	XXX	235,294	235,294	234,920	235,047		9		9		235,055		239	239	6,000	06/01/2033	1.E FE
544646-ZR-6	LOS ANGELES CALIF UNI SCH DIST CA LOSSCD		04/30/2024	Call 107.3220	XXX	3,219,660	3,000,000	4,101,266	3,742,853		(25,324)		(25,324)		3,717,529		(717,529)	(717,529)	388,047	07/01/2034	1.D FE
57586N-3B-5	MASSACHUSETTS ST HSG FIN AGY MA MASHSG 4		05/01/2024	Call 100.0000	XXX	40,000	40,000	40,000	40,000				0		40,000			0	770	12/01/2038	1.C FE
64989K-LD-6	NEW YORK ST PWR AUTH NY NYSPWR 4 11/15/2		06/24/2024	STIFEL NICOLAUS EUROPE LIMITED	XXX	984,000	1,000,000	1,085,900	1,077,768		(2,570)		(2,570)		1,075,198		(91,198)	(91,198)	24,444	11/15/2045	1.C FE
678908-4C-5	OKLAHOMA ST DEV FIN AUTH 6789084C5 3.8		05/01/2024	Call 100.0000	XXX	356,781	356,781	349,935	350,388		167		167		350,555		6,226	6,226	6,916	05/01/2037	1.A FE
678908-4D-3	OKLAHOMA ST DEV FIN AUTH 6789084D3 4.3		06/25/2024	WELLS FARGO	XXX	3,730,840	4,000,000	4,000,000	4,000,000				0		4,000,000		(269,160)	(269,160)	114,367	11/01/2045	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identi-fication	Description	Foreign	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. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
79765P-DW-0	SFOMFH 2.55 07/01/2039 SFOMFH 2.55 07/01		05/01/2024	Paydown	XXX	19,907	19,907	15,186	15,281		4,626		4,626		19,907			0	194	07/01/2039	1.B FE
911760-SY-3	Vendee Mortgage Trust VENDE 2003-1 J 5		06/01/2024	Paydown	XXX	49,525	49,525	49,440	49,440		85		85		49,525			0	1,155	11/15/2032	1.A
0909999999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						12,908,823	12,974,323	14,081,423	13,719,782	0	51,901	0	51,901	0	13,774,591	0	(1,085,428)	(1,085,428)	620,157	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																					
00037U-AD-2	AASET 2018-3 Note Issuer DAC 4.460% 12		06/17/2024	Paydown	XXX	2,611,869	2,611,869	2,656,255	2,656,203		(44,334)		(44,334)		2,611,869			0	48,593	12/15/2038	2.C FE
00038P-AA-8	AASET 2021-1 Trust 2.950% 11/16/41		06/16/2024	Paydown	XXX	1,068,777	1,068,777	1,057,798	1,060,563		8,213		8,213		1,068,777			0	12,841	11/16/2041	1.G FE
00110X-AB-0	AFN ABSPROP001 Llc 2.790% 05/20/51		06/20/2024	Paydown	XXX	61,801	61,801	61,792	61,796		5		5		61,801			0	826	05/20/2051	1.A FE
00221@-AA-9	CTL - ARKANSAS STATE UNIVERSIT CTL - ARK		06/20/2024	Redemption 100.0000	XXX	8,463	8,463	8,548	8,535		(72)		(72)		8,463			0	141	08/20/2043	1.E
00243@-AA-3	ASF Rembrandt LP ASF Rembrandt LP 8.47		06/28/2024	Redemption 100.0000	XXX	202,882	202,882	202,882					0		202,882			0	2,223	12/28/2026	1.G PL
00255U-AA-3	Apollo Aviation Securitization 3.351%		06/15/2024	Paydown	XXX	227,400	227,400	227,091	227,270		130		130		227,400			0	3,359	01/16/2040	2.A FE
00256D-AA-0	AASET 2019-1 Trust 3.844% 05/15/39		06/17/2024	Paydown	XXX	96,610	96,610	56,555	56,555				0		56,555		40,055	40,055	1,595	05/15/2039	5.B FE
009098-A*-5	CTL - AMAZON FORT WORTH FUNDED CTL - AMA		06/10/2024	Redemption 100.0000	XXX	134,846	134,846	134,846	134,846				0		134,846			0	2,526	11/10/2039	1.E
00910G-A*-4	CTL - AMZN S BERNARDINO A-1 FU CTL - AMZ		06/10/2024	Redemption 100.0000	XXX	126,901	126,901	126,901	126,901				0		126,901			0	2,398	03/10/2041	1.E
009349-AX-9	AIRCRAFT LEASE SECURITISATION 5.625% 0		05/15/2024	Paydown	XXX	226,906	226,906	235,179	233,761		(6,855)		(6,855)		226,906			0	4,755	05/15/2034	2.A PL
021485-AA-5	AV-DAL 2020 TRUST 4.250% 12/15/45		06/17/2024	Paydown	XXX	183,969	183,969	185,345	185,345		(1,376)		(1,376)		183,969			0	4,163	12/15/2045	2.A PL
02376*-AA-0	AAL 2018-1 A AAL 2018-1 A 4.140% 06/15		06/15/2024	Paydown	XXX	711,309	711,309	711,309	711,309				0		711,309			0	14,724	06/15/2027	1.F PL
023765-AA-8	AMERICAN AIRLINES GROUP INC AAL 3.2 06/1		06/15/2024	Redemption 100.0000	XXX	22,500	22,500	21,150	21,683		817		817		22,500			0	360	06/15/2028	1.G FE
02376A-AA-7	AMER AIRLINE 17-2 AA PTT AAL 3.35 10/15/		04/15/2024	Redemption 100.0000	XXX	54,122	54,122	53,987	54,029		94		94		54,122			0	907	10/15/2029	1.F FE
02376W-AA-9	AMERICAN AIRLINES GROUP INC AAL 4.1 01/1		06/27/2024	ROBERT W. BAIRD & CO. INCORPOR	XXX	2,411,615	2,572,389	2,572,389	2,572,389				0		2,572,389		(160,774)	(160,774)	100,488	01/15/2028	2.C FE
02377A-AA-6	AMER AIRLN 14-1 A PTT AAL 3.7 10/01/26 A		06/24/2024	ROBERT W. BAIRD & CO. INCORPOR	XXX	1,447,181	1,515,372	1,515,372	1,515,372				0		1,515,372		(68,192)	(68,192)	41,117	10/01/2026	2.C FE
02377A-AA-6	AMER AIRLN 14-1 A PTT AAL 3.7 10/01/26 A		04/01/2024	Redemption 100.0000	XXX	161,161	161,161	161,161	161,161				0		161,161			0	2,981	10/01/2026	2.C FE
02380#-AA-0	LLC 2012-1BR LLC 2012-1BR 3.530% 10/01		04/01/2024	Redemption 100.0000	XXX	631,111	631,111	631,111	631,111				0		631,111			0	11,139	10/01/2024	2.C PL
02554C-AB-5	AMERICAN EAGLE NORTHWEST LLC W WA AMEHSG		06/15/2024	Call 100.0000	XXX	100,000	100,000	100,000	100,000				0		100,000			0	2,740	12/15/2028	1.D FE
025816-CV-9	AMERICAN EXPRESS CO AXP 3.375 05/03/24		05/03/2024	Maturity	XXX	5,000,000	5,000,000	4,999,500	4,999,913		87		87		5,000,000			0	84,375	05/03/2024	1.F FE
02660T-EK-5	American Home Mortgage Investm AHM 2005-		06/25/2024	Paydown	XXX	31,585	31,585	26,169	26,248		5,337		5,337		31,585			0	687	09/25/2045	1.A
02660T-GS-6	American Home Mortgage Investm AHM 2005-		06/25/2024	Paydown	XXX	3,980	3,980	3,166	3,298		683		683		3,980			0	40	11/25/2045	1.A
03349#-AA-8	ANDERSEN COMMERCIAL PLUMBING Andersen Co		06/28/2024	Redemption 100.0000	XXX	10,187	10,187	9,983	10,030		157		157		10,187			0	587	08/03/2027	2.C PL
03349#-AC-4	ANDERSEN COMMERCIAL PLUMBING Andersen Co		06/26/2024	Redemption 100.0000	XXX	196,320	196,320	196,320	24,540				0		196,320			0	8,033	08/03/2027	2.C PL
03465G-AA-4	Angel Oak Mortgage Trust AOMT 2023-2 A1		06/01/2024	Paydown	XXX	126,902	126,902	120,063	120,609		6,293		6,293		126,902			0	3,883	10/25/2067	1.A FE
03465G-AB-2	Angel Oak Mortgage Trust AOMT 2023-2 A2		06/01/2024	Paydown	XXX	171,784	171,784	160,949	161,985		9,799		9,799		171,784			0	3,131	10/25/2067	1.C FE
03465H-AC-8	Angel Oak Mortgage Trust AOMT 2021-5 A3		06/01/2024	Paydown	XXX	49,993	49,993	43,057	44,070		5,923		5,923		49,993			0	292	07/25/2066	1.A
03465J-AB-6	Angel Oak Mortgage Trust AOMT 2021-6 A2		06/01/2024	Paydown	XXX	33,967	33,967	26,834	26,995		6,971		6,971		33,967			0	224	09/25/2066	1.A
03465W-AB-7	Angel Oak Mortgage Trust AOMT 2023-1 A2		06/01/2024	Paydown	XXX	192,359	192,359	184,556	184,982		7,376		7,376		192,359			0	3,723	09/26/2067	1.C FE
03765H-AA-9	APOLLO ASSET MANAGEMENT INC APO 4 05/30/		05/30/2024	Maturity	XXX	10,860,000	10,860,000	10,829,809	10,858,499		1,501		1,501		10,860,000			0	217,200	05/30/2024	1.F FE

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										11	12	13	14	15							
CUSIP Identi-fication	Description	Foreign	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. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
03766#-AA-2	AASET 2014-1 AR AASET 2014-1 AR 4.076%		06/17/2024	Paydown	XXX	1,412,533	1,412,533	1,412,533	1,412,533				0		1,412,533			0	23,781	01/15/2043	1.F FE
03766#-AC-8	Apollo Aviation Securitization AASET 201		06/17/2024	Paydown	XXX	1,478,224	1,478,224	723,475	205,967		1,272,257		1,272,257		1,478,224			0	38,155	01/15/2043	4.B FE
038779-AB-0	Arbys Funding LLC 3.237% 07/30/50		04/30/2024	Paydown	XXX	108,885	108,885	105,347	106,077		2,808		2,808		108,885			0	1,762	07/30/2050	2.C FE
04248N-AA-1	ARMY HAWAII FAMILY HOUSING TRU ARMYHW 5		06/15/2024	Redemption 100.0000	XXX	102,712	102,712	106,687	105,665		(2,953)		(2,953)		102,712			0	2,837	06/15/2050	1.D FE
04248P-AA-6	ARMY HAWAII FAMILY HOUSING TRU ARMYHW 5		06/15/2024	Redemption 100.0000	XXX	30,187	30,187	33,521	32,993		(2,806)		(2,806)		30,187			0	849	06/15/2050	1.D FE
04250C-AB-8	ARMY HAWAII FAMILY HOUSING TRU ARMYHW 5		06/15/2024	Call 100.0000	XXX	100,000	100,000	122,043	120,950		(515)		(515)		120,435		(20,435)	(20,435)	2,875	06/15/2050	1.G FE
04250G-AB-9	ARMY HAWAII FAMILY HOUSING TRU ARMYHW 5		06/15/2024	Call 100.0000	XXX	100,000	100,000	100,000	100,000				0		100,000			0	2,875	06/15/2050	1.G FE
04546K-AA-6	AASET 2018-2 Trust 4.454% 11/18/38		06/16/2024	Paydown	XXX	939,273	939,273	938,094	945,860		(6,587)		(6,587)		939,273			0	18,996	11/18/2038	3.A FE
048677-AB-4	ATLANTIC MARINE CORP COM ATLMAR 5.343 12		06/01/2024	Redemption 100.0000	XXX	42,982	42,982	41,095	10,200		2,042		2,042		42,982			0	1,148	12/01/2050	1.G FE
048677-AD-0	ATLANTIC MARINE CORP COM ATLMAR 5.433 12		06/01/2024	Redemption 100.0000	XXX	3,824	3,824	3,748	3,758		66		66		3,824			0	104	12/01/2050	2.B FE
048677-AE-8	ATLANTIC MARINE CORP COM ATLMAR 5.595 12		06/01/2024	Redemption 100.0000	XXX	133,333	133,333	133,333	133,333				0		133,333			0	3,730	12/01/2051	1.G FE
048677-AG-3	ATLANTIC MARINE CORP COM ATLMAR 6.158 12		06/01/2024	Redemption 100.0000	XXX	15,207	15,207	18,507	18,147		(2,940)		(2,940)		15,207			0	468	12/01/2051	1.G FE
04940J-AB-9	Atlas Securitized Products Atlas Securit		06/03/2024	Redemption 100.0000	XXX	1,899,972	1,899,972	1,860,175			39,797		39,797		1,899,972			0	55,792	05/25/2063	1.G
04940J-AC-7	Atlas Securitized Products Atlas Securit		06/04/2024	Redemption 100.0000	XXX	929,888	929,888	921,853			8,035		8,035		929,888			0	29,227	05/25/2063	1.G
05178R-AD-7	AURORA MILITARY HOUSING III LL AURMIL 5		06/15/2024	Call 100.0000	XXX	40,000	40,000	39,593	39,711		11		11		39,722		278	278	1,155	12/15/2047	1.E FE
05551C-AA-3	BIB CENTRAL AMERICAN CARD RECE BIBCARD 2		04/07/2024	Paydown	XXX	1,961,376	1,961,376	1,961,376	1,961,376				0		1,961,376			0	34,324	01/07/2030	1.G FE
05606D-AC-2	BX Trust BX 2022-PSB B 8.278% 08/15/39		05/15/2024	Paydown	XXX	293,088	293,088	291,138	291,254		1,834		1,834		293,088			0	10,248	08/15/2039	1.A
05606D-AS-7	BX Trust BX 2022-PSB A 7.780% 08/15/39		05/15/2024	Paydown	XXX	1,245,624	1,245,624	1,237,345	1,237,851		7,774		7,774		1,245,624			0	40,934	08/15/2039	1.A
06694O-AB-3	Barclays Mortgage Loan Trust BARC 2023-N		06/25/2024	Paydown	XXX	116,674	116,674	116,673	117,256		(582)		(582)		116,674			0	3,110	01/25/2063	1.A FE
06850#-AC-8	BARRIERSAFE SOLUTIONS 4.53 03A BARRIERSA		04/03/2024	Maturity	XXX	5,000,000	5,000,000	5,000,000	5,000,000				0		5,000,000			0	113,250	04/03/2024	2.B
07359B-AA-5	Beacon Container Finance II LL 2.250%		06/22/2024	Paydown	XXX	110,250	110,250	97,541	106,976		3,274		3,274		110,250			0	1,001	10/22/2046	1.F FE
075887-BV-0	BECTON DICKINSON & CO BDX 3.363 06/06/24		06/06/2024	Maturity	XXX	5,000,000	5,000,000	4,888,350	4,970,892		29,108		29,108		5,000,000			0	84,075	06/06/2024	2.B FE
081331-AE-0	BELVOIR LAND LLC FTBELV 5.3 12/15/35 5		06/15/2024	Redemption 100.0000	XXX	65,883	65,883	65,112	65,170		713		713		65,883			0	1,746	12/15/2035	1.E FE
08652@-AA-0	CTL - BEST BUY HONOLULU HI CTL - BEST BU		06/20/2024	Redemption 100.0000	XXX	51,890	51,890	51,890	51,890				0		51,890			0	1,287	01/15/2026	2.A
09262E-AP-8	BLACKROCK DLF IX 3.000% 05/20/35		04/27/2024	Paydown	XXX	1,330,446	1,330,446	1,330,446	1,330,446				0		1,330,446			0	20,511	05/20/2035	4.A FE
10569U-AA-3	BRAVO Residential Funding Trus BRAVO 202		06/01/2024	Paydown	XXX	619,814	619,814	619,803	620,042		(228)		(228)		619,814			0	17,655	06/25/2063	1.A FE
105933-AA-3	BRAVO Residential Funding Trus BRAVO 202		06/01/2024	Paydown	XXX	85,429	85,429	81,683	81,885		3,544		3,544		85,429			0	1,501	05/25/2062	1.A FE
11042A-AA-2	BRITISH AIR 13-1 A PTT IAGLN 4.625 06/20		06/20/2024	Maturity	XXX	2,071,537	2,071,537	2,071,537	2,071,537				0		2,071,537			0	47,904	06/20/2024	1.E FE
11042C-AA-8	BRITISH AIR 21-1 A PPT IAGLN 2.9 03/15/3		06/15/2024	Redemption 100.0000	XXX	124,013	124,013	120,564	120,928		3,085		3,085		124,013			0	1,798	03/15/2035	1.E FE
11044M-AA-4	BRITISH AIR 20-1 A PTT IAGLN 4.25 11/15/		05/15/2024	Redemption 100.0000	XXX	119,745	119,745	115,545	116,020		3,725		3,725		119,745			0	2,545	11/15/2032	1.G FE
12479M-AH-1	CBC INSURANCE REVENUE SECURITI 5.250%		04/15/2024	Paydown	XXX	2,260,357	2,260,357	2,260,357	2,260,357				0		2,260,357			0	59,005	07/15/2046	1.F FE
12479R-AF-4	Capital Automotive Reit 4.330% 04/15/4		05/15/2024	Paydown	XXX	38,575	38,575	38,575	38,575				0		38,575			0	626	04/15/2047	1.E FE
12479R-AF-4	Capital Automotive Reit 4.330% 04/15/4		06/12/2024	Redemption 100.0000	XXX	21,742,650	21,742,650	21,742,650	21,742,650				0		21,742,650			0	462,883	04/15/2047	1.E FE
12510H-AE-0	Capital Automotive Reit 3.480% 02/15/5		06/17/2024	Paydown	XXX	1,750	1,750	1,767	1,758		(8)		(8)		1,750			0	25	02/15/2050	1.E FE

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										11	12	13	14	15							
CUSIP Identi-fication	Description	Foreign	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. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
12510H-AF-7	Capital Automotive Reit 3.810% 02/15/5		06/17/2024	Paydown	XXX	10,938	10,938	10,931	10,933		5		5		10,938			0	174	02/15/2050	1.E FE
12510H-AN-0	Capital Automotive Reit 2.760% 08/15/5		06/17/2024	Paydown	XXX	3,750	3,750	3,749	3,749		1		1		3,750			0	43	08/15/2051	1.E FE
12510H-AP-5	Capital Automotive Reit CAUTO 2022-1A A1		06/17/2024	Paydown	XXX	5,000	5,000	4,478	4,503		497		497		5,000			0	70	03/15/2052	1.A FE
12510H-AT-7	Capital Automotive Reit CAUTO 2023-1A A2		06/17/2024	Paydown	XXX	25,156	25,156	24,324	24,328		828		828		25,156			0	684	09/15/2053	1.E FE
12531W-BG-6	CFCRE Commercial Mortgage Trus CFCRE 201		06/25/2024	PERFORMANCE TRUST CAPITAL PART	XXX	1,930,000	2,000,000	2,059,979	2,015,412		(4,273)		(4,273)		2,011,139		(81,139)	(81,139)	53,528	01/10/2048	1.A
12563L-AN-7	CLI Funding LLC 2.080% 09/18/45		06/18/2024	Paydown	XXX	91,575	91,575	82,932	84,065		7,510		7,510		91,575			0	794	09/18/2045	1.F FE
12565K-AA-5	CLI Funding LLC CLIF 2021-1A A 1.640%		06/18/2024	Paydown	XXX	139,548	139,548	118,573	88,559		19,199		19,199		139,548			0	954	02/18/2046	1.F FE
12565K-AE-7	CLI Funding LLC 2.720% 01/18/47		06/18/2024	Paydown	XXX	42,900	42,900	36,458	36,689		6,211		6,211		42,900			0	486	01/18/2047	1.F FE
12646U-AA-6	Credit Suisse Mortgage Trust CSMC 2013-I		06/01/2024	Paydown	XXX	5,939	5,939	5,597	5,814		125		125		5,939			0	61	03/25/2043	1.A
12646W-AG-9	Credit Suisse Mortgage Trust CSMC 2013-I		06/01/2024	Paydown	XXX	1,905	1,905	1,765	1,847		58		58		1,905			0	20	04/25/2043	1.A
12646W-AH-7	Credit Suisse Mortgage Trust CSMC 2013-I		06/01/2024	Paydown	XXX	7,184	7,184	6,787	7,031		153		153		7,184			0	89	04/25/2043	1.A
126650-BP-4	CVS HEALTH CORP CVSPAS 6.036 12/10/28		06/10/2024	Redemption 100.0000	XXX	168,696	168,696	170,582	169,284		(588)		(588)		168,696			0	4,183	12/10/2028	2.B FE
126650-BS-8	CVS HEALTH CORP CVSPAS 7.507 01/10/32 14		06/10/2024	Redemption 100.0000	XXX	39,296	39,296	39,296	39,296				0		39,296			0	1,230	01/10/2032	2.B FE
12665U-AA-2	CVS PASS-THROUGH TR 2013 CVSPAS 4.704 01		06/10/2024	Redemption 100.0000	XXX	42,073	42,073	42,073	42,073				0		42,073			0	825	01/10/2036	2.B FE
126685-AF-3	Countrywide Home Equity Loan T CWHEL 200		06/17/2024	Paydown	XXX	3,065	3,065	2,467	2,939		126		126		3,065			0	75	11/15/2035	1.A
12669@-AA-3	CTL - CVS CAREMARK MARIETTA G CTL - CVS		06/15/2024	Redemption 100.0000	XXX	34,354	34,354	34,354	34,354				0		34,354			0	857	01/15/2035	2.B
12695*-AA-3	CTL-CVS LEASE PASS THROUGH TRU CTL-S LEA		06/10/2024	Paydown	XXX	78,928	78,928	78,928	78,928				0		78,928			0	1,124	10/10/2038	2.B
12702*-AA-4	CVS LEASE PASS THROUGH TRUST CVS LEASE P		06/10/2024	Paydown	XXX	111,454	111,454	111,454	111,454				0		111,454			0	1,812	10/10/2039	2.B
12717@-AA-5	CVS PASS-THROUGH TRUST CTL - CVS PASS-TH		06/10/2024	Paydown	XXX	203,594	203,594	203,594	203,594				0		203,594			0	3,715	11/10/2041	2.B
12807C-AA-1	CAL Funding IV Ltd CAI 2020-1A A 2.220		06/25/2024	Paydown	XXX	402,624	402,624	358,293	364,748		37,876		37,876		402,624			0	3,724	09/25/2045	1.F FE
134011-AJ-4	CAMP PENDELTON/QUANTICO PENDLE 5.572 10/		04/01/2024	Redemption 100.0000	XXX	100,000	100,000	100,000	100,000				0		100,000			0	2,786	10/01/2050	2.B FE
14040H-CQ-6	CAPITAL ONE FINANCIAL CO CAPITAL ONE FIN		05/09/2024	Call 100.0000	XXX	17,000,000	17,000,000	17,000,000	17,000,000				0		17,000,000			0	354,110	05/09/2025	2.A FE
140689-AA-8	Capmark Military Housing Trust CPMRK 200		06/10/2024	Paydown	XXX	5,840	5,840	5,846	5,845		(6)		(6)		5,840			0	146	09/10/2052	1.D
140694-AA-8	Capmark Military Housing Trust CPMRK 200		06/10/2024	Paydown	XXX	14,284	14,284	14,031	14,067		217		217		14,284			0	361	10/10/2052	1.F
14069B-AA-2	Capmark Military Housing Trust CPMRK 200		06/10/2024	Paydown	XXX	72,697	72,697	72,200	72,350		347		347		72,697			0	1,742	02/10/2052	2.C
14069E-AA-6	Capmark Military Housing Trust CPMRK 200		06/10/2024	Paydown	XXX	37,330	37,330	38,796	38,614		(1,283)		(1,283)		37,330			0	947	07/10/2052	1.E FE
14070A-AA-1	Capmark Military Housing Trust CPMRK 200		06/10/2024	Paydown	XXX	14,859	14,859	14,770	14,787		72		72		14,859			0	376	10/10/2052	1.G
14070E-AA-3	Capmark Military Housing Trust CPMRK 200		06/10/2024	Paydown	XXX	121,951	121,951	151,965	148,092		(26,141)		(26,141)		121,951			0	3,507	07/10/2055	1.E FE
14070E-AC-9	Capmark Military Housing Trust CPMRK 200		06/10/2024	Paydown	XXX	5,152	5,152	5,101	5,108		44		44		5,152			0	171	07/10/2055	1.E FE
14070R-AA-4	Capmark Military Housing Trust CPMRK 200		06/10/2024	Paydown	XXX	14,208	14,208	14,199	14,201		7		7		14,208			0	423	12/10/2053	1.G FE
14078@-AA-4	CAPSTONE ACQUISITION HOLDINGS CAPSTONE A		06/28/2024	Redemption 100.0000	XXX	40,015	40,015	39,496	39,601		414		414		40,015			0	108,407	11/12/2027	4.B PL
14078@-AB-2	CAPSTONE ACQUISITION HOLDINGS CAPSTONE A		06/28/2024	Redemption 100.0000	XXX	2,621	2,621	2,591	2,594		27		27		2,621			0	6,365	11/12/2027	4.B PL
14155#-AB-6	CARDINALS BALLPARK LLC 5.77 30 CARDINALS		04/01/2024	Paydown	XXX	317,371	317,371	317,371	317,371				0		317,371			0	9,077	09/30/2027	2.A
14310Q-AA-6	CARLYLE GMS FINANCE MM CLO LLC CGFM 2015		04/15/2024	Paydown	XXX	1,967,820	1,967,820	1,967,820	1,967,820				0		1,967,820			0	71,287	10/15/2031	1.A FE

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identi-fication	Description	Foreign	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. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
14855M-AA-6	Castlelake Aircraft Securitiza 3.967%		06/15/2024	Paydown	XXX	899,332	899,332	898,928	899,324		8		8		899,332			0	13,411	04/15/2039	2.B FE
14856C-AA-7	Castlelake Aircraft Structured 4.125%		06/15/2024	Paydown	XXX	745,743	745,743	735,792	735,149		10,595		10,595		745,743			0	11,877	06/15/2043	2.A FE
14856G-AA-8	Castlelake Aircraft Securitiza 3.474%		05/15/2024	Paydown	XXX	246,288	246,288	246,281	246,761		(473)		(473)		246,288			0	3,174	01/15/2046	1.G FE
14856G-AB-6	Castlelake Aircraft Securitiza 6.656%		04/15/2024	Paydown	XXX	11,124	11,124	11,123	11,130		(6)		(6)		11,124			0	247	01/15/2046	2.C FE
14988#-AA-1	CEAMER FINANCE LLC CEAMER FINANCE LLC		05/15/2024	Paydown	XXX	1,274,228	1,274,228	1,248,744	1,258,288		15,940		15,940		1,274,228			0	24,451	03/24/2031	2.B PL
14989@-AA-2	CEAMER FIN CEAMER FIN 2 SR SEC NTS 6.9		05/15/2024	Redemption 100.0000	XXX	1,535,758	1,535,758	1,535,758	1,535,758				0		1,535,758			0	51,715	05/15/2038	2.B PL
161546-HU-3	Chase Funding Mortgage Loan As CFAB 2004		06/01/2024	Paydown	XXX	21,462	21,462	19,959	20,798		664		664		21,462			0	471	11/25/2033	1.A
19688L-AC-6	COLT Funding LLC COLT 2022-5 A3 4.550%		06/01/2024	Paydown	XXX	237,998	237,998	233,488	233,753		4,245		4,245		237,998			0	4,670	03/25/2067	1.F FE
21036P-BM-9	CONSTELLATION BRANDS INC CONSTELLATION B		05/09/2024	Maturity	XXX	4,000,000	4,000,000	3,997,640	3,999,569		431		431		4,000,000			0	72,000	05/09/2024	2.C FE
210795-QB-9	CONTL AIRLINES 2012-2 A UAL 4 10/29/24 2		04/29/2024	Redemption 100.0000	XXX	149,607	149,607	149,607	149,607				0		149,607			0	2,992	04/29/2026	2.B FE
21872B-AJ-5	CoreVest American Finance Ltd 4.369% 0		06/03/2024	Paydown	XXX	381,749	381,749	381,737	366,931		14,818		14,818		381,749			0	8,355	06/15/2051	1.A FE
23166M-AA-1	CUSHMAN & WAKEFIELD US CWK 6.75 05/15/28		06/18/2024	Various	XXX	5,086,647	5,087,000	5,087,000	5,087,000				0		5,087,000		(353)	(353)	200,359	05/15/2028	3.C FE
233046-AF-8	DB Master Finance LLC 4.030% 11/20/47		05/20/2024	Paydown	XXX	32,125	32,125	31,944	31,946		179		179		32,125			0	647	11/20/2047	2.B FE
233046-AL-5	DB Master Finance LLC 4.352% 05/20/49		05/20/2024	Paydown	XXX	29,533	29,533	27,535	8,374		1,913		1,913		29,533			0	418	05/20/2049	2.B FE
233046-AN-1	DB Master Finance LLC DNKN 2021-1A A2I		05/20/2024	Paydown	XXX	11,625	11,625	9,783	10,155		1,470		1,470		11,625			0	119	11/20/2051	2.B FE
233046-AQ-4	DB Master Finance LLC DNKN 2021-1A A2II		05/20/2024	Paydown	XXX	12,615	12,615	10,814	10,835		1,780		1,780		12,615			0	157	11/20/2051	2.B FE
233046-AS-0	DB Master Finance LLC 2.791% 11/20/51		05/20/2024	Paydown	XXX	81,913	81,913	64,953	28,446		16,718		16,718		81,913			0	1,143	11/20/2051	2.B FE
24715@-AB-0	DELOITTE LLP US DELOITTE LLP 7.320% 08		04/01/2024	Paydown	XXX	909,091	909,091	1,050,845	1,014,882		(105,791)		(105,791)		909,091			0	60,496	08/20/2033	1.F
256060-AA-2	DOBIE CENTER PROPERTIES LTD DOBIE 6.75 0		05/01/2024	Call 100.0000	XXX	500,000	500,000	475,760	491,333		4,976		4,976		496,309		3,692	3,692	16,875	05/01/2028	2.B FE
28000X-AA-6	EdgeConneX Data Centers Issuer 4.250%		06/25/2024	Paydown	XXX	56,302	56,302	54,761	55,142		1,160		1,160		56,302			0	1,006	03/25/2052	2.B FE
292554-A#-9	ENCORE CAPITAL GROUP INC. ENCORE CAPITAL		05/13/2024	Paydown	XXX	1,020,000	1,020,000	1,020,000	1,020,000				0		1,020,000			0	28,448	08/11/2024	2.C FE
30292*-AA-2	CTL - FBI BRONX TRUST 2018 CTL - FBI BRO		06/15/2024	Redemption 100.0000	XXX	120,497	120,497	120,499	120,499		(2)		(2)		120,497			0	1,964	07/15/2033	1.B PL
30605Y-AB-7	Falcon Aerospace Ltd 4.581% 02/15/42		06/15/2024	Paydown	XXX	551,892	551,892	549,967	552,496		(604)		(604)		551,892			0	11,061	02/15/2042	1.G FE
30605Y-AD-3	Falcon Aerospace Ltd 6.300% 02/15/42		06/15/2024	Paydown	XXX	469,688	469,688	467,552	468,686		1,002		1,002		469,688			0	10,684	02/15/2042	2.C FE
3132WR-RU-9	Freddie Mac FR WA0509 4.000% 04/01/52		06/01/2024	Paydown	XXX	4,230	4,230	4,111	4,115		115		115		4,230			0	71	04/01/2052	1.A
3132Y7-H7-3	Freddie Mac 3132Y7H73 3.790% 05/01/52		06/01/2024	Paydown	XXX	17,011	17,011	15,173	15,248		1,763		1,763		17,011			0	189	05/01/2052	1.A
3136AX-TC-9	FNR 2017-62 ZC FNR 2017-62 ZC 3.500% 0		06/01/2024	Paydown	XXX	157,476	157,476	152,771	152,903		4,572		4,572		157,476			0	2,297	08/25/2047	1.A
3137H7-N2-5	Freddie Mac FHR 5233 DZ 4.500% 10/25/4		06/01/2024	Paydown	XXX	38,179	38,179	38,069	37,922		111		111		38,179			0	429	10/25/2044	1.A
3137H9-MG-1	Freddie Mac 3137H9MG1 4.050% 08/25/38		04/01/2024	Paydown	XXX	6,018	6,018	5,520	5,531		487		487		6,018			0	41	08/25/2038	1.A
3137H9-MG-1	Freddie Mac 3137H9MG1 4.050% 08/25/38		06/01/2024	Paydown	XXX	5,976	5,976	5,481	5,493		484		484		5,976			0	101	08/25/2038	1.B FE
320817-AB-5	FIRST MERCHANTS CORP FRME V6.75 10/30/28		04/30/2024	Redemption 100.0000	XXX	8,846,000	8,846,000	8,584,158	8,627,415			43,257	(43,257)		8,584,158		261,842	261,842	433,989	10/30/2028	2.B
33767J-AA-0	Firstkey Homes Trust FKH 2020-SFR2 A 1		06/01/2024	Paydown	XXX	117,613	117,613	106,532	106,622		10,991		10,991		117,613			0	586	10/19/2037	1.A FE
33768E-AA-0	Firstkey Homes Trust FKH 2022-SFR3 A 4		06/01/2024	Paydown	XXX	4,262	4,262	4,104	4,138		124		124		4,262			0	91	07/17/2038	1.A FE
33972P-AA-7	FLNG LIQUEFACTION 2 LLC FLIQII 4.125 03/		04/01/2024	Redemption 100.0000	XXX	1,064,274	1,064,274	1,063,908	1,063,967		306		306		1,064,274			0	21,951	03/31/2038	2.B FE

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identi-fication	Description	Foreign	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. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
347382-AC-7	FT GORDON HOUSING FTGORD 6.324 05/15/51		05/15/2024	Call 100.0000	XXX	15,000	15,000	14,363	14,365		11		11		14,376		624	624	474	05/15/2051	3.B FE
347466-AE-4	IRWIN LAND LLC IRWINL 5.3 12/15/35 5.3		06/15/2024	Redemption 100.0000	XXX	30,876	30,876	30,515	30,542		334		334		30,876			0	818	12/15/2035	1.F FE
347466-AG-9	IRWIN LAND LLC IRWINL 5.35 12/15/25 5		06/15/2024	Redemption 100.0000	XXX	774,255	774,255	777,389	776,196		(1,942)		(1,942)		774,255			0	20,711	12/15/2025	2.B FE
347469-AA-6	FORT JACKSON HOUSING FTJAX 7.05 11/15/55		05/15/2024	Redemption 100.0000	XXX	45,202	45,202	45,202	45,202				0		45,202			0	1,593	11/15/2055	2.C FE
347508-AA-1	FORT KNOX MILITARY HOUS FTKNOX 5.815 02/		06/15/2024	Redemption 100.0000	XXX	20,001	20,001	19,386	19,528		474		474		20,001			0	485	02/15/2052	1.E FE
347508-AC-7	FORT KNOX MILITARY HOUS FTKNOX 5.915 02/		06/15/2024	Redemption 100.0000	XXX	3,607	3,607	3,472	3,474		132		132		3,607			0	89	02/15/2052	1.F FE
34964W-AA-0	Fortress Credit BSL Limited FCBSL 2022-2		06/26/2024	Redemption 100.0000	XXX	34,000,000	34,000,000	34,000,000	34,000,000				0		34,000,000			0	1,794,833	10/18/2033	1.A FE
34964W-AE-2	Fortress Credit BSL Limited FCBSL 2022-2		06/26/2024	Call 100.0000	XXX	6,000,000	6,000,000	6,000,000	6,000,000				0		6,000,000			0	350,335	10/18/2033	1.B FE
35563C-AA-6	Freddie Mac Military Housing B FMMHR 201		06/25/2024	Paydown	XXX	401,524	401,524	455,848	452,577		(51,053)		(51,053)		401,524			0	7,611	11/25/2055	1.A
35563C-AJ-7	Freddie Mac Military Housing B FMMHR 201		06/25/2024	Paydown	XXX	127,269	127,269	137,859	137,098		(9,830)		(9,830)		127,269			0	2,236	10/25/2052	1.A
35563C-AM-0	Freddie Mac Military Housing B FMMHR 201		06/25/2024	Paydown	XXX	25,973	25,973	28,018	27,823		(1,849)		(1,849)		25,973			0	429	10/25/2052	1.A
35563C-AS-7	Freddie Mac Military Housing B FMMHR 201		06/25/2024	Paydown	XXX	84,138	84,138	98,566	97,774		(13,637)		(13,637)		84,138			0	1,461	11/25/2052	1.A
35563C-AV-0	Freddie Mac Military Housing B FMMHR 201		06/25/2024	Paydown	XXX	57,165	57,165	62,104	61,645		(4,480)		(4,480)		57,165			0	993	11/25/2052	1.A
35563C-AY-4	Freddie Mac Military Housing B FMMHR 201		06/01/2024	Paydown	XXX	5,930	5,930	5,930	5,917				0		5,930			0	164	11/25/2052	5.B GI
36168W-AB-7	GCAT GCAT 2022-NQM5 A2 5.710% 08/25/67		06/01/2024	Paydown	XXX	241,509	241,509	231,239	231,993		9,516		9,516		241,509			0	5,482	08/25/2067	1.B
36169D-AA-0	GCAT GCAT 2023-NQM2 A1 5.837% 11/25/67		06/01/2024	Paydown	XXX	218,473	218,473	216,015	216,305		2,168		2,168		218,473			0	5,049	11/25/2067	1.A
36169D-AB-8	GCAT GCAT 2023-NQM2 A2 6.243% 11/25/67		06/01/2024	Paydown	XXX	30,086	30,086	30,086	30,112		(26)		(26)		30,086			0	744	11/25/2067	1.A
36171F-AA-1	GCAT GCAT 2023-NQM4 A1 4.250% 05/25/67		06/01/2024	Paydown	XXX	469,478	469,478	429,257	429,257		40,222		40,222		469,478			0	8,598	05/25/2067	1.A FE
36171F-AB-9	GCAT GCAT 2023-NQM4 A2 4.250% 05/25/67		06/01/2024	Paydown	XXX	23,474	23,474	21,168	21,168		2,306		2,306		23,474			0	413	05/25/2067	1.C FE
36171F-AC-7	GCAT GCAT 2023-NQM4 A3 4.250% 05/25/67		06/01/2024	Paydown	XXX	23,474	23,474	20,692	20,692		2,782		2,782		23,474			0	413	05/25/2067	1.F FE
36186E-AA-7	GMAC Commercial Mortgage Asset GMACN 200		06/10/2024	Paydown	XXX	152,291	152,291	174,835	169,221		(16,930)		(16,930)		152,291			0	3,962	10/10/2041	1.F
36186W-AA-7	GMAC COMMERCIAL MORTGAGE ASSET GMACN 200		06/10/2024	Paydown	XXX	25,278	25,278	25,222	25,237		40		40		25,278			0	553	10/10/2050	1.E
36186Y-AA-3	GMAC Commercial Mortgage Asset GMACN 200		06/10/2024	Paydown	XXX	80,819	80,819	83,633	82,078		(1,259)		(1,259)		80,819			0	1,854	02/10/2035	2.B
36186Y-AF-2	GMAC Commercial Mortgage Asset GMACN 200		06/10/2024	Paydown	XXX	167,525	167,525	183,314	181,088		(13,563)		(13,563)		167,525			0	4,266	08/10/2052	2.B YE
36188A-AA-3	GMAC Commercial Mortgage Asset GMACN 200		06/10/2024	Paydown	XXX	66,933	66,933	66,901	66,908		24		24		66,933			0	2,026	04/10/2047	1.D FE
38011W-AA-4	GMAC Commercial Mortgage Asset GMACN 200		06/10/2024	Paydown	XXX	123,078	123,078	148,734	142,163		(19,085)		(19,085)		123,078			0	3,513	05/10/2037	1.G
38012D-AB-3	GMAC Commercial Mortgage Asset GMACN 200		06/10/2024	Paydown	XXX	106,845	106,845	114,299	113,071		(6,226)		(6,226)		106,845			0	2,439	05/10/2050	2.B FE
38012D-AD-9	GMAC Commercial Mortgage Asset GMACN 200		06/10/2024	Paydown	XXX	63,370	63,370	63,165	63,218		153		153		63,370			0	1,890	05/10/2050	1.G FE
38012L-AA-7	GMAC Commercial Mortgage Asset GMACN 200		06/10/2024	Paydown	XXX	19,794	19,794	18,230	18,618		1,176		1,176		19,794			0	443	05/10/2051	1.E
38376U-TX-7	GNR 2017-77 DY GNR 2017-77 DY 3.500% 0		06/01/2024	Paydown	XXX	15,445	15,445	15,416	15,416		29		29		15,445			0	209	05/20/2047	1.A
40168*-AA-2	GUGGENHEIM LOAN SERV CO LLC GUGGENHEIM L		06/15/2024	Redemption 100.0000	XXX	56,363	56,363	56,363	56,363				0		56,363			0	3,509	07/15/2055	1.C
40170F-AA-4	GPIM..18-1 GPIM 2018-1A A1 7.121% 01/15		04/15/2024	Paydown	XXX	3,751,643	3,751,643	3,751,643	3,751,643				0		3,751,643			0	135,530	01/15/2031	1.A FE
40178#-AA-6	GUIDED PRACTICE Guided Practice DD T/L 1		06/28/2024	Redemption 100.0000	XXX	3,592	3,592	3,521	3,538		53		53		3,592			0	215	11/24/2026	3.B PL
40480*-AA-3	HS WILDCAT LLC HS WILDCAT LLC 3.830% 1		04/25/2024	Paydown	XXX	2,276	2,276	2,276	2,276				0		2,276			0	44	12/31/2050	2.A PL

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identi-fication	Description	Foreign	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. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
40485*-AA-8	HARBOURVEST STRUCTURED SOLUTIO PROJECT P		06/28/2024	Paydown	XXX	199,364	199,364	199,364	199,364				0		199,364			0	3,680	09/15/2026	1.G PL
409322-AB-0	HAMPTON ROADS PPV LLC HAMPTO 6.071 12/15		06/15/2024	Call 100.0000	XXX	100,000	100,000	100,000	100,000				0		100,000			0	3,036	12/15/2041	2.C FE
42704R-AA-9	HERA..21-FL1 HERA 2021-FL1 A 6.496% 02/		06/18/2024	Paydown	XXX	76,829	76,829	74,101	74,248		2,581		2,581		76,829			0	2,540	02/18/2038	1.A FE
43730N-AA-4	Home Partners of America Trust HPA 2022-		06/01/2024	Paydown	XXX	126,103	126,103	118,187	119,048		7,055		7,055		126,103			0	2,055	04/17/2039	1.A FE
43730N-AE-6	Home Partners of America Trust 4.480%		06/01/2024	Paydown	XXX	7,884	7,884	7,807	7,812		72		72		7,884			0	138	04/17/2039	1.G FE
43730X-AB-0	Home Partners of America Trust 2.649%		06/01/2024	Paydown	XXX	15,962	15,962	15,961	15,959		3		3		15,962			0	152	01/17/2041	1.D FE
43730X-AC-8	Home Partners of America Trust 2.799%		06/01/2024	Paydown	XXX	11,754	11,754	11,732	11,732		21		21		11,754			0	118	01/17/2041	1.G FE
44563@-AF-2	HUNT MH BORROWER LLC HUNT FEE III 2021-1		06/01/2024	Paydown	XXX	272,610	272,610	272,610	272,610				0		272,610			0	8,451	12/01/2055	1.F PL
44563@-AG-0	HUNT MH BORROWER LLC HUNT FEE III 2021-2		06/01/2024	Paydown	XXX	56,807	56,807	56,807	56,807				0		56,807			0	1,761	12/01/2055	1.F PL
45276K-AA-5	Imperial Fund LLC IMPRL 2022-NQM3 A1 4		06/01/2024	Paydown	XXX	35,855	35,855	35,854	35,854				0		35,855			0	632	05/25/2067	1.A FE
45669W-AC-0	IndyMac INDX Mortgage Loan Tru INDX 2007		06/25/2024	Paydown	XXX	48,434	48,434	41,467	40,176		8,258		8,258		48,434			0	768	08/25/2037	1.A
458140-BJ-8	INTEL CORP INTC 3 1/4 11/15/49 3.250%		05/01/2024	JPMORGAN SECURITIES INC.	XXX	239,952	320,000	239,952					0		239,952			0	1,271	11/15/2049	1.G FE
46433@-AA-6	CLOUD HQ 2019-1 A2 CLOUD HQ 2019-1 A2		06/01/2024	Paydown	XXX	174,195	174,195	174,198	174,198		(3)		(3)		174,195			0	2,288	07/15/2040	1.E PL
46590U-AA-0	J.G. Wentworth XLII LLC 3.960% 10/15/7		06/17/2024	Paydown	XXX	377,501	377,501	377,302	377,466		35		35		377,501			0	6,228	10/15/2075	1.A FE
46590U-AB-8	J.G. Wentworth XLII LLC 4.700% 10/15/7		06/17/2024	Paydown	XXX	50,166	50,166	50,060	55,823		(5,656)		(5,656)		50,166			0	982	10/15/2077	2.A FE
46590X-AY-2	JBS SA JBSSBZ 5 3/4 04/01/33 5.750% 04		06/25/2024	Various	XXX	7,769,940	7,694,000	7,595,549			4,793		4,793		7,600,342		169,598	169,598	328,117	04/01/2033	2.C FE
465976-AB-4	JP Morgan Mortgage Trust JPMMT 2022-LTV1		06/01/2024	Paydown	XXX	18,801	18,801	18,408	18,420		381		381		18,801			0	296	07/25/2052	1.B
46616P-AA-1	321 Henderson Receivables LLC 4.700% 1		06/15/2024	Paydown	XXX	255,092	255,092	255,025	254,866		226		226		255,092			0	5,175	10/15/2056	1.A FE
46616P-AB-9	321 Henderson Receivables LLC 7.490% 1		06/15/2024	Paydown	XXX	55,118	55,118	55,102	55,169		(50)		(50)		55,118			0	1,782	10/15/2058	1.G FE
46616Q-AA-9	321 Henderson Receivables LLC 4.940% 0		06/15/2024	Paydown	XXX	391,126	391,126	390,903	391,163		(37)		(37)		391,126			0	8,564	09/15/2056	1.A FE
46616Q-AB-7	321 Henderson Receivables LLC 8.350% 0		06/15/2024	Paydown	XXX	67,609	67,609	67,607	67,404		206		206		67,609			0	2,502	09/15/2058	2.B FE
46616V-AA-8	321 Henderson Receivables LLC 4.210% 0		06/17/2024	Paydown	XXX	73,172	73,172	75,716	75,790		(2,618)		(2,618)		73,172			0	1,339	02/15/2065	1.A FE
46616V-AB-6	321 Henderson Receivables LLC 7.140% 0		06/17/2024	Paydown	XXX	11,170	11,170	11,168	11,179		(9)		(9)		11,170			0	347	02/15/2067	2.B FE
46617A-AA-3	321 Henderson Receivables LLC 3.220% 0		06/17/2024	Paydown	XXX	68,542	68,542	66,193	65,972		2,570		2,570		68,542			0	898	09/15/2065	1.A FE
46617J-AA-4	321 Henderson Receivables LLC 4.210% 0		06/17/2024	Paydown	XXX	83,507	83,507	83,487	82,644		863		863		83,507			0	1,428	03/15/2062	1.A FE
46617T-AA-2	321 Henderson Receivables LLC 3.960% 0		06/15/2024	Paydown	XXX	140,987	140,987	140,907	141,165		(178)		(178)		140,987			0	2,355	03/15/2063	1.A FE
46617T-AB-0	321 Henderson Receivables LLC 4.940% 0		06/15/2024	Paydown	XXX	15,517	15,517	15,504	15,515		1		1		15,517			0	323	03/15/2065	2.A FE
46618H-AA-7	321 Henderson Receivables LLC 3.500% 0		06/15/2024	Paydown	XXX	21,777	21,777	21,083	21,163		614		614		21,777			0	314	06/15/2077	1.A FE
46618H-AB-5	321 Henderson Receivables LLC 4.400% 0		06/15/2024	Paydown	XXX	14,035	14,035	14,032	14,039		(3)		(3)		14,035			0	254	06/15/2079	2.C FE
46618L-AB-6	321 Henderson Receivables LLC 4.250% 0		06/15/2024	Paydown	XXX	21,383	21,383	21,364	21,375		7		7		21,383			0	368	09/15/2074	2.B FE
46619R-AA-4	321 Henderson Receivables LLC 3.870% 0		06/15/2024	Paydown	XXX	174,542	174,542	172,788	172,890		1,651		1,651		174,542			0	2,863	03/15/2058	1.A FE
46619R-AB-2	321 Henderson Receivables LLC 4.830% 0		06/15/2024	Paydown	XXX	29,420	29,420	29,420	29,431		(11)		(11)		29,420			0	602	03/15/2060	2.B FE
46619X-AA-1	321 Henderson Receivables LLC 4.080% 0		06/15/2024	Paydown	XXX	29,568	29,568	29,500	29,514		54		54		29,568			0	529	03/15/2070	1.A FE
46619X-AB-9	321 Henderson Receivables LLC 5.680% 0		06/15/2024	Paydown	XXX	51,499	51,499	51,488	51,507		(8)		(8)		51,499			0	1,284	03/15/2072	2.C FE

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identi-fication	Description	Foreign	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. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
46620J-AA-9	321 Henderson Receivables LLC 3.990% 0		06/15/2024	Paydown	XXX	34,711	34,711	34,684	34,694		17		17		34,711			0	571	08/16/2060	1.A FE
46620J-AB-7	321 Henderson Receivables LLC 5.430% 0		06/17/2024	Paydown	XXX	17,661	17,661	18,517	21,099		(3,437)		(3,437)		17,661			0	403	08/15/2062	2.B FE
46620V-AA-2	J.G. Wentworth XXXIX LLC 3.530% 09/15/		06/17/2024	Paydown	XXX	133,869	133,869	133,809	133,786		84		84		133,869			0	1,917	09/15/2072	1.A FE
46620V-AB-0	J.G. Wentworth XXXIX LLC 5.090% 09/17/		06/17/2024	Paydown	XXX	18,080	18,080	18,070	18,087		(7)		(7)		18,080			0	373	09/17/2074	2.C FE
46650X-AB-9	J.G. Wentworth XLIII LLC 4.510% 08/15/		06/17/2024	Paydown	XXX	30,226	30,226	30,202	30,228		(1)		(1)		30,226			0	593	08/15/2073	2.A FE
46651N-AA-2	JOL AIR JOLAR..19-1 3.967% 04/15/44		06/15/2024	Paydown	XXX	378,250	378,250	375,497	377,270		980		980		378,250			0	6,252	04/15/2044	2.A FE
46651T-AA-9	J.G. Wentworth XLI LLC 3.740% 10/15/72		06/17/2024	Paydown	XXX	36,373	36,373	41,680	41,247		(4,874)		(4,874)		36,373			0	583	10/15/2072	1.A FE
46654W-BS-9	JP Morgan Mortgage Trust JPMMT 2022-1 A1		06/01/2024	Paydown	XXX	62,070	62,070	59,645	59,745		2,325		2,325		62,070			0	650	07/25/2052	1.A
46655G-AC-9	JP Morgan Mortgage Trust JPMMT 2022-4 A2		06/01/2024	Paydown	XXX	95,569	95,569	86,550	86,914		8,655		8,655		95,569			0	1,162	10/25/2052	1.A
46655K-AD-8	JP Morgan Mortgage Trust JPMMT 2022-6 A3		06/01/2024	Paydown	XXX	278,444	278,444	252,166	253,242		25,202		25,202		278,444			0	3,347	11/25/2052	1.A
46655N-AB-6	JP Morgan Mortgage Trust JPMMT 2022-7 1A		06/01/2024	Paydown	XXX	253,098	253,098	224,505	225,142		27,955		27,955		253,098			0	2,805	12/25/2052	1.A
46655V-BU-5	JP Morgan Mortgage Trust JPMMT 2022-8 A1		06/01/2024	Paydown	XXX	64,728	64,728	62,321	62,440		2,287		2,287		64,728			0	1,217	01/25/2053	1.A
46665R-AA-7	321 Henderson Receivables LLC 3.250% 0		06/17/2024	Paydown	XXX	295,107	295,107	295,107	295,107				0		295,107			0	3,962	01/01/2064	1.F FE
47232X-AA-6	Jefferies Military Housing Tru JMHT 2010		06/10/2024	Paydown	XXX	22,129	22,129	21,656	21,730		398		398		22,129			0	621	06/10/2055	1.G FE
477164-AA-5	JETBLUE AIRWAYS CORP JBLU 4 11/15/32 1A		05/15/2024	Redemption 100.0000	XXX	245,389	245,389	251,155	250,293		(4,905)		(4,905)		245,389			0	4,908	11/15/2032	1.G FE
48255K-AA-4	KKR & CO INC KKR CORE SR SECURED NOTES		05/07/2024	Redemption 100.0000	XXX	828,231	828,231	828,241	828,241		(10)		(10)		828,231			0	24,111	08/12/2031	2.B PL
487312-AB-6	KEENAN FT DETRICK ENERGY KEENAN 7.75 05/		05/15/2024	Redemption 100.0000	XXX	122,722	122,722	122,722	122,722				0		122,722			0	4,755	05/15/2033	1.C FE
50207#-AA-0	LMH SPE AM LLC / LMH SP 5.9 21 LMH SPE A		06/21/2024	Redemption 100.0000	XXX	689,139	689,139	693,882	693,117		(3,978)		(3,978)		689,139			0	20,330	06/21/2048	2.B PL
50208@-AA-1	LMH SPE AM LLC LMH FEE II 4.350% 06/21		06/21/2024	Redemption 100.0000	XXX	276,968	276,968	269,160	269,387		7,581		7,581		276,968			0	6,024	06/21/2048	2.B PL
50208@-AB-9	LMH FEE II-2 LMH FEE II-2 4.400% 06/21		06/21/2024	Redemption 100.0000	XXX	34,629	34,629	34,629	34,629				0		34,629			0	762	06/21/2048	2.B PL
51766C-AA-8	LAVMFH 4.10 07/01/2039 LAVMFH 4.10 07/01		06/01/2024	Paydown	XXX	26,829	26,829	26,829	26,829				0		26,829			0	316	06/01/2039	1.A FE
525221-EM-5	Lehman XS Trust LXS 2005-7N 1A1A 5.999		06/25/2024	Paydown	XXX	12,771	12,771	11,419	11,723		1,048		1,048		12,771			0	219	12/25/2035	1.A
529043-AD-3	LXP INDUSTRIAL TRUST LXP 4.4 06/15/24		06/15/2024	Maturity	XXX	8,750,000	8,750,000	8,725,683	8,748,359		1,641		1,641		8,750,000			0	192,500	06/15/2024	2.B FE
53225@-AA-4	LIFELONG PSI LIFELONG LEARNER 1L TLB CL		06/28/2024	Paydown	XXX	5,755	5,755	5,689	5,723		32		32		5,755			0	319	10/19/2026	5.B GI
000000-00-0	LIFELONG PSI 11.230% 10/20/25		04/01/2024	Redemption 84.9095	XXX	844,000	994,000	994,000	994,000		(150,000)		(150,000)		844,000			0	32,210	10/20/2025	5.B GI
550786-AS-6	LVII RESECURITIZATION TRUST LV LVII 2009		06/01/2024	Paydown	XXX	106,818	106,818	64,887	95,191				0		95,191		11,627	11,627	2,500	11/25/2037	1.A
55292R-AA-9	Maps LTD 2.521% 06/15/46		06/15/2024	Paydown	XXX	43,492	43,492	39,143	37,391		6,101		6,101		43,492			0	420	06/15/2046	1.E FE
56081*-AA-2	MLB INFRASTRUCTURE FACILITY MLB INFRASTR		06/10/2024	Redemption 100.0000	XXX	94,892	94,892	94,892	94,892				0		94,892			0	2,102	12/10/2043	1.G FE
58439#-AA-3	MEDI-WEIGHTLOSS Medi-Weightloss T/L A 1L		04/01/2024	Redemption 100.0000	XXX	4,310	4,310	4,224	4,236		74		74		4,310			0	238	10/28/2028	2.A PL
58439#-AB-1	MEDI-WEIGHTLOSS Medi-Weightloss DD T/L 1		04/01/2024	Redemption 100.0000	XXX	216	216	213	214		2		2		216			0	68	10/28/2028	2.A PL
585494-AA-5	Mello Mortgage Capital Accepta MELLO 202		06/01/2024	Paydown	XXX	259,986	259,986	219,899	221,913		38,072		38,072		259,986			0	2,653	06/25/2051	1.A
598329-AC-4	MIDWEST FAMILY HOUSING LLC MWFAM 5.531 0		04/01/2024	Redemption 100.0000	XXX	(258)	(258)	(211)	(218)		(41)		(41)		(258)			0	194	01/01/2051	1.F FE
599191-AA-1	MILEAGE PLUS HLDINGS LLC UAL 6.5 06/20/2		06/21/2024	Redemption 100.0000	XXX	1,550,000	1,550,000	1,530,625	1,539,220		10,780		10,780		1,550,000			0	47,938	06/20/2027	2.C FE
60644#-AA-0	Mist Funding I LLC Mist Funding I LLC C		06/20/2024	Redemption 100.0000	XXX	235,225	235,225	235,225					0		235,225			0	1,650	12/31/2055	1.F

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identi-fication	Description	Foreign	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. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
610758-AA-2	MONROE CNTY NY INDL DEV AGY MF 610758AA2		06/01/2024	Paydown	XXX	7,896	7,896	7,896	7,896				0		7,896			0	162	11/01/2040	1.A FE
61764P-BA-9	Morgan Stanley BAML Trust MSBAM 2014-C19		06/01/2024	Paydown	XXX	67,655	67,655	68,004	67,622		34		34		67,655			0	1,125	12/15/2046	1.A
62927#-AT-3	NFL VENTURES LP NFL VENTURES LP 3.420%		04/15/2024	Redemption 100.0000	XXX	237,590	237,590	237,590	237,590				0		237,590			0	4,000	04/15/2045	1.E FE
63172D-AA-9	Nassau 2019 CFO LLC 3.980% 08/15/34		05/15/2024	Paydown	XXX	74,984	74,984	74,984	74,984				0		74,984			0	1,492	08/15/2034	2.B FE
63681#-AA-8	CTL - NAT LOGISITICS PT MI FUN CTL - NAT		06/10/2024	Redemption 100.0000	XXX	160,313	160,313	160,313	160,313				0		160,313			0	1,773	10/10/2042	1.D FE
63943B-AA-1	Navigator Aircraft ABS LLC 2.771% 11/1		06/15/2024	Paydown	XXX	20,573	20,573	18,762	19,113		1,460		1,460		20,573			0	241	11/15/2046	1.F FE
63943B-AB-9	Navigator Aircraft ABS LLC 3.571% 11/1		06/15/2024	Paydown	XXX	19,326	19,326	19,326	19,305		22		22		19,326			0	292	11/15/2046	2.B FE
64831V-AB-8	New Residential Mortgage Loan NRZT 2022-		06/01/2024	Paydown	XXX	14,808	14,808	14,615	14,748		60		60		14,808			0	373	11/25/2052	1.D FE
64966N-AB-3	NEW YORK CITY OF NY NYCHSG 6.17 06/01/20		06/01/2024	Call 100.0000	XXX	15,000	15,000	17,108	16,545		(237)		(237)		16,308		(1,308)	(1,308)	463	06/01/2036	1.F FE
65251P-AY-9	NewStar Arlington Senior Loan NSLP 2014-		04/25/2024	Paydown	XXX	4,974,085	4,974,085	4,974,085	4,974,085				0		4,974,085			0	176,832	04/25/2031	1.A FE
65342R-AE-0	NFP CORP NFP 4.875 08/15/28 144A 4.875		04/15/2024	Corp Action	XXX	2,010,000	2,000,000	2,030,000	2,021,305		(10,573)		(10,573)		2,010,732		(732)	(732)	67,979	08/15/2028	4.A FE
664175-AA-4	GMH MILITARY HSG NAVY NE GMHMIL 6.298 10		04/15/2024	Call 100.0000	XXX	100,000	100,000	104,710	103,920		(82)		(82)		103,839		(3,839)	(3,839)	3,149	10/15/2049	2.A PL
664175-AB-2	GMH MILITARY HSG NAVY NE GMHMIL 6.448 10		04/15/2024	Redemption 100.0000	XXX	100,000	100,000	93,454	94,918		5,082		5,082		100,000			0	3,224	10/15/2049	2.A PL
664175-AC-0	GMH MILITARY HSG NAVY NE GMHMIL 6.298 10		04/15/2024	Call 100.0000	XXX	100,000	100,000	97,640	98,020		41		41		98,062		1,938	1,938	3,149	10/15/2049	2.C PL
66727@-AA-9	NORTH SHORE LONG IS JEW 4.2 01 NORTH SHO		05/01/2024	Paydown	XXX	524,640	524,640	524,640	524,640				0		524,640			0	11,017	05/01/2030	1.G
66860C-AE-3	NORTHWOODS CAPITAL LTD WOODS..1 WOODS 201		05/13/2024	Paydown	XXX	18,000,000	18,000,000	15,390,000	16,096,988		1,903,012		1,903,012		18,000,000			0	667,233	11/13/2031	1.A FE
670843-AA-9	Onslow Bay Financial LLC OBX 2023-NQM2 A		06/01/2024	Paydown	XXX	300,320	300,320	299,711	299,711		609		609		300,320			0	7,943	01/25/2062	1.A FE
670843-AB-7	Onslow Bay Financial LLC OBX 2023-NQM2 A		06/01/2024	Paydown	XXX	36,038	36,038	35,999	35,999		39		39		36,038			0	1,014	01/25/2062	1.C FE
67117P-AA-1	Onslow Bay Financial LLC OBX 2023-NQM3 A		06/01/2024	Paydown	XXX	1,074,252	1,074,252	1,074,252	1,074,252				0		1,074,252			0	25,743	02/25/2063	1.A FE
67117P-AB-9	Onslow Bay Financial LLC OBX 2023-NQM3 A		06/01/2024	Paydown	XXX	297,428	297,428	297,321	297,321		107		107		297,428			0	7,772	02/25/2063	1.C FE
67117V-AA-8	Onslow Bay Financial LLC OBX 2023-NQM6 A		06/01/2024	Paydown	XXX	369,055	369,055	369,051	369,051		4		4		369,055			0	10,253	07/25/2063	1.A FE
67117V-AB-6	Onslow Bay Financial LLC OBX 2023-NQM6 A		06/01/2024	Paydown	XXX	948,294	948,294	948,284	948,284		11		11		948,294			0	27,776	07/25/2063	1.C FE
67118L-AA-9	Onslow Bay Financial LLC OBX 2022-NQM9 A		06/01/2024	Paydown	XXX	499,896	499,896	498,041	498,041		1,855		1,855		499,896			0	13,208	09/25/2062	1.A FE
67118L-AC-5	Onslow Bay Financial LLC OBX 2022-NQM9 A		06/01/2024	Paydown	XXX	52,275	52,275	51,369	51,378		897		897		52,275			0	1,381	09/25/2062	1.C FE
677071-AD-4	OHANA MILITARY COMM LLC OHANA 6.543 04/0		04/01/2024	Redemption 100.0000	XXX	31,897	31,897	38,146	37,274		(5,377)		(5,377)		31,897			0	1,044	04/01/2049	2.A FE
677071-AK-8	OHANA MILITARY COMM LLC OHANA 5.88 10/01		04/01/2024	Redemption 100.0000	XXX	84,891	84,891	86,937	86,631		(1,741)		(1,741)		84,891			0	2,496	10/01/2051	1.F FE
677071-AM-4	OHANA MILITARY COMM LLC OHANA 5.462 10/0		04/01/2024	Redemption 100.0000	XXX	41,963	41,963	42,116	42,087		(124)		(124)		41,963			0	1,146	10/01/2026	1.D FE
677071-AR-3	OHANA MILITARY COMM LLC OHANA 5.658 10/0		04/01/2024	Redemption 100.0000	XXX	32,946	32,946	32,946	32,946				0		32,946			0	932	10/01/2051	1.F FE
677071-AU-6	OHANA MILITARY COMM LLC OHANA 6 10/01/51		04/01/2024	Redemption 100.0000	XXX	107,051	107,051	113,729	26,165		(6,246)		(6,246)		107,051			0	3,212	10/01/2051	1.D FE
677071-AV-4	OHANA MILITARY COMM LLC OHANA 6.15 10/01		04/01/2024	Redemption 100.0000	XXX	12,334	12,334	16,481	16,041		(3,707)		(3,707)		12,334			0	379	10/01/2051	2.A FE
677071-AW-2	OHANA MILITARY COMM LLC OHANA 5.334 10/0		04/01/2024	Redemption 100.0000	XXX	57,637	57,637	60,662	60,258		(2,621)		(2,621)		57,637			0	1,537	10/01/2051	1.D FE
69144A-AA-7	Oxford Finance Funding Trust 3.101% 02		06/15/2024	Paydown	XXX	4,478	4,478	4,478	4,478				0		4,478			0	69	02/15/2028	1.F FE
69144A-AB-5	Oxford Finance Funding Trust 4.037% 02		06/15/2024	Paydown	XXX	12,624	12,624	12,624	12,624				0		12,624			0	255	02/15/2028	2.B FE
69377T-AB-2	PRKCM Trust PRKCM 2022-AFC2 A2 5.993%		06/01/2024	Paydown	XXX	87,317	87,317	87,317	87,525		(207)		(207)		87,317			0	2,211	08/25/2057	1.C FE

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identi-fication	Description	Foreign	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. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
69478X-AC-9	PACIFIC PREMIER BANCORP INC PPBI 5.75 09		06/04/2024	Various	XXX	4,542,879	4,579,000	4,494,517	4,494,517				0		4,494,517		48,361	48,361	186,115	09/03/2024	2.B FE
701094-AM-6	PARKER HANNIFIN CORP PH 2.7 06/14/24 2		06/14/2024	Maturity	XXX	5,000,000	5,000,000	4,824,200	4,952,325		47,675		47,675		5,000,000			0	67,500	06/14/2024	2.A FE
70977@-AC-4	PEOPLE PLEASE HOLDINGS Peoplease Holding		06/28/2024	Redemption 100.0000	XXX	9,513	9,513	9,417	9,440		72		72		9,513			0	530	07/15/2027	3.A PL
70977@-AD-2	PEOPLE PLEASE HOLDINGS PeopLease Holding		05/09/2024	DIRECT	XXX	163,200	163,200	163,200					0		163,200			0	7,106	07/15/2027	2.B FE
71839#-AA-2	PHILLIES FUNDING LP PHILLIES FUNDING LP		04/10/2024	Paydown	XXX	92,660	92,660	92,660	92,660				0		92,660			0	2,877	07/10/2030	2.A PL
722844-AA-5	EQUITABLE HOLDINGS INC EQH 4.572 02/15/2		06/10/2024	Tax Free Exchange	XXX	10,500,000	10,500,000	10,500,000	10,500,000				0		10,500,000			0	394,716	02/15/2029	2.A FE
72305*-AA-9	PINEBRIDGE PINEBRIDGE PRIVATE CREDIT III		04/01/2024	Redemption 100.0000	XXX	1,838,055	1,838,055	1,838,055	1,741,716				0		1,838,055			0	232,268	08/31/2032	1.G PL
72305*-AB-7	PINEBRIDGE PINEBRIDGE PRIVATE CREDIT III		04/01/2024	Redemption 100.0000	XXX	1,648,032	1,648,032	1,648,032	1,561,630				0		1,648,032			0	54,207	08/31/2032	2.C PL
72650T-AA-6	PLAINS END FINANCING LLC PLNEND 6.01 04/		04/15/2024	Redemption 100.0000	XXX	82,300	82,300	82,300	82,300				0		82,300			0	2,473	04/15/2028	3.A FE
73102Q-AA-4	POLAR TANKERS INC COP 5.951 05/10/37 144		05/10/2024	Redemption 100.0000	XXX	299,559	299,559	299,559	299,559				0		299,559			0	8,913	05/10/2037	1.F FE
73557*-AB-0	PORT WA GENERATING STATION PORT WA GENER		06/15/2024	Paydown	XXX	55,836	55,836	68,764	64,200		(8,363)		(8,363)		55,836			0	1,118	06/15/2033	1.F
74332Y-AA-7	Progress Residential Trust PROG 2022-SFR		06/01/2024	Paydown	XXX	38,466	38,466	36,125	36,137		2,329		2,329		38,466			0	759	06/17/2039	1.A FE
74352@-AA-5	CTL - AMZN PROJECT DIXIE FUNDE CTL - AMZ		06/10/2024	Redemption 100.0000	XXX	201,376	201,376	201,543	201,515		(139)		(139)		201,376			0	2,670	10/10/2041	1.E
74938F-AW-8	Woodward Capital Management RCKT 2022-1		06/01/2024	Paydown	XXX	97,285	97,285	94,594	94,807		2,478		2,478		97,285			0	973	01/25/2052	1.A
75410R-AS-5	Rate Mortgage Trust RATE 2022-J1 A17 2		06/01/2024	Paydown	XXX	59,640	59,640	57,152	57,271		2,369		2,369		59,640			0	622	01/25/2052	1.A
75410R-AU-0	Rate Mortgage Trust RATE 2022-J1 A19 3		06/01/2024	Paydown	XXX	69,997	69,997	69,089	69,142		856		856		69,997			0	877	01/25/2052	1.A
78398B-AC-5	SCG Hotel Issuer Inc SCG 2023-NASH B 8		05/15/2024	Paydown	XXX	4,000,000	4,000,000	3,989,989	3,990,041		9,959		9,959		4,000,000			0	212,489	12/15/2040	1.D FE
78442P-GD-2	SLM CORP SLM 4.2 10/29/25 4.200% 10/29		06/24/2024	@CR0	XXX	976,875	1,000,000	1,000,000	1,000,000				0		1,000,000		(23,125)	(23,125)	28,233	10/29/2025	3.A FE
78449A-AA-0	SLAM 2021-1 LLC SLAM 2021-1A A 2.434%		06/15/2024	Paydown	XXX	265,091	265,091	227,433	234,398		30,692		30,692		265,091			0	2,689	06/15/2046	1.F FE
78481V-AA-3	STL Asset VI LLC STL Asset VI LLC/STL As		06/27/2024	Redemption 100.0000	XXX	162,377	162,377	162,377					0		162,377			0	2,134	03/28/2054	1.F
78487J-AA-4	SVC ABS LLC SVC 2023-1A A 5.150% 02/20		06/20/2024	Paydown	XXX	7,250	7,250	7,007	7,043		207		207		7,250			0	156	02/20/2053	1.A FE
78487J-AB-2	SVC ABS LLC SVC 2023-1A B 5.550% 02/20		06/20/2024	Paydown	XXX	10,875	10,875	10,191	10,290		585		585		10,875			0	252	02/20/2053	1.C FE
80307A-AA-7	Sapphire Aviation Finance I Li 3.228%		06/15/2024	Paydown	XXX	342,275	342,275	342,270	342,252		24		24		342,275			0	5,274	03/15/2040	2.A FE
000000-00-0	SECRETARIAT ADVISORS LLC SECRETARIAT 1L		06/28/2024	Redemption 100.0000	XXX	170	170	170	170				0		170			0	1,904	12/29/2028	4.B PL
81744Y-AA-4	Sequoia Mortgage Trust SEMT 2013-4 A1		06/01/2024	Paydown	XXX	8,351	8,351	7,471	8,073		278		278		8,351			0	78	04/25/2043	1.A
81761T-AA-3	ServiceMaster Brands 2.841% 01/30/51		04/30/2024	Paydown	XXX	11,125	11,125	11,125	11,125				0		11,125			0	158	01/30/2051	2.C FE
81761T-AC-9	ServiceMaster Brands 3.337% 01/30/51		04/30/2024	Paydown	XXX	61,375	61,375	61,375	61,375				0		61,375			0	1,024	01/30/2051	2.C FE
817743-AA-5	Servpro Master Issuer LLC 3.882% 10/25		04/25/2024	Paydown	XXX	13,313	13,313	12,465	10,402		660		660		13,313			0	245	10/25/2049	2.C FE
817743-AG-2	Servpro Master Issuer LLC 3.127% 01/25		04/25/2024	Paydown	XXX	42,875	42,875	42,831	42,500		44		44		42,875			0	667	01/25/2052	2.C FE
817743-AJ-6	Servpro Master Issuer LLC SERIES 2024-1A		04/25/2024	Paydown	XXX	16,875	16,875	16,883			(8)		(8)		16,875			0	263	01/25/2054	2.C FE
830867-AA-5	DELTA AIR LINES INC DAL 4.5 10/20/25 144		04/20/2024	Redemption 41.6189	XXX	1,307,429	3,141,429	3,141,429	3,141,429		(1,834,000)		(1,834,000)		1,307,429			0	75,549	10/20/2025	2.B FE
83301@-AB-6	CENTURY SNACKS Century Snacks T/L 1L 6/2		05/31/2024	Redemption 100.0000	XXX	272,306	272,306	266,860	268,602		3,705		3,705		272,306			0	15,302	06/30/2026	2.A PL
83546D-AG-3	Sonic Capital LLC 3.845% 01/20/50		06/20/2024	Paydown	XXX	47,233	47,233	42,966	42,722		4,156		4,156		47,233			0	753	01/20/2050	2.B FE
83546D-AJ-7	Sonic Capital LLC 4.336% 01/20/50		06/20/2024	Paydown	XXX	9,735	9,735	9,230	9,251		484		484		9,735			0	176	01/20/2050	2.B FE

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identi-fication	Description	Foreign	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. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
83546D-AN-8	Sonic Capital LLC 2.190% 08/20/51		06/20/2024	Paydown	XXX	12,954	12,954	11,048	1,430		1,891		1,891		12,954			0	87	08/20/2051	2.B FE
83546D-AQ-1	Sonic Capital LLC 2.636% 08/20/51		06/20/2024	Paydown	XXX	67,697	67,697	59,243	51,465		8,411		8,411		67,697			0	709	08/20/2051	2.B FE
83608@-AA-8	CTL - AMAZON OFFICE WA CTL - AMAZON OFFI		06/25/2024	Redemption 133.5755	XXX	62,004	46,419	46,419	46,419		15,585		15,585		62,004			0	863	12/15/2024	1.F
84858D-AA-6	SPIRIT AIR 2015-1 PTT A SAVE 4.1 04/01/2		04/01/2024	Redemption 100.0000	XXX	72,428	72,428	72,428	72,428				0		72,428			0	1,485	04/01/2028	3.A FE
85208U-AA-2	Sprite Limited 3.750% 11/15/46		06/15/2024	Paydown	XXX	2,163,970	2,163,970	2,145,989	2,152,293		11,677		11,677		2,163,970			0	31,212	11/15/2046	1.F FE
85572R-AA-7	START LTD STARR..18-1 4.089% 05/15/43		06/15/2024	Paydown	XXX	48,822	48,822	44,977	45,340		3,482		3,482		48,822			0	832	05/15/2043	1.G FE
85573L-AA-9	START LTD STARR..19-1 4.089% 03/15/44		06/15/2024	Paydown	XXX	10,680	10,680	10,368	10,385		295		295		10,680			0	182	03/15/2044	2.A FE
86190B-AB-0	STORE Master Funding LLC 2.960% 06/20/		06/20/2024	Paydown	XXX	10,250	10,250	10,245	10,246		4		4		10,250			0	126	06/20/2051	1.A FE
86190B-AD-6	STORE Master Funding LLC 3.700% 06/20/		06/20/2024	Paydown	XXX	1,875	1,875	1,874	1,874		1		1		1,875			0	29	06/20/2051	1.C FE
86212V-AA-2	STORE Master Funding LLC 3.960% 10/20/		06/20/2024	Paydown	XXX	215,777	215,777	215,663	215,774		3		3		215,777			0	3,562	10/20/2046	1.C FE
86212V-AB-0	STORE Master Funding LLC 4.320% 10/20/		06/20/2024	Paydown	XXX	63,025	63,025	64,095	63,502		(477)		(477)		63,025			0	1,135	10/20/2046	1.C FE
86212V-AE-4	STORE Master Funding LLC 4.290% 10/20/		06/20/2024	Paydown	XXX	51,250	51,250	51,231	51,241		9		9		51,250			0	916	10/20/2048	1.A FE
86212X-AG-5	STORE Master Funding LLC 1A A2 Y Y 6.9		06/20/2024	Paydown	XXX	22,188	22,188	22,237	18,748		(50)		(50)		22,188			0	580	06/20/2053	1.C FE
86213C-AB-1	STORE Master Funding LLC 4.170% 04/20/		06/24/2024	Various	XXX	937,450	954,167	953,672	954,021		13		13		954,034		(16,584)	(16,584)	20,779	04/20/2045	1.C FE
86213C-AB-1	STORE Master Funding LLC 4.170% 04/20/		06/20/2024	Paydown	XXX	13,125	13,125	13,298	13,165		(40)		(40)		13,125			0	228	04/20/2045	1.C FE
86359B-RC-7	STRUCTURED ASSET SECURITIES CO SASC 2004		06/01/2024	Paydown	XXX	52,732	52,732	53,260	52,679		53		53		52,732			0	1,240	05/25/2034	1.A
869509-9A-9	SUTTONPARK STRUC 5.14 15NOV52 SUTTONPARK		06/15/2024	Paydown	XXX	16,291	16,291	15,733	15,835		456		456		16,291			0	347	11/15/2052	1.F FE
872480-AE-8	TIF Funding II LLC 1.650% 02/20/46		06/20/2024	Paydown	XXX	139,219	139,219	119,770	121,796		17,422		17,422		139,219			0	957	02/20/2046	1.E FE
87302@-AB-6	TCFC PC LEASECO LP TCFC PC LEASECO LP 20		05/05/2024	Redemption 100.0000	XXX	45,879	45,879	45,879	45,879				0		45,879			0	917	11/05/2057	1.D PL
87302@-AC-4	TCFC PC LEASECO LP 2022 REFI TCFC PC LEA		05/05/2024	Redemption 100.0000	XXX	5,114	5,114	5,114	5,114				0		5,114			0	102	11/05/2057	1.D PL
88240T-AB-7	TEXAS ELECTRIC MKT STABL ERCOTT 4.966 02		04/01/2024	BARCLAYS BANK PLC	XXX	3,478,300	3,500,000	3,499,666	3,484,925		14,337		14,337		3,499,262		(20,962)	(20,962)	115,873	02/01/2042	1.A FE
88258M-AA-3	TEXAS NATURAL GAS SECURITIZTN 88258MAA3		04/01/2024	Paydown	XXX	114,297	114,297	114,297	114,297				0		114,297			0	3,402	04/01/2035	1.A FE
88576N-AP-3	321 Henderson Receivables LLC 6.150% 1		06/15/2024	Paydown	XXX	88,211	88,211	91,082	90,661		(2,450)		(2,450)		88,211			0	2,184	10/15/2048	1.C FE
88576P-AC-7	321 Henderson Receivables LLC HENDR 2004		06/15/2024	Paydown	XXX	33,263	33,263	27,276	31,166		2,098		2,098		33,263			0	870	09/15/2045	1.A FE
88576R-AA-7	321 Henderson Receivables LLC 6.190% 0		06/15/2024	Paydown	XXX	219,412	219,412	219,353	220,476		(1,064)		(1,064)		219,412			0	6,061	01/15/2044	1.A FE
88576U-AA-0	321 HENDERSON RECEIVABLES IV L 6.270%		06/15/2024	Paydown	XXX	241,261	241,261	241,159	241,458		(197)		(197)		241,261			0	6,402	11/15/2037	1.A FE
88576V-AA-8	321 Henderson Receivables LLC 8.000% 0		06/15/2024	Paydown	XXX	222,302	222,302	214,826	217,766		4,537		4,537		222,302			0	8,125	06/15/2045	1.A FE
89255#-AA-9	VUMC 2018-1 LOAN VUMC 2018-1 LOAN 4.92		06/01/2024	Paydown	XXX	39,693	39,693	39,693	39,693				0		39,693			0	814	07/01/2048	1.F PL
89655Y-AA-4	Trinity Rail Leasing L.P. 6.657% 11/16		05/16/2024	Paydown	XXX	73,904	73,904	80,973	77,752		(3,848)		(3,848)		73,904			0	2,171	11/16/2039	2.C FE
89655Y-AA-4	Trinity Rail Leasing L.P. 6.657% 11/16		05/30/2024	Redemption 100.0000	XXX	3,061,365	3,061,365	3,354,224	3,220,769		(159,404)		(159,404)		3,061,365			0	111,788	11/16/2039	2.C FE
89680H-AE-2	Triton Container Finance LLC TCF 2021-1A		06/20/2024	Paydown	XXX	131,325	131,325	111,180	111,478		19,847		19,847		131,325			0	1,018	03/20/2046	1.F FE
89854D-A*-2	TSGE 2017-1 NOTE TSGE 2017-1 NOTE 6.25		04/01/2024	Redemption 0.0000	XXX	39,192					39,192		39,192		39,192			0	(2,629)	09/25/2031	2.A PL
924922-AB-3	Verus Securitization Trust VERUS 2022-8		06/01/2024	Paydown	XXX	45,341	45,341	44,293	42,933		841		841		45,341			0	1,028	09/25/2067	1.B FE
92538N-AA-5	Verus Securitization Trust VERUS 2022-4		06/01/2024	Paydown	XXX	81,158	81,158	81,157	81,628		(470)		(470)		81,158			0	1,432	04/25/2067	1.A FE

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identi-fication	Description	Foreign	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. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
92539D-AB-4	Verus Securitization Trust VERUS 2023-2		06/01/2024	Paydown	XXX	755,029	755,029	755,023	755,023		5		5		755,029			0	20,720	03/25/2068	1.C FE
92539G-AA-9	Verus Securitization Trust VERUS 2023-3		06/01/2024	Paydown	XXX	135,089	135,089	135,088	135,088		1		1		135,089			0	3,551	03/25/2068	1.A FE
92838@-AA-1	VISTA RIDGE LLC VISTA RIDGE LLC 2.570%		06/30/2024	Paydown	XXX	114,914	114,914	114,914	114,914				0		114,914			0	1,123	10/14/2049	1.F PL
93142*-AA-2	WALGREENS CO SERIES 2002A WALGREENS CO S		06/15/2024	Redemption 100.0000	XXX	61,220	61,220	61,412	61,413		(193)		(193)		61,220			0	1,652	11/15/2028	2.B
94354K-AA-8	Wave USA 3.597% 09/15/44		06/15/2024	Paydown	XXX	768,004	768,004	759,992	761,825		6,179		6,179		768,004			0	13,352	09/15/2044	2.A FE
94980G-BB-6	WELLS FARGO HOME EQUITY TRUST WFHET 2004		06/01/2024	Paydown	XXX	164,570	164,570	143,871	162,428		2,142		2,142		164,570			0	3,155	09/25/2034	1.A
95058X-AH-1	WENDYS FUNDING LLC WEN 2019-1A A2II 4		06/15/2024	Paydown	XXX	2,512	2,512	2,331	2,331		181		181		2,512			0	51	06/15/2049	2.B FE
95058X-AK-4	WENDYS FUNDING LLC WEN 2021-1A A2I 2.3		06/15/2024	Paydown	XXX	7,774	7,774	6,539	6,539		1,235		1,235		7,774			0	92	06/15/2051	2.B FE
95058X-AL-2	WENDYS FUNDING LLC 2.775% 06/15/51		06/15/2024	Paydown	XXX	144,297	144,297	131,848	126,133		12,219		12,219		144,297			0	1,952	06/15/2051	2.B FE
95058X-AP-3	WENDYS FUNDING LLC 4.535% 03/15/52		06/15/2024	Paydown	XXX	45,697	45,697	45,357	42,459		338		338		45,697			0	927	03/15/2052	2.B FE
96928*-BX-4	CTL - WALGREENS CTL - WALGREENS 6.900%		06/14/2024	Redemption 100.0000	XXX	46,752	46,752	46,770	46,770		(18)		(18)		46,752			0	1,345	01/15/2035	2.C
96928*-CF-2	CTL - WALGREENS POOL II CTL - WALGREENS		06/15/2024	Redemption 100.0000	XXX	30,724	30,724	30,724	30,724				0		30,724			0	871	06/15/2034	2.C
96928*-CH-8	WALGREEN CO CTL - WALGREENS POOL III 6		06/15/2024	Redemption 100.0000	XXX	96,319	96,319	96,320	96,320				0		96,319			0	3,037	01/15/2035	2.B
97650W-AG-3	WINTRUST FINANCIAL CORPORATION WTFC 4.85		06/13/2024	Various	XXX	5,655,421	6,287,000	5,709,099	5,709,099				0		5,709,099		(53,678)	(53,678)	116,057	06/06/2029	2.B FE
97770*-AA-2	WOLF ENTERTAINMENT ISSUER INC WOLFENT 20		05/20/2024	Paydown	XXX	3,742,827	3,742,827	3,872,250	3,872,250		(129,423)		(129,423)		3,742,827			0	55,955	05/20/2045	2.B PL
BGH659-CX-3	DATIX BIDCO 1L TL B3 DATIX BIDCO 2L TL T		04/30/2024	Redemption 100.0000	XXX	2,000,000	2,000,000	1,970,000	1,982,847		17,153		17,153		2,000,000			0	133,372	05/20/2027	5.B GI
BGH6CC-ME-9	ACQUIA INC ACQUIA INC 1L REVOLVER FUNDED		05/30/2024	Redemption 100.0000	XXX	664,000	664,000	664,000	129,514				0		664,000			0	16,741	10/31/2025	5.B GI
BGH6VF-B9-4	SOUTHERN VETERINARY PART SOUTHERN VETERI		05/10/2024	Redemption 100.0000	XXX	2,427,073	2,427,073	2,422,224	2,423,652		3,421		3,421		2,427,073			0	73,371	10/05/2027	4.C FE
BGH6VS-UH-7	HELP AT HOME HELP AT HOME 1L TL CL 10.4		06/28/2024	Redemption 100.0000	XXX	46,616	46,616	45,929	46,185		431		431		46,616			0	148,435	10/29/2027	4.C FE
BGH6WC-8X-1	HAH GROUP HOLDING CO LLC HELP AT HOME 1L		06/28/2024	Redemption 100.0000	XXX	5,884	5,884	5,884	5,884				0		5,884			0	18,782	10/29/2027	4.C FE
BGH70Y-8Z-1	WOMENS CARE WOMENS CARE 1L TL CL 10.053		06/22/2024	Redemption 100.0000	XXX	2,500	2,500	2,506	2,500				0		2,500			0	167	01/15/2028	4.C FE
BGH71C-R1-2	PIP PIP 1L TL CL 9.458% 12/29/27		04/29/2024	Redemption 100.0000	XXX	942	942	938	939		4		4		942			0	29	12/29/2027	4.C FE
BGH76P-HQ-4	HIGHTOWER HIGHTOWER 1L TL CL 9.586% 04		06/28/2024	Redemption 100.0000	XXX	1,875	1,875	1,861	1,865		10		10		1,875			0	175	04/21/2028	4.C FE
BGH79J-YC-7	SOLERA SOLERA 1L REV CL USD FUNDED 8.9		04/12/2024	Redemption 100.0000	XXX	297,662	297,662	297,662	275,448				0		297,662			0	2,878	06/04/2026	3.C FE
BGH7CJ-QA-6	MCGRAW HILL MCGRAW HILL TLB 1L CL 10.22		06/28/2024	Redemption 100.0000	XXX	186	186	184	185		2		2		186			0	580	07/28/2028	4.B FE
BGH7D1-Q3-0	SWEETWATER SOUND SWEETWATER SOUND 1L TLB		06/28/2024	Redemption 100.0000	XXX	94,220	94,220	93,278	93,422		799		799		94,220			0	42,950	07/29/2028	4.B FE
BGH7GZ-2Y-0	VECTOR WP HOLDCO INC VECTOR 1L TLB CL 1		06/28/2024	Redemption 100.0000	XXX	5,000	5,000	4,925	4,944		56		56		5,000			0	17,192	10/08/2028	4.B FE
BGH7M8-DU-9	SECRETARIAT ADVISORS LLC SECRETARIAT ADV		06/28/2024	Redemption 100.0000	XXX	5,398	5,398	5,371	5,378		20		20		5,398			0	55,667	12/29/2028	4.B PL
BGH8L5-9U-9	HUNT MH BORROWER LLC FEE II HUNT MH BORR		06/01/2024	Paydown	XXX	202,378	202,378	202,378	202,378				0		202,378			0	6,274	12/01/2055	1.F PL
BGH8XS-1P-5	STAG INDUSTRIAL OPERATING PART STAG 6		05/01/2024	TD Securities, LLC	XXX	4,500,000	4,500,000	4,500,000					0		4,500,000			0		05/28/2034	2.C IF
009088-AA-3	AIR CANADA ACACN 3.75 12/15/27 144A 3	A	06/15/2024	Redemption 100.0000	XXX	506,324	506,324	506,324	506,324				0		506,324			0	9,494	12/15/2027	1.E FE
009088-AB-1	AIR CANADA ACACN 4.125 12/15/27 144A 4	A	06/15/2024	Redemption 100.0000	XXX	301,221	301,221	301,544	301,345		(124)		(124)		301,221			0	6,213	12/15/2027	2.B FE
009090-AA-9	AIR CANADA ACACN 3.6 03/15/27 144A 3.6	A	06/01/2024	Redemption 100.0000	XXX	(518,488)	(518,488)	(518,488)	(518,488)				0		(518,488)			0	2,172	03/15/2027	1.F FE
00909D-AA-1	AIR CANADA ACACN 5.25 04/01/29 144A 5	A	04/01/2024	Redemption 100.0000	XXX	462,632	462,632	462,409	452,574		223		223		462,632			0	12,144	04/01/2029	1.F FE
03328Q-BG-5	Anchorage Capital CLO LTD ANCHC 2015-6A	C	04/22/2024	Call 100.0000	XXX	1,750,000	1,750,000	1,750,000	1,750,000				0		1,750,000			0	83,284	07/15/2030	2.C FE

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										11	12	13	14	15							
CUSIP Identi-fication	Description	Foreign	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. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
03328Q-BG-5	Anchorage Capital CLO LTD ANCHC 2015-6A	C	04/15/2024	Paydown	XXX	1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	45,833	07/15/2030	2.C FE
03718N-AB-2	ANTOLN 5 5/8 05/13/32 ANTOLN 5 5/8 05/13	D	04/04/2024	Jefferies & Company Inc.	XXX	537,300	540,000	530,339	531,563		213		213		531,776		5,524	5,524	12,234	05/13/2032	2.B FE
05492Q-AE-6	BDS Ltd BDS 2020-FL5 B 7.243% 02/16/37	C	04/16/2024	Paydown	XXX	1,864,381	1,864,381	1,810,781	1,806,718		57,663		57,663		1,864,381			0	45,806	02/16/2037	1.A FE
05969L-AA-9	GRUPO FINANCIERO INBURSA SAB D BINBUR 4	D	06/06/2024	Maturity	XXX	23,700,000	23,700,000	23,263,510	23,674,580		25,420		25,420		23,700,000			0	488,813	06/06/2024	2.C FE
06761M-AA-5	Barings Middle Market CLO Ltd. BMM 2018-	C	04/15/2024	Paydown	XXX	2,998,231	2,998,231	2,998,231	2,998,231				0		2,998,231			0	108,914	01/15/2031	1.A FE
08866T-AA-0	BIB MERCHANT VOUCHER RECEIVABL 4.080%	D	04/07/2024	Paydown	XXX	1,004,109	1,004,109	1,010,374	1,010,374		(6,265)		(6,265)		1,004,109			0	20,484	04/07/2027	1.G FE
08866T-AB-8	BIB MERCHANT VOUCHER RECEIVABL 4.180%	D	04/07/2024	Paydown	XXX	443,697	443,697	443,697	443,697				0		443,697			0	8,305	04/07/2028	1.G FE
11102A-AF-8	BT GROUP PLC BRITEL V4.25 11/23/81 144A	D	06/25/2024	Various	XXX	1,317,250	1,400,000	1,400,000	1,400,000				0		1,400,000		(82,750)	(82,750)	50,227	11/23/2081	3.A FE
12434L-AA-2	BXMT Ltd BXMT 2020-FL2 A 6.343% 02/15/	C	04/15/2024	Paydown	XXX	1,225	1,225	1,196	1,211		15		15		1,225			0	27	02/15/2038	1.A FE
141844-AF-7	CARIBBEAN DEVELOPMENT BANK CARDEV 4.375	D	06/27/2024	ROBERT W. BAIRD & CO. INCORPOR.	XXX	760,320	768,000	768,000	768,000				0		768,000		(7,680)	(7,680)	21,373	11/09/2027	1.B FE
24823D-AU-0	DENALI CAPITAL CLO XI LTD DEN11 2015-1A	C	04/20/2024	Paydown	XXX	351,773	351,773	351,773	351,773				0		351,773			0	13,161	10/20/2028	1.A FE
30610G-AA-1	Falcon Aerospace Ltd 3.597% 09/15/39	C	06/15/2024	Paydown	XXX	1,647,909	1,647,909	1,645,307	1,647,192		717		717		1,647,909			0	24,965	09/15/2039	2.B FE
36173M-AA-4	Guggenheim MM CLO 2018-1 Ltd 1.500% 12	C	04/15/2024	Paydown	XXX	402,598	402,598	363,584	363,584		(3,210)		(3,210)		360,373		42,225	42,225	(34,812)	12/15/2060	3.C
36173M-AB-2	Guggenheim MM CLO 2018-1 Ltd 1.500% 12	C	04/15/2024	Paydown	XXX	283,027	283,027	238,126	238,126		(5,256)		(5,256)		232,870		50,157	50,157	2,514	12/15/2060	4.B
38138J-AG-8	GoldenTree Loan Management US GLM 2021-9	C	04/22/2024	Paydown	XXX	1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	38,180	01/20/2033	1.F FE
38138J-AJ-2	GoldenTree Loan Management US GLM 2021-9	C	04/22/2024	Paydown	XXX	3,500,000	3,500,000	3,500,000	3,500,000				0		3,500,000			0	153,411	01/20/2033	2.C FE
45605P-AM-0	INDUSTRIAL DPR FUNDING LTD. 5.235% 04/	C	04/15/2024	Paydown	XXX	763,023	763,023	767,578	767,578		(4,556)		(4,556)		763,023			0	19,972	04/15/2026	2.B FE
456837-BC-6	ING GROEP NV INTNED V4.252 03/28/33 4	D	06/24/2024	SUSQ	XXX	2,284,160	2,450,000	2,450,000	2,450,000				0		2,450,000		(165,841)	(165,841)	77,262	03/28/2033	1.G FE
470170-AD-3	JAMAICA MERCHANT VOUCHER RECEI 5.625%	C	04/05/2024	Paydown	XXX	492,202	492,202	492,202	492,202				0		492,202			0	13,843	01/05/2027	2.C FE
494386-AB-1	KIMBERLY CLARK DE MEXICO SAB D KCMA 3.8	D	04/08/2024	Maturity	XXX	5,000,000	5,000,000	4,986,400	4,999,564		436		436		5,000,000			0	95,000	04/08/2024	1.G FE
55283L-AA-3	MAPS LTD 4.458% 03/15/44	C	06/15/2024	Paydown	XXX	346,171	346,171	345,733	346,941		(770)		(770)		346,171			0	6,203	03/15/2044	2.C
55283Y-AA-5	MC Ltd 2.627% 11/05/35	C	06/05/2024	Paydown	XXX	10,014	10,014	8,784	5,933		1,229		1,229		10,014			0	82	11/05/2035	1.F FE
55446M-AA-5	Mach I 3.474% 10/15/39	C	06/15/2024	Paydown	XXX	270,366	270,366	270,178	270,347		19		19		270,366			0	4,104	10/15/2039	2.A FE
56564R-AA-8	MAPS LTD 4.212% 05/15/43	C	06/15/2024	Paydown	XXX	277,918	277,918	276,517	277,207		710		710		277,918			0	4,574	05/15/2043	1.G FE
67108L-AY-9	OZLM Ltd OZLM 2014-6A A2AS 7.329% 04/1	D	06/21/2024	Call 100.0000	XXX	250,000	250,000	250,225	250,188		37		37		250,225		(225)	(225)	12,626	04/17/2031	1.B FE
69290L-AJ-6	PFP III PFP 2021-7 D 7.844% 04/14/38	C	05/14/2024	Paydown	XXX	3,543,232	3,543,232	3,543,232	3,543,232				0		3,543,232			0	114,077	04/14/2038	1.F FE
69290L-AL-1	PFP III PFP 2021-7 E 8.444% 04/14/38	C	05/14/2024	Paydown	XXX	1,199,940	1,199,940	1,200,180	1,195,947		3,994		3,994		1,199,940			0	43,086	04/14/2038	2.B FE
80306A-AA-8	SAPPHIRE AVIATION FINANCE I LI 4.250%	C	06/17/2024	Paydown	XXX	679,341	679,341	644,568	643,112				0		643,112		36,229	36,229	12,945	03/15/2040	3.B FE
83438L-AA-9	SOLRR Aircraft 2021-1 Limited 2.636% 1	C	06/15/2024	Paydown	XXX	4,750	4,750	4,322	4,404		346		346		4,750			0	52	10/15/2046	1.E FE
87404L-AA-0	TLWND 2019-1 3.967% 12/15/44	C	06/17/2024	Paydown	XXX	583,999	583,999	513,785	513,915				0		513,915		70,084	70,084	9,753	12/15/2044	2.A FE
88315L-AE-8	Textainer Marine Containers Li 2.730%	C	06/20/2024	Paydown	XXX	85,281	85,281	78,259	48,328		6,310		6,310		85,281			0	895	08/21/2045	1.F FE
88315L-AG-3	Textainer Marine Containers Li 2.100%	C	06/20/2024	Paydown	XXX	353,709	353,709	307,975	353,709				0		353,709			0	3,087	09/20/2045	1.F FE
88315L-AL-2	Textainer Marine Containers Li 1.680%	C	06/20/2024	Paydown	XXX	223,640	223,640	191,272	196,737		26,903		26,903		223,640			0	1,565	02/20/2046	1.F FE
88315L-AQ-1	Textainer Marine Containers Li TMCL 2021	D	06/20/2024	Paydown	XXX	345,600	345,600	288,817	296,708		48,892		48,892		345,600			0	3,211	04/20/2046	1.F FE
88315L-AS-7	Textainer Marine Containers Li TMCL 2021	C	06/20/2024	Paydown	XXX	496,667	496,667	421,932	292,718		73,782		73,782		496,667			0	3,642	08/20/2046	1.F FE
97988A-AL-3	Woodmont Trust WDMNT 2017-3A A1R 7.267	C	06/07/2024	Call 100.0000	XXX	33,000,000	33,000,000	33,000,000	33,000,000				0		33,000,000			0	1,545,953	04/20/2032	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identi-fication	Description	Foreign	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. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
BGH65T-46-7	MATADOR MATADOR CEPSA 1L TLB 9.944% 10	D	05/28/2024	HSBC HOLDINGS PLC	XXX	1,236,084	1,233,534	1,221,324	1,227,769		736		736		1,228,505		7,578	7,578	58,035	10/15/2026	3.C FE
BGH6Y8-E6-0	BARENTZ BARENTZ 1L TL CL USD 9.682% 11	D	04/04/2024	Redemption 100.0000	XXX	1,645,571	1,645,571	1,629,115	1,631,962		13,609		13,609		1,645,571			0	3,091	11/30/2027	4.B FE
G1981*-AA-2	CTL - CAYMAN UNIVERSE HOLDINGS CTL - CAY	D	04/01/2024	Redemption 100.0000	XXX	1,114,615	1,114,615	1,104,359	1,105,209		9,405		9,405		1,114,615			0	10,589	09/30/2045	1.D PL
G2757#-AB-6	DATIX BIDCO DATIX BIDCO 1L TL 9.814% 0	D	04/30/2024	Redemption 100.0000	XXX	732,193	732,193	725,058	730,098		2,096		2,096		732,193			0	52,007	04/28/2025	5.B GI
G3R238-AB-9	GALAXY PIPELINE ASSETS BIDCO L ADGLXY 1	D	03/31/2024	Redemption 100.0000	XXX	61,488	61,488	52,040	58,993		2,495		2,495		61,488			0	4,074	09/30/2027	1.C FE
G3R238-AD-5	GALAXY PIPELINE ASSETS BIDCO L ADGLXY 2	D	03/31/2024	Redemption 100.0000	XXX	124,848	124,848	104,796	105,956		18,892		18,892		124,848			0	98,761	09/30/2040	1.C FE
G40365-AA-9	GOLD FIELDS OROGEN HOLD GFISJ 5.125 05/1	D	05/15/2024	Maturity	XXX	1,160,000	1,160,000	1,171,600	1,162,192		(2,192)		(2,192)		1,160,000			0	29,725	05/15/2024	2.C FE
G5S64M-AB-2	MAJID AL FUTTAIM CAPITAL LLC MAFUAE 4.75	D	05/07/2024	Maturity	XXX	1,800,000	1,800,000	1,944,000	1,812,584		(12,584)		(12,584)		1,800,000			0	42,750	05/07/2024	2.B FE
G8762F-AB-6	TERMOCANDELARIA POWER LTD TERMOC 7.875 0	D	04/01/2024	Redemption 100.0000	XXX	64,500	64,500	67,339	66,296		(1,796)		(1,796)		64,500			0	2,540	01/30/2029	3.B FE
N15516-AB-8	BRASKEM NETHERLANDS BRASKM 4.5 01/10/28	D	04/04/2024	Jefferies & Company Inc	XXX	594,000	660,000	657,360	658,143		115		115		658,257		(64,257)	(64,257)	22,110	01/10/2028	3.A FE
N7844#-AA-4	SEAL FOR LIFE GLBL DUTCH SEAL FOR LIFE G	B	04/02/2024	Redemption 100.0000	XXX	4,550,730	4,550,730	4,667,313	4,634,436		40,919		40,919	66,644	4,550,730	(191,269)		(191,269)	88,256	07/23/2025	4.A PL
P29853-AA-9	COMETA ENERGIA SA DE CV COMENG 6.375 04/	D	05/14/2024	Redemption 100.0000	XXX	183,160	183,160	208,841	204,620		(21,460)		(21,460)		183,160			0	61,609	04/24/2035	2.C FE
P40070-AB-3	COLBUN SA FENIPE 4.317 09/20/27 REGS 4	D	05/15/2024	Redemption 100.0000	XXX	(62,972)	(62,972)	(64,282)	(63,676)		704		704		(62,972)			0	21,275	09/20/2027	2.C FE
P9367R-AG-6	TRANSPORT DE GAS PERU TGPERU 4.25 04/30/	D	04/30/2024	Redemption 100.0000	XXX	240,000	240,000	234,900	236,185		3,815		3,815		240,000			0	5,100	04/30/2028	2.B FE
P98118-AA-3	VOTORANTIM SA NEXA 5.375 05/04/27 REGS	D	04/15/2024	DIRECT	XXX	1,200,000	1,200,000	1,108,500	1,151,016		3,807		3,807		1,154,822		45,178	45,178	27,950	05/04/2027	2.C FE
V6143X-AB-4	STANDARD BANK NOMINEES TVL PTY MTNSJ 6.5	D	06/21/2024	Various	XXX	1,139,538	1,140,000	1,135,900	1,137,972		(264)		(264)		1,137,708		1,830	1,830	44,186	10/13/2026	3.C FE
Y3815N-BC-4	HYUNDAI CAPITAL SERVICES HYUCAP 1 1/4 02	D	06/27/2024	NOMURA INC	XXX	410,001	440,000	391,160	404,928		7,863		7,863		412,791		(2,790)	(2,790)	4,889	02/08/2026	2.A FE
Y39690-AA-3	INDIKA ENERGY CAPITAL IV INDYIJ 8 1/4 10	D	04/30/2024	Corp Action	XXX	607,500	600,000	608,400	604,796		(3,124)		(3,124)		601,671		5,829	5,829	27,775	10/22/2025	3.C FE
Y39694-AA-5	INDIKA ENERGY TBK PT INDYIJ 5.875 11/09/	D	05/03/2024	Call 100.0000	XXX	400,000	400,000	343,000	387,222		4,919		4,919		392,142		7,858	7,858	11,358	11/09/2024	3.C FE
Y51478-AA-6	GENTING BHD LLPLCA 6.875 02/04/39 REGS	D	05/14/2024	Redemption 100.0000	XXX	121,141	121,141	138,286	136,153		(15,012)		(15,012)		121,141			0	2,596	02/04/2039	2.C FE
Y71260-AA-4	INDOFOOD CBP SUKSES MAKM 3.398% 06/09/	D	06/27/2024	GOLDMAN SACHS INT'L	XXX	1,770,720	2,040,000	1,744,425			9,687		9,687		1,754,112		16,608	16,608	38,896	06/09/2031	2.C FE
000000-00-0	Aligned Data Centers Facility ALIGNED DD		06/30/2024	Transfer to Schedule B	XXX	18,666,667	18,666,667	18,666,667	0				0		18,666,667			0	0	03/15/2028	6
1109999999 - Bonds - Industrial and Miscellaneous (Unaffiliated)						430,543,177	434,109,729	428,228,589	391,404,194	0	1,620,399	43,257	1,577,142	66,644	430,490,723	(191,269)	52,451	(138,818)	13,583,839	XXX	XXX
Bonds - Unaffiliated Bank Loans																					
00231@-AB-5	ATS ACQUISITION COMPANY ATS Acquisition		06/28/2024	Redemption 100.0000	XXX	35,815	35,815	35,202	35,409		406		406		35,815			0	1,660	11/30/2026	2.C PL
00231@-AC-3	ATS ACQUISITION COMPANY ATS Acquisition		06/28/2024	Redemption 100.0000	XXX	7,559	7,559	7,559	5,658				0		7,559			0	502	11/30/2026	2.C PL
02928@-AA-1	AMERICAN RESTORATION American Restoratio		06/28/2024	Redemption 100.0000	XXX	6,419	6,419	6,199	6,364		55		55		6,419			0	590	10/02/2025	3.A PL
02928@-AC-7	AMERICAN RESTORATION American Restoratio		06/28/2024	Redemption 100.0000	XXX	2,884	2,884	2,835	2,859		25		25		2,884			0	205	10/02/2025	3.A PL
02928@-AD-5	AMERICAN RESTORATION American Restoratio		06/28/2024	Redemption 100.0000	XXX	4,651	4,651	4,647	4,649		2		2		4,651			0	378	10/02/2025	3.A PL
02928@-AF-0	AMERICAN RESTORATION American Restoratio		06/28/2024	Redemption 100.0000	XXX	1,326	1,326	1,299	1,312		14		14		1,326			0	108	10/02/2025	3.A PL
09582#-AA-1	PABST PABST BLUE RIBBON 1L TLB CL 11.60		06/04/2024	Redemption 100.0000	XXX	12,500	12,500	12,188	12,278		222		222		12,500			0	611	05/08/2028	4.C FE
10527@-AA-9	BRANDMUSCLE BrandMuscle R/C 1L 8/21		04/29/2024	Redemption 100.0000	XXX	52,728	52,728	52,728	52,728				0		52,728			0	3,635	01/31/2025	3.B PL
23363#-AB-5	DRS HOLDINGS DRS Holdings T/L 1L (Add-On		06/28/2024	Redemption 100.0000	XXX	75,628	75,628	74,850	75,031		597		597		75,628			0	5,626	11/03/2025	3.A PL
29359@-AB-0	ENTACT ENVIRONMENTAL SVCS Entact Environ		06/28/2024	Redemption 100.0000	XXX	52,500	52,500	51,977	52,148		352		352		52,500			0	3,075	12/15/2025	1.G PL
30208*-AB-3	EXO GROUP Exo Group T/L 1L 9/21		06/28/2024	Redemption 100.0000	XXX	528,799	528,799	513,900	519,714		9,085		9,085		528,799			0	33,882	09/01/2026	3.B PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identi-fication	Description	Foreign	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. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
36261*-AB-4	GUIDED PRACTICE Guided Practice T/L 1L 1		06/28/2024	Redemption 100.0000	XXX	4,360	4,360	4,187	4,305		55		55		4,360			0	269	11/24/2026	3.B PL
36261*-AC-2	GUIDED PRACTICE Guided Practice DD T/L 1		06/28/2024	Redemption 100.0000	XXX	2,725	2,725	2,725	2,725		0		0		2,725			0	168	11/24/2026	3.B PL
42801@-AB-7	HERSPIEGEL Herspiegel T/L 1L 12/21		06/28/2024	Redemption 100.0000	XXX	5,562	5,562	5,451	5,488		74		74		5,562			0	325	12/14/2026	2.C PL
42801@-AC-5	HERSPIEGEL Herspiegel DD T/L 1L 12/21		06/28/2024	Redemption 100.0000	XXX	5,562	5,562	5,562	5,562		0		0		5,562			0	336	12/14/2026	2.C PL
60645@-AA-1	Mist Funding II LLC Mist Funding II LLC		06/20/2024	Redemption 100.0000	XXX	26,173	26,173	26,173			0		0		26,173			0	98	12/31/2055	1.F PL
74876#-AB-8	QUINTESSENTIAL TOTS Quintessential Tots		06/28/2024	Redemption 100.0000	XXX	8,000	8,000	7,825	7,895		105		105		8,000			0	243	04/14/2026	2.C PL
74876#-AC-6	QUINTESSENTIAL TOTS Quintessential Tots		06/28/2024	Redemption 100.0000	XXX	1,923	1,923	1,923	1,923		0		0		1,923			0	139	04/14/2026	2.C PL
78498@-AA-1	SPFI MML SPV LLC Touchdown REV A 1L 4/20		06/10/2024	Redemption 100.0000	XXX	1,445,257	1,445,257	1,445,257			0		0		1,445,257			0		04/30/2035	1.C
78498@-AB-9	SPFI MML SPV LLC Touchdown REV B 1L 4/20		06/10/2024	Redemption 100.0000	XXX	347,325	347,325	347,325			0		0		347,325			0		04/30/2035	1.F
78498@-AC-7	SPFI MML SPV LLC Touchdown REV C 1L 4/20		06/10/2024	Redemption 100.0000	XXX	67,535	67,535	67,535			0		0		67,535			0		04/30/2035	2.B
78498@-AD-5	SPFI MML SPV LLC Touchdown REV D 1L 4/20		06/10/2024	Redemption 100.0000	XXX	50,169	50,169	50,169			0		0		50,169			0		04/30/2035	3.B
83068@-AA-1	THE SKIN CENTER The Skin Center T/L 1L (		06/28/2024	Redemption 100.0000	XXX	149,715	149,715	146,720	147,719		1,996		1,996		149,715			0	7,031	12/29/2026	2.C PL
83068@-AB-9	THE SKIN CENTER The Skin Center DD T/L B		06/28/2024	Redemption 100.0000	XXX	37,872	37,872	37,872	37,872		0		0		37,872			0	1,776	12/29/2026	2.C PL
84833*-AA-5	SPERBER LANDSCAPE Sperber Landscape R/C		05/06/2024	Redemption 100.0000	XXX	509,776	509,776	514,121	141,301		(4,345)		(4,345)		509,776			0	47,563	09/01/2026	2.B PL
87221#-AB-2	TAUC MANAGEMENT Tauc Management DD T/L 1		06/28/2024	Redemption 100.0000	XXX	1,619	1,619	1,619	1,619		0		0		1,619			0	110	02/12/2027	2.A PL
91859#-AA-5	V RENTAL HOLDINGS LLC V Rental DD T/L 1L		06/28/2024	Redemption 100.0000	XXX	7,089	7,089	7,089	7,089		0		0		7,089			0	381	04/08/2026	2.C PL
91859#-AB-3	V RENTAL HOLDINGS LLC V Rental T/L 1L 4/		06/28/2024	Redemption 100.0000	XXX	16,987	16,987	16,445	16,679		308		308		16,987			0	906	04/08/2026	2.C PL
91859#-AD-9	V RENTAL HOLDINGS LLC V Rental T/L 1L (A		06/28/2024	Redemption 100.0000	XXX	4,086	4,086	4,086	4,086		0		0		4,086			0	137	04/08/2026	2.C PL
BGH79X-BE-7	ARCLINE ARCLINE FAIRBANKS 1L TL CL 10.3		06/28/2024	Redemption 100.0000	XXX	48,750	48,750	48,506	48,620		130		130		48,750			0	244,968	06/23/2028	4.C FE
BGH7DC-XA-2	SOTHEBYS SOTHEBYS 1L TLB CL REFI 10.155		04/15/2024	Redemption 100.0000	XXX	2,909	2,909	2,909	2,909		0		0		2,909			0	28,577	01/15/2027	4.C FE
1909999999 - Bonds - Unaffiliated Bank Loans						3,524,203	3,524,203	3,506,883	1,203,942	0	9,081	0	9,081	0	3,524,203	0	0	0	383,299	XXX	XXX
2509999997 - Bonds - Subtotals - Bonds - Part 4						519,417,988	528,132,761	514,930,581	476,554,486	0	2,201,534	43,257	2,158,277	66,644	520,110,180	(191,269)	(911,855)	(1,103,124)	15,575,160	XXX	XXX
2509999999 - Bonds - Subtotals - Bonds						519,417,988	528,132,761	514,930,581	476,554,486	0	2,201,534	43,257	2,158,277	66,644	520,110,180	(191,269)	(911,855)	(1,103,124)	15,575,160	XXX	XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Perpetual Preferred																					
313148-85-0	FEDERAL AGRICULTURAL MORTGAGE FAMCA 5 3/		04/02/2024	BOSC	140.000	3,374		3,500	3,233	267			267		3,500		(126)	(126)	50	XXX	4.B
48124B-AC-9	JPMORGAN CHASE JPM 5.15 PERP		05/01/2024	Call 100.0000	8,000,000.000	8,000,000		7,953,625	8,046,640	(79,455)	(13,560)		(93,015)		7,953,625		46,375	46,375	358,088	XXX	2.B FE
48126H-AA-8	JPMORGAN CHASE JPM 6 PERP		05/01/2024	Call 100.0000	1,600,000.000	1,600,000		1,656,000	1,614,000	30,262	11,738		42,000		1,656,000		(56,000)	(56,000)	72,021	XXX	2.B FE
808513-BD-6	CHARLES SCHWAB CORP SCHW 5 3/8 PERP		06/27/2024	Various	11,237,000.000	11,135,641		11,237,000	11,081,030	155,970			155,970		11,237,000		(101,359)	(101,359)	340,968	XXX	2.C FE
BGH8BL-9Q-4	YAK HOLDING II LLC SERIES A PFD		04/23/2024	Redemption 1.0000	126,653.500	126,654		754,331	75,422	678,909			678,909		754,331		(627,678)	(627,678)		XXX	6.
BGH8BL-9R-2	YAK HOLDING II LLC SERIES B-1 PFD		04/23/2024	Redemption 1.0112	339,069.530	342,883		576,987	80,427	496,559			496,559		576,987		(234,104)	(234,104)		XXX	6.
BGH8BL-9S-0	YAK HOLDING II LLC SERIES B-2 PFD		04/23/2024	Redemption 0.9876	36,167.420	35,718		61,545	8,579	52,966			52,966		61,545		(25,827)	(25,827)		XXX	6.
4019999999 - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Perpetual Preferred						21,244,270	XXX	22,242,988	20,909,331	1,335,478	(1,822)	0	1,333,656	0	22,242,988	0	(998,719)	(998,719)	771,127	XXX	XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Redeemable Preferred																					
759351-80-2	REINSURANCE GRP OF AMER REINSURANCE GROU		06/28/2024	BOK Financial Securities Inc.	14,505.000	364,945		362,625	366,686	(4,061)			(4,061)		362,625		2,320	2,320	9,175	XXX	2.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identi-fication	Description	Foreign	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. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
4029999999 - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Redeemable Preferred						364,945	XXX	362,625	366,686	(4,061)	0	0	(4,061)	0	362,625	0	2,320	2,320	9,175	XXX	XXX
4509999997 - Preferred Stocks - Subtotals - Preferred Stocks - Part 4						21,609,215	XXX	22,605,613	21,276,017	1,331,417	(1,822)	0	1,329,595	0	22,605,613	0	(996,399)	(996,399)	780,302	XXX	XXX
4509999999 - Preferred Stocks - Subtotals - Preferred Stocks						21,609,215	XXX	22,605,613	21,276,017	1,331,417	(1,822)	0	1,329,595	0	22,605,613	0	(996,399)	(996,399)	780,302	XXX	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Other																					
BGH67N-YB-4	ACP IV COATING SOLUTIONS LLC ACP IV COAT		04/02/2024	Transfer	2,123.090	7,018,637	XXX	2,123,091	2,123,091				0		2,123,091		4,895,546	4,895,546		XXX	XXX
5029999999 - Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Other						7,018,637	XXX	2,123,091	2,123,091	0	0	0	0	0	2,123,091	0	4,895,546	4,895,546	0	XXX	XXX
5989999997 - Common Stocks - Subtotals - Common Stocks - Part 4						7,018,637	XXX	2,123,091	2,123,091	0	0	0	0	0	2,123,091	0	4,895,546	4,895,546	0	XXX	XXX
5989999999 - Common Stocks - Subtotals - Common Stocks						7,018,637	XXX	2,123,091	2,123,091	0	0	0	0	0	2,123,091	0	4,895,546	4,895,546	0	XXX	XXX
5999999999 - Common Stocks - Subtotals - Preferred and Common Stocks						28,627,852	XXX	24,728,704	23,399,108	1,331,417	(1,822)	0	1,329,595	0	24,728,704	0	3,899,147	3,899,147	780,302	XXX	XXX
6009999999 Totals						548,045,840	XXX	539,659,285	499,953,594	1,331,417	2,199,712	43,257	3,487,872	66,644	544,838,884	(191,269)	2,987,292	2,796,023	16,355,462	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Options - Hedging Other - Call Options and Warrants																						
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	04/10/2024	04/10/2025	2,427		953.25164	0	52,440		40,883		77,820			(11,557)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	03/06/2024	03/06/2025	2,408		955.36692	0	47,150		32,213		57,143			(14,937)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	02/07/2024	02/07/2025	946		951.67	0	19,350		11,748		24,491			(7,602)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	01/24/2024	01/24/2025	529		939.8668	0	11,950		6,796		17,460			(5,154)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/24/2024	04/24/2025	1,277		946.58	0	22,080		18,065		40,455			(4,015)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	04/10/2024	04/10/2025	528		951.3394	0	11,850		9,238		17,550			(2,612)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	01/24/2024	01/24/2025	2,221		947.4311	0	42,420		24,123		62,204			(18,297)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	02/07/2024	02/07/2025	2,837		953.57334	0	55,620		33,769		70,322			(21,851)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	04/03/2024	04/03/2025	1,463		949.31793	0	34,440		26,186		41,959			(8,254)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	03/15/2023	03/14/2025	1,752		915.75906	41,120	0		14,460		92,626			(26,660)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	04/10/2024	04/10/2026	1,688		956.12	0	45,760		40,731		66,069			(5,029)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	02/07/2024	02/06/2026	841		949.76666	0	23,840		19,157		29,032			(4,683)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	03/06/2024	03/06/2026	523		946.78578	0	15,950		13,430		19,850			(2,520)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	03/15/2023	03/14/2025	657		922.1502	13,740	0		4,832		31,368			(8,908)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	01/24/2024	01/23/2026	529		941.7578	0	15,150		11,883		21,843			(3,267)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	04/10/2024	04/10/2026	528		959.94448	0	13,500		12,016		19,554			(1,484)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	02/07/2024	02/06/2026	841		954.52501	0	22,160		17,807		31,210			(4,353)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	01/24/2024	01/23/2026	635		937.9757	0	19,320		15,153		27,681			(4,167)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML-	03/09/2022	03/07/2025	1,021		980.1292	42,100	0		9,600		13,651			(32,500)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML-	03/15/2023	03/13/2026	2,081		914.84604	58,710	0		33,334		124,970			(25,376)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML-	02/07/2024	02/05/2027	946		953.57334	0	30,060		26,124		39,858			(3,936)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML-	01/24/2024	01/22/2027	635		943.6489	0	20,940		17,929		30,012			(3,011)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML-	03/23/2022	03/21/2025	615		976.936	25,080	0		6,040		9,334			(19,040)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML-	04/10/2024	04/09/2027	633		954.20776	0	20,640		19,128		29,541			(1,512)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	02/07/2024	02/07/2028	1,051		954.52501	0	37,400		33,734		49,901			(3,666)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	03/09/2022	03/09/2026	1,021		978.1709	49,800	0		21,026		24,464			(28,774)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	04/10/2024	04/10/2028	950		958.98836	0	32,940		31,134		47,022			(1,806)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	03/15/2023	03/15/2027	2,300		916.67208	72,240	0		48,870		147,625			(23,370)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	03/23/2022	03/23/2026	512		977.9119	23,950	0		10,342		12,437			(13,608)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	03/06/2024	03/06/2028	523		953.46	0	19,200		17,687		24,684			(1,513)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	02/07/2024	02/07/2029	3,573		954.52501	0	140,420		129,417		186,764			(11,003)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	03/06/2024	03/06/2029	3,350		954.41346	0	133,760		125,327		172,195			(8,433)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	04/24/2024	04/24/2029	3,726		944.7	0	137,550		132,573		214,517			(4,977)				0/0

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BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	03/09/2022	03/09/2027	1,021		973.2751	58,200	0		31,302		34,033			(26,898)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	04/10/2024	04/10/2029	4,642		954.20776	0	184,800		176,695		262,195			(8,105)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	01/24/2024	01/24/2029	3,384		945.54	0	135,040		123,423		191,446			(11,617)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	03/23/2022	03/23/2027	512		978.8879	26,750	0		14,592		15,958			(12,158)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	03/15/2023	03/15/2028	3,614		914.84604	127,380	0		94,436		252,127			(32,944)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	04/03/2024	04/03/2029	4,181		956.01	0	166,400		158,463		213,267			(7,937)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML-	01/10/2024	01/10/2025	29		37432	0	47,080		24,963		51,015			(22,117)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML-	02/14/2024	02/14/2025	18		38463	0	26,530		16,618		19,826			(9,912)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML-	02/14/2024	02/14/2025	34		38424	0	20,150		12,621		21,336			(7,529)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML-	01/24/2024	01/24/2025	19		37693	0	27,510		15,644		29,693			(11,866)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML-	02/22/2024	02/21/2025	23		38991	0	35,730		23,259		17,338			(12,471)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML-	02/22/2024	02/21/2025	49		39069	0	31,920		20,779		23,180			(11,141)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML-	03/20/2024	03/20/2025	46		39591	0	34,920		25,204		18,850			(9,716)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML-	01/10/2024	01/10/2025	42		37658	0	30,240		16,034		40,270			(14,206)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML-	01/18/2024	01/17/2025	16		37394	0	23,580		13,064		29,409			(10,516)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML-	03/20/2024	03/20/2025	25		39196	0	44,000		31,758		19,815			(12,242)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML-	01/04/2024	01/03/2025	16		37328	0	14,220		7,327		20,494			(6,893)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML-	02/28/2024	02/28/2025	33		38598	0	23,400		15,557		21,051			(7,843)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML-	01/18/2024	01/17/2025	21		37506	0	10,400		5,762		13,982			(4,638)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML-	02/28/2024	02/28/2025	18		38871	0	27,580		18,336		15,592			(9,244)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BAML-	04/11/2024	04/11/2025	366		18454	0	122,610		96,458		151,955			(26,152)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML-	04/25/2024	04/25/2025	4,400		17431	0	42,680		35,232		74,821			(7,448)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML-	01/19/2024	01/17/2025	4,900		17314	0	60,760		33,756		36,086			(27,004)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML-	03/14/2024	03/14/2025	7,900		18015	0	83,740		59,383		143,916			(24,357)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML-	02/28/2024	02/28/2025	4,800		17875	0	54,240		36,061		60,464			(18,179)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML-	02/08/2024	02/07/2025	4,300		17783	0	49,450		30,273		110,862			(19,177)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML-	02/07/2024	02/07/2025	4,300		17755	0	49,020		29,762		83,406			(19,258)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML-	01/18/2024	01/17/2025	5,000		16982	0	60,000		33,241		68,336			(26,759)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML-	04/10/2024	04/10/2025	7,900		18012	0	92,430		72,060		182,797			(20,370)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML-	02/14/2024	02/14/2025	4,800		17808	0	63,840		39,988		128,156			(23,852)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML-	04/24/2024	04/24/2025	4,400		17527	0	42,680		34,920		82,297			(7,760)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML-	01/31/2024	01/31/2025	4,400		17137	0	56,320		33,111		62,209			(23,209)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML-	03/06/2024	03/06/2025	2,900		18018	0	31,900		21,794		57,898			(10,106)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML-	03/28/2024	03/28/2025	5,700		18255	0	76,380		57,285		75,482			(19,095)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML-	02/01/2024	01/31/2025	4,400		17345	0	58,080		34,430		35,828			(23,650)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML-	02/29/2024	02/28/2025	4,800		18044	0	54,720		36,682		65,039			(18,038)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML-	03/20/2024	03/20/2025	5,800		18240	0	81,200		58,607		27,862			(22,593)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML-	01/24/2024	01/24/2025	4,400		17499	0	54,120		30,777		58,618			(23,343)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML-	01/05/2024	01/03/2025	2,500		16306	0	34,500		17,825		88,342			(16,675)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML-	02/23/2024	02/21/2025	4,800		17938	0	70,080		45,747		58,028			(24,333)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML-	02/22/2024	02/21/2025	4,800		18005	0	72,000		46,870		40,029			(25,130)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	ML-	02/15/2024	02/14/2025	2,100		0.998	0	45,570		28,861		54,395			(16,709)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	ML-	03/07/2024	03/07/2025	2,600		1.001	0	66,820		46,089		72,225			(20,731)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	ML-	02/23/2024	02/21/2025	2,300		0.99	0	55,430		36,183		64,205			(19,247)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	ML-	03/21/2024	03/21/2025	2,100		0.995	0	45,990		33,505		46,707			(12,485)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	ML-	03/14/2024	03/14/2025	2,300		0.991	0	44,850		31,805		48,611			(13,045)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	ML-	02/29/2024	02/28/2025	1,600		0.995	0	36,000		24,133		40,956			(11,867)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BAML-	01/19/2024	01/17/2025	1,200		1.008	0	25,920		14,400		35,763			(11,520)				0/0

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RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	ML-	02/08/2024	02/07/2025	2,400		0.996	0	47,520		29,091		58,088			(18,429)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BAML-	02/01/2024	01/31/2025	1,013		1963	0	45,600		27,032		51,877			(18,568)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML-	02/28/2024	02/28/2025	349		2876	0	16,500		10,970		18,879			(5,530)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML-	03/27/2024	03/27/2025	231		3053	0	10,640		7,950		4,272			(2,690)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML-	03/27/2024	03/27/2025	198		3007	0	31,380		23,448		9,431			(7,932)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML-	03/20/2024	03/20/2025	302		2944	0	12,870		9,289		9,581			(3,581)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML-	02/28/2024	02/28/2025	209		2838	0	31,740		21,102		29,068			(10,638)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML-	03/06/2024	03/06/2025	170		2949	0	5,150		3,518		4,098			(1,632)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BAML-	01/25/2024	01/24/2025	1,051		2721	0	64,670		37,082		81,655			(27,588)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BAML-	02/08/2024	02/07/2025	502		2776	0	26,880		16,456		32,057			(10,424)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BAML-	02/01/2024	01/31/2025	976		2754	0	45,360		26,889		62,039			(18,471)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BAML-	02/15/2024	02/14/2025	1,016		2841	0	69,600		44,080		75,173			(25,520)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BAML-	03/07/2024	03/07/2025	168		3013	0	9,150		6,311		7,449			(2,839)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML-	01/05/2024	01/03/2025	12,996		370.7015	0	55,930		28,897		115,577			(27,033)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML-	04/24/2024	04/24/2025	10,023		372.11328	0	67,710		55,399		94,814			(12,311)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML-	04/18/2024	04/17/2025	7,836		372.6907	0	54,230		43,685		71,356			(10,545)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML-	02/07/2024	02/07/2025	16,991		364.16022	0	141,360		85,826		234,004			(55,534)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML-	01/04/2024	01/03/2025	4,975		365.78991	0	30,420		15,673		60,771			(14,747)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML-	03/14/2024	03/14/2025	10,018		372.3048	0	67,340		47,754		88,894			(19,586)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML-	03/14/2024	03/14/2025	17,598		369.35	0	141,050		100,024		187,033			(41,026)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML-	02/07/2024	02/07/2025	4,111		367.07934	0	28,800		17,486		48,067			(11,314)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML-	04/17/2024	04/17/2025	7,017		379.43296	0	32,500		25,964		41,289			(6,536)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML-	01/11/2024	01/10/2025	4,688		366.62904	0	29,070		15,585		54,900			(13,485)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML-	03/28/2024	03/28/2025	10,447		375.94331	0	73,320		54,990		74,703			(18,330)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML-	04/17/2024	04/17/2025	24,829		371.28108	0	192,280		153,612		245,717			(38,668)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML-	03/13/2024	03/13/2025	17,254		370.89	0	138,880		97,560		166,117			(41,320)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML-	01/04/2024	01/03/2025	11,608		362.17181	0	89,040		45,877		173,862			(43,163)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML-	03/13/2024	03/13/2025	9,705		373.85712	0	65,520		46,026		77,440			(19,494)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	MS-	04/18/2024	04/17/2025	7,295		378.9824	0	33,480		26,970		44,294			(6,510)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML-	01/05/2024	01/03/2025	11,337		362.02166	0	86,920		44,909		171,145			(42,011)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML-	02/07/2024	02/07/2025	10,688		373.64736	0	48,750		29,598		81,958			(19,152)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML-	01/11/2024	01/10/2025	9,927		371.34336	0	44,640		23,932		85,573			(20,708)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML-	04/17/2024	04/17/2025	7,826		373.13378	0	54,230		43,324		69,392			(10,906)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML-	01/11/2024	01/10/2025	14,064		362.64	0	111,690		59,878		206,658			(51,812)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML-	04/18/2024	04/17/2025	25,128		370.8402	0	194,370		156,576		255,080			(37,794)				0/0

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML-	04/24/2024	04/24/2025	7,043		377.65068	0	33,280		27,229		47,211			(6,051)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML-	02/22/2024	02/21/2025	15,956		371.87073	0	73,660		47,950		141,355			(25,710)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML-	02/22/2024	02/21/2025	16,506		363.51	0	130,800		85,147		237,783			(45,653)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML-	03/14/2024	03/14/2025	10,559		377.4757	0	50,310		35,677		66,263			(14,633)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML-	01/05/2024	01/03/2025	5,254		365.99992	0	31,350		16,198		63,369			(15,153)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML-	02/22/2024	02/21/2025	4,952		366.05457	0	33,660		21,912		62,253			(11,748)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML-	03/13/2024	03/13/2025	10,245		379.04958	0	49,400		34,702		56,898			(14,698)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML-	03/28/2024	03/28/2025	29,732		372.95667	0	248,640		186,480		258,048			(62,160)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML-	01/04/2024	01/03/2025	12,990		370.85525	0	56,400		29,059		114,297			(27,341)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML-	03/28/2024	03/28/2025	16,339		382.66325	0	74,420		55,815		71,885			(18,605)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML-	04/24/2024	04/24/2025	22,754		368.79084	0	188,160		153,949		259,734			(34,211)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML-	03/02/2023	02/28/2025	8,266		351.88249	80,040	0		26,643		198,619			(53,397)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML-	03/09/2023	03/07/2025	6,270		349.83733	66,880	0		22,907		162,561			(43,973)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML-	02/07/2024	02/06/2026	5,755		365.25489	0	62,160		49,950		91,882			(12,210)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	MS-	04/18/2024	04/17/2026	3,513		369.3598	0	39,910		36,057		49,442			(3,853)				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	0	35,760		30,581		44,806			(5,179)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML-	04/17/2024	04/17/2026	3,239		369.79892	0	36,840		33,146		44,818			(3,694)				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	0	77,740		70,692		99,917			(7,048)				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	0	35,760		30,455		41,872			(5,305)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML-	02/22/2024	02/20/2026	4,402		363.87351	0	47,040		38,865		74,428			(8,175)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML-	03/28/2024	03/27/2026	10,982		369.97003	0	140,630		123,148		148,954			(17,482)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML-	03/15/2023	03/14/2025	8,404		356.25606	92,700	0		32,598		170,903			(60,102)				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	0	14,950		11,341		24,759			(3,609)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML-	01/11/2024	01/09/2026	2,758		362.27736	0	30,700		23,619		48,669			(7,081)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML-	01/19/2024	01/17/2025	1,371		363.85084	0	7,150		3,972		7,257			(3,178)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML-	01/19/2024	01/17/2025	11,246		381.35068	0	106,600		59,222		122,338			(47,378)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML-	01/19/2024	01/17/2025	21,120		392.28808	0	102,410		56,894		105,198			(45,516)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML-	04/18/2024	04/17/2026	5,608		625.33317	0	93,600		84,563		103,459			(9,037)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML-	04/25/2024	04/24/2026	3,300		635.42595	0	58,860		53,745		51,068			(5,115)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML-	02/01/2024	01/30/2026	1,483		625.15301	0	23,360		18,624		22,393			(4,736)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML-	03/21/2024	03/20/2026	4,528		651.4898	0	64,750		55,998		45,229			(8,752)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML-	03/07/2024	03/06/2026	3,296		644.3508	0	46,260		39,114		36,622			(7,146)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML-	02/23/2024	02/23/2026	2,020		641.06482	0	30,250		25,049		23,176			(5,201)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML-	02/29/2024	02/27/2026	1,477		623.6118	0	27,840		23,270		24,847			(4,570)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML-	03/14/2024	03/13/2026	1,648		640.11124	0	26,010		22,243		20,566			(3,767)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	BAML-	04/25/2024	04/25/2025	4,168		213.11304	0	11,340		9,361		10,371			(1,979)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	BAML-	03/14/2024	03/14/2025	3,494		197.74545	0	8,890		6,304		11,142			(2,586)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	BAML-	02/08/2024	02/07/2025	4,779		190.2133	0	16,920		10,358		28,300			(6,562)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	BAML-	04/11/2024	04/11/2025	2,730		222.4376	0	7,920		6,231		6,340			(1,689)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	02/22/2024	02/21/2025	9,502		200.55988	0	40,850		26,592		33,130			(14,258)				0/0

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SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	02/22/2024	02/20/2026	2,501		200.75984	0	14,850		12,269		13,488			(2,581)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	03/06/2024	03/06/2025	1,179		257.3025	0	5,190		3,546		4,820			(1,644)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	03/20/2024	03/20/2025	3,138		255.42984	0	18,320		13,223		17,424			(5,097)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	01/18/2024	01/17/2025	10,100		253.708	0	33,500		18,560		59,985			(14,940)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	04/17/2024	04/17/2025	1,577		254.05	0	9,560		7,637		10,367			(1,923)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	03/06/2024	03/06/2025	3,145		253.2465	0	19,520		13,336		19,228			(6,184)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	04/24/2024	04/24/2025	3,563		257.5031	0	14,670		12,003		17,962			(2,667)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	02/28/2024	02/28/2025	4,387		255.23296	0	17,600		11,701		24,053			(5,899)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/17/2024	04/17/2025	788		257.6067	0	3,540		2,828		3,761			(712)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	02/28/2024	02/28/2025	1,595		249.71712	0	10,320		6,861		14,192			(3,459)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	02/28/2024	02/27/2026	3,989		249.4664	0	36,200		30,134		45,194			(6,066)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	03/20/2024	03/20/2026	2,746		255.68476	0	22,680		19,533		22,098			(3,147)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	01/18/2024	01/16/2026	404		247.52	0	3,400		2,645		4,991			(755)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	03/20/2024	03/20/2025	470		5743	0	66,150		47,745		61,260			(18,405)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	03/06/2024	03/06/2025	963		5697	0	138,600		94,691		146,181			(43,909)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	01/10/2024	01/10/2025	89		5652	0	9,650		5,117		14,882			(4,533)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	03/13/2024	03/13/2025	35		5681	0	5,760		4,046		5,847			(1,714)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	02/07/2024	02/07/2025	318		5674	0	42,300		25,682		50,581			(16,618)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	01/31/2024	01/31/2025	481		5613	0	66,150		38,890		94,655			(27,260)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	03/06/2024	03/06/2025	491		5703	0	69,160		47,250		72,833			(21,910)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	02/28/2024	02/28/2025	934		5626	0	152,640		101,480		181,454			(51,160)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	02/28/2024	02/28/2025	370		5637	0	58,170		38,673		69,140			(19,497)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	04/10/2024	04/10/2025	1,482		5717	0	202,440		157,825		260,716			(44,615)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	01/31/2024	01/31/2025	231		5613	0	31,850		18,725		45,575			(13,125)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	01/10/2024	01/10/2025	1,073		5585	0	147,600		78,260		228,459			(69,340)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	03/20/2024	03/20/2025	505		5726	0	75,110		54,212		70,348			(20,898)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	04/10/2024	04/10/2025	494		5700	0	71,400		55,664		92,014			(15,736)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	02/07/2024	02/07/2025	300		5685	0	38,420		23,326		45,730			(15,094)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	02/14/2024	02/14/2025	336		5629	0	49,970		31,300		63,726			(18,670)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	02/14/2024	02/14/2025	531		5651	0	72,900		45,663		92,804			(27,237)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	03/13/2024	03/13/2025	926		5727	0	130,910		91,962		130,749			(38,948)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	02/07/2024	02/06/2026	353		5697	0	62,400		50,143		71,737			(12,257)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	02/28/2024	02/27/2026	229		5637	0	47,840		39,823		54,590			(8,017)				0/0

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SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	01/10/2024	01/09/2026	197		5591	0	37,180		28,447		51,127			(8,733)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	04/10/2024	04/10/2026	370		5717	0	69,510		61,872		83,786			(7,638)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	01/31/2024	01/30/2026	285		5596	0	56,640		44,970		73,707			(11,670)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	03/06/2024	03/06/2026	526		5703	0	102,300		86,140		107,160			(16,160)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	02/28/2024	02/27/2026	599		5666	0	116,960		97,360		133,296			(19,600)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	03/15/2023	03/14/2025	36		5624	5,360	0		1,885		6,934			(3,475)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	01/31/2024	01/30/2026	320		5647	0	56,340		44,731		73,441			(11,609)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	03/13/2024	03/13/2026	297		5658	0	67,660		57,623		69,194			(10,037)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	01/10/2024	01/09/2026	107		5663	0	16,920		12,946		23,329			(3,974)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	02/14/2024	02/13/2026	566		5640	0	110,400		89,776		133,070			(20,624)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	02/07/2024	02/06/2026	106		5714	0	17,940		14,416		20,595			(3,524)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	02/14/2024	02/13/2026	265		5651	0	50,400		40,985		60,683			(9,415)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	03/13/2024	03/13/2026	105		5704	0	21,540		18,345		21,837			(3,195)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	03/06/2024	03/06/2026	596		5697	0	117,300		98,770		123,194			(18,530)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	04/10/2024	04/10/2026	706		5723	0	130,400		116,070		157,460			(14,330)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	03/20/2024	03/20/2026	244		5737	0	47,880		41,237		45,987			(6,643)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	03/20/2024	03/20/2026	557		5743	0	108,160		93,154		103,561			(15,006)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML -	04/10/2024	04/09/2027	741		5723	0	168,000		155,692		196,125			(12,308)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML -	02/07/2024	02/05/2027	441		5680	0	100,000		86,905		112,948			(13,095)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML -	03/15/2023	03/13/2026	36		5602	7,200	0		4,088		9,422			(3,112)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML -	02/28/2024	02/26/2027	564		5643	0	139,200		123,648		156,116			(15,552)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML -	03/13/2024	03/12/2027	262		5727	0	62,550		56,364		62,973			(6,186)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML -	01/31/2024	01/29/2027	409		5608	0	96,600		83,331		120,043			(13,269)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML -	01/10/2024	01/08/2027	250		5630	0	53,620		45,223		69,934			(8,397)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML -	02/14/2024	02/12/2027	602		5629	0	145,180		127,099		170,340			(18,081)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML -	03/20/2024	03/19/2027	627		5743	0	147,960		134,275		144,034			(13,685)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML -	03/06/2024	03/05/2027	578		5708	0	135,300		121,051		141,411			(14,249)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML -	02/07/2024	02/07/2028	494		5680	0	129,640		116,934		144,759			(12,706)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML -	03/15/2023	03/15/2027	36		5602	8,440	0		5,710		10,864			(2,730)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML -	02/28/2024	02/28/2028	388		5598	0	116,820		107,052		130,045			(9,768)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML -	03/06/2024	03/06/2028	893		5697	0	245,310		225,974		256,405			(19,336)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML -	02/14/2024	02/14/2028	566		5629	0	156,160		141,604		180,246			(14,556)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML -	04/10/2024	04/10/2028	776		5711	0	205,920		194,629		237,155			(11,291)				0/0

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SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	03/13/2024	03/13/2028	419		5716	0	116,160		107,561		118,443			(8,599)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	01/31/2024	01/31/2028	445		5602	0	121,750		109,233		147,342			(12,517)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	03/20/2024	03/20/2028	662		5737	0	181,260		168,712		178,501			(12,548)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	01/10/2024	01/10/2028	125		5686	0	28,490		25,151		36,043			(3,339)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	01/10/2024	01/10/2029	286		5635	0	79,840		72,359		97,028			(7,481)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	03/20/2024	03/20/2029	697		5743	0	210,400		198,750		205,001			(11,650)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	03/15/2023	03/15/2028	36		5602	9,540	0		7,073		12,080			(2,467)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	01/31/2024	01/31/2029	427		5602	0	130,080		119,388		152,154			(10,692)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	02/07/2024	02/07/2029	529		5680	0	155,100		142,947		169,397			(12,153)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	03/06/2024	03/06/2029	1,069		5697	0	326,960		306,346		335,378			(20,614)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	02/14/2024	02/14/2029	761		5634	0	230,480		213,305		259,923			(17,176)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	04/10/2024	04/10/2029	459		5706	0	136,240		130,265		153,208			(5,975)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	02/28/2024	02/28/2029	493		5632	0	155,680		145,273		169,437			(10,407)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	03/13/2024	03/13/2029	280		5716	0	86,080		80,983		87,472			(5,097)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BMO-	04/24/2024	04/24/2025	23		38230	0	18,720		15,316		18,968			(3,404)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BMO-	04/04/2024	04/04/2025	155		38520	0	129,000		98,983		133,085			(30,017)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BMO-	04/04/2024	04/04/2025	268		17789	0	96,384		73,957		124,578			(22,427)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BMO-	04/04/2024	04/04/2025	5,100		17879	0	51,510		39,524		98,323			(11,986)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BMO-	04/11/2024	04/11/2025	7,900		18308	0	91,640		72,094		139,614			(19,546)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BMO-	04/03/2024	04/03/2025	5,000		18160	0	50,000		38,017		70,601			(11,983)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BMO-	04/18/2024	04/17/2025	6,900		17394	0	85,560		68,923		147,988			(16,637)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BMO-	04/17/2024	04/17/2025	7,900		17494	0	84,530		67,531		148,355			(16,999)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BMO-	04/03/2024	04/03/2025	267		2981	0	12,560		9,550		7,197			(3,010)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BMO-	04/10/2024	04/10/2025	407		2954	0	17,160		13,378		11,754			(3,782)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BMO-	04/17/2024	04/17/2025	177		2794	0	28,000		22,369		32,157			(5,631)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BMO-	04/17/2024	04/17/2025	424		2828	0	17,760		14,188		18,592			(3,572)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BMO-	04/10/2024	04/10/2025	170		2916	0	26,350		20,543		16,262			(5,807)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BMO-	04/10/2024	04/10/2025	19,377		370.45529	0	165,600		129,104		198,421			(36,496)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BMO-	04/10/2024	04/10/2025	9,689		379.74454	0	45,000		35,083		52,409			(9,917)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BMO-	04/10/2024	04/10/2025	8,612		373.79942	0	59,840		46,652		71,296			(13,188)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BMO-	04/10/2024	04/10/2026	4,844		371.19843	0	54,000		48,066		63,085			(5,934)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	04/18/2024	04/17/2025	4,351		367.0145	0	25,280		20,364		29,630			(4,916)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	04/18/2024	04/17/2025	37,254		395.699	0	189,060		152,298		232,228			(36,762)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	04/18/2024	04/17/2025	10,061		385.402	0	96,570		77,793		114,329			(18,778)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	04/17/2024	04/17/2025	35,416		394.96732	0	178,100		142,284		231,370			(35,816)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	04/17/2024	04/17/2025	16,346		386.52471	0	139,800		111,686		175,029			(28,114)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	04/04/2024	04/02/2026	2,744		645.52279	0	32,700		28,906		35,282			(3,794)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/29/2024	02/28/2025	1,693		1142	0	134,080		89,882		149,767			(44,198)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/23/2024	02/21/2025	2,978		1189	0	162,995		106,400		183,059			(56,595)				0/0

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BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/28/2024	03/28/2025	5,270		1203	0	358,144		268,608		307,762			(89,536)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/18/2024	04/17/2025	5,974		1179	0	304,635		245,400		436,029			(59,235)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/04/2024	04/04/2025	4,319		1187	0	280,602		215,310		321,006			(65,292)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	01/19/2024	01/17/2025	87		1148	0	5,122		2,846		7,114			(2,276)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/08/2024	02/07/2025	765		1165	0	50,445		30,882		56,069			(19,563)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	01/11/2024	01/10/2025	174		1161	0	9,350		5,013		12,789			(4,337)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/14/2024	03/14/2025	6,401		1191	0	401,660		284,834		423,350			(116,826)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/01/2024	01/31/2025	426		1164	0	27,620		16,373		31,327			(11,247)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	01/25/2024	01/24/2025	259		1140	0	17,379		9,965		22,572			(7,414)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	01/05/2024	01/03/2025	177		1131	0	10,066		5,201		16,323			(4,865)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/11/2024	04/11/2025	5,776		1207	0	304,980		239,929		309,340			(65,051)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/21/2024	03/21/2025	2,572		1197	0	163,928		119,427		149,744			(44,501)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/15/2024	02/14/2025	1,713		1162	0	107,540		68,109		129,552			(39,431)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	01/19/2024	01/16/2026	785		1184	0	50,679		39,479		66,964			(11,200)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/21/2024	03/20/2026	830		1207	0	65,280		56,456		63,269			(8,824)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/28/2024	03/27/2026	1,317		1213	0	109,344		95,752		100,987			(13,592)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	01/05/2024	01/05/2026	177		1172	0	10,738		8,168		15,971			(2,570)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/07/2024	03/06/2026	498		1239	0	32,442		27,430		30,554			(5,012)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/21/2024	03/20/2026	249		1245	0	16,293		14,091		15,581			(2,202)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	01/25/2024	01/23/2026	86		1160	0	6,686		5,266		8,357			(1,420)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/15/2024	02/13/2026	428		1162	0	34,845		28,492		41,409			(6,353)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/08/2024	02/06/2026	425		1194	0	31,095		25,090		34,705			(6,005)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/04/2024	04/02/2026	1,016		1200	0	79,596		70,361		89,894			(9,235)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/11/2024	04/10/2026	1,842		1183	0	149,424		133,554		157,194			(15,870)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	01/11/2024	01/09/2026	872		1204	0	50,510		38,859		66,415			(11,651)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/15/2024	02/13/2026	599		1207	0	38,787		31,715		45,897			(7,072)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/18/2024	04/17/2026	1,905		1156	0	149,534		135,096		197,387			(14,438)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/23/2024	02/23/2026	681		1227	0	41,656		34,494		47,246			(7,162)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/01/2024	01/30/2026	341		1222	0	21,276		16,962		23,893			(4,314)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/14/2024	03/13/2026	421		1191	0	34,360		29,384		36,978			(4,976)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/28/2024	03/27/2026	412		1251	0	28,480		24,940		25,897			(3,540)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/14/2024	03/13/2026	1,095		1180	0	94,042		80,422		101,390			(13,620)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/04/2024	04/02/2026	1,016		1248	0	62,736		55,457		70,711			(7,279)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/08/2024	02/06/2026	85		1184	0	6,555		5,289		7,333			(1,266)				0/0

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/23/2024	02/23/2026	511		1187	0	38,268		31,688		43,688			(6,580)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/07/2024	03/06/2026	415		1177	0	36,670		31,005		35,439			(5,665)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/28/2024	03/28/2025	14,591		347.897074	0	142,545		106,909		124,016			(35,636)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/08/2024	02/07/2025	1,454		343.583473	0	13,090		8,014		14,571			(5,076)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/11/2024	04/11/2025	20,479		347.14499	0	166,992		131,373		171,211			(35,619)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/04/2024	04/04/2025	14,218		347.213166	0	123,725		94,936		141,559			(28,789)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/29/2024	02/28/2025	6,385		340.4182	0	68,860		46,161		77,329			(22,699)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/01/2024	01/31/2025	874		343.0436	0	7,869		4,665		8,944			(3,204)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/18/2024	04/17/2025	20,824		343.121372	0	166,850		134,407		235,978			(32,443)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	01/11/2024	01/10/2025	1,473		339.7807	0	12,660		6,787		17,607			(5,873)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/14/2024	03/14/2025	16,493		345.980552	0	151,506		107,439		160,634			(44,067)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	01/19/2024	01/17/2025	295		338.437831	0	2,707		1,504		3,803			(1,203)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/07/2024	03/07/2025	3,447		344.768694	0	33,552		23,143		30,631			(10,409)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	01/25/2024	01/24/2025	587		338.8303	0	5,696		3,266		7,468			(2,430)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/15/2024	02/14/2025	4,087		340.8514	0	39,144		24,791		47,790			(14,353)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/23/2024	02/21/2025	5,237		346.7971	0	39,492		25,780		44,635			(13,713)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/21/2024	03/21/2025	10,914		347.800253	0	96,026		69,958		88,042			(26,068)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	01/19/2024	01/16/2026	4,419		338.777288	0	51,915		40,442		68,589			(11,473)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/04/2024	04/02/2026	5,513		346.172567	0	65,284		57,710		73,785			(7,574)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/23/2024	02/23/2026	2,909		346.1097	0	30,850		25,546		35,388			(5,304)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/21/2024	03/20/2026	3,447		347.4528	0	40,308		34,859		39,400			(5,449)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/14/2024	03/13/2026	6,076		344.593857	0	75,684		64,723		81,756			(10,961)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/18/2024	04/17/2026	2,346		343.121372	0	25,144		22,716		33,020			(2,428)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/28/2024	03/27/2026	4,292		349.6453	0	50,355		44,095		46,874			(6,260)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	01/11/2024	01/09/2026	6,187		342.8357	0	62,832		48,339		82,913			(14,493)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/07/2024	03/06/2026	1,436		349.966212	0	14,885		12,586		14,281			(2,299)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/08/2024	02/06/2026	2,908		343.9274	0	33,730		27,217		37,959			(6,513)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/15/2024	02/13/2026	2,919		340.8514	0	35,710		29,199		42,623			(6,511)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/11/2024	04/10/2026	2,307		346.799572	0	25,432		22,731		26,763			(2,701)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/29/2024	02/27/2026	3,773		340.4182	0	50,271		42,020		56,217			(8,251)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	01/25/2024	01/24/2025	1,500		0.999	0	34,650		19,869		44,817			(14,781)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/10/2024	04/10/2025	493		2030	0	12,980		10,119		13,340			(2,861)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/07/2024	02/07/2025	410		1978	0	8,728		5,299		13,222			(3,429)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/07/2024	02/07/2025	308		1964	0	30,564		18,557		32,634			(12,007)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/11/2024	04/11/2025	1,958		2065	0	79,040		62,181		77,547			(16,859)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	10/25/2023	10/25/2024	895		892.5965	16,720	0		5,328		63,488			(11,392)				0/0

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BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/23/2023	08/23/2024	866		948.3626	7,760	0		1,130		15,436			(6,630)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/21/2023	11/21/2024	1,413		907.1989	35,620	0		13,994		77,373			(21,626)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	09/07/2023	09/06/2024	1,623		914.8194	38,250	0		7,060		80,830			(31,190)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	09/07/2023	09/06/2024	2,489		924.06	47,610	0		8,788		102,718			(38,822)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/01/2023	11/01/2024	667		899.17	12,300	0		4,156		43,073			(8,144)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/20/2023	09/20/2024	983		921.3049	16,020	0		3,565		42,453			(12,455)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/23/2023	08/23/2024	1,191		919.7363	23,980	0		3,492		51,853			(20,488)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	07/06/2023	07/05/2024	2,923		920.1247	60,210	0		663		128,358			(59,547)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/28/2023	07/03/2024	3,442		929.56	65,280	0		354		0			(64,926)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	10/11/2023	10/11/2024	1,316		911.2678	25,440	0		7,129		63,141			(18,311)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	07/26/2023	07/26/2024	3,612		939.4274	74,120	0		5,091		88,863			(69,029)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	10/25/2023	10/25/2024	1,231		885.4486	27,280	0		8,694		95,867			(18,586)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/08/2023	11/08/2024	3,298		909.55	61,800	0		22,071		180,570			(39,729)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	07/19/2023	07/19/2024	2,120		942.53652	41,800	0		2,067		49,398			(39,733)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/20/2023	09/20/2024	3,494		920.3891	58,304	0		12,974		153,875			(45,330)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/01/2023	11/01/2024	2,002		900.9683	35,280	0		11,922		125,769			(23,358)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	07/26/2023	07/26/2024	637		932.8382	15,120	0		1,038		19,702			(14,082)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	10/11/2023	10/11/2024	4,385		912.18	83,200	0		23,314		231,579			(59,886)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/13/2023	09/13/2024	1,191		927.6458	20,680	0		4,204		44,453			(16,476)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	07/19/2023	07/19/2024	1,166		930.27128	30,030	0		1,485		40,001			(28,545)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/28/2023	07/03/2024	968		934.2078	16,380	0		89		0			(16,291)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/16/2023	08/16/2024	1,087		919.95	20,390	0		2,577		47,967			(17,813)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/12/2023	07/12/2024	642		916.2736	17,760	0		537		30,503			(17,223)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	12/28/2023	12/27/2024	954		934.76075	22,419	0		11,055		30,260			(11,364)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	08/02/2023	08/02/2024	3,214		933.43	61,800	0		5,433		102,524			(56,367)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	12/13/2023	12/13/2024	1,067		933.4014	22,800	0		10,335		38,718			(12,465)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	12/20/2023	12/20/2024	640		903.2005	24,660	0		11,653		39,037			(13,007)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/21/2023	11/21/2024	1,848		918.2398	35,700	0		14,025		82,082			(21,675)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	09/27/2023	10/02/2024	2,323		910.29779	37,380	0		9,421		125,978			(27,959)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	10/18/2023	10/18/2024	1,217		900.4936	24,640	0		7,378		76,964			(17,262)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	11/15/2023	11/15/2024	2,833		913.0618	59,540	0		22,409		148,291			(37,131)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	08/30/2023	09/05/2024	1,182		921.9471	27,940	0		4,984		49,193			(22,956)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	10/04/2023	10/04/2024	1,883		902.71	35,020	0		9,140		115,043			(25,880)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/06/2023	12/06/2024	2,166		923.24	40,800	0		17,710		87,103			(23,090)				0/0

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

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BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	08/09/2023	08/09/2024	1,829		935.936	30,090	0		3,224		54,866			(26,866)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	10/18/2023	10/18/2024	2,544		902.3018	49,220	0		14,739		156,489			(34,481)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/29/2023	12/04/2024	2,926		921.94713	56,700	0		23,971		128,360			(32,729)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	08/09/2023	08/09/2024	1,076		935.0066	18,100	0		1,939		33,129			(16,161)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/06/2023	12/06/2024	1,191		919.547	24,640	0		10,695		51,776			(13,945)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/08/2023	09/25/2024	990		920.4646	12,960	0		3,483		43,608			(9,477)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	07/06/2023	07/05/2024	758		912.7342	18,480	0		204		38,869			(18,276)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	12/28/2023	12/27/2024	2,226		943.25	43,302	0		21,353		57,361			(21,949)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	09/27/2023	10/02/2024	996		921.14543	12,060	0		3,040		44,058			(9,020)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	12/13/2023	12/13/2024	3,415		939.9615	62,720	0		28,431		107,513			(34,289)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	12/20/2023	12/20/2024	2,882		931.3084	62,910	0		29,727		105,694			(33,183)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/12/2023	07/12/2024	535		945.2282	7,150	0		216		10,016			(6,934)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	08/30/2023	09/05/2024	967		922.8774	22,410	0		3,997		39,390			(18,413)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/02/2022	11/01/2024	1,774		890.43192	54,240	0		9,164		129,447			(45,076)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	02/08/2023	02/07/2025	2,608		917.5192	68,160	0		20,691		128,056			(47,469)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	07/13/2022	07/12/2024	1,189		926.97024	32,230	0		487		44,091			(31,743)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/05/2023	04/04/2025	2,053		922.9129	54,150	0		20,604		94,549			(33,546)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/31/2022	08/30/2024	1,620		927.63156	41,100	0		3,387		58,410			(37,713)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/13/2023	09/12/2025	1,407		917.48235	40,560	0		24,403		65,330			(16,157)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	07/19/2023	07/18/2025	3,604		944.42348	92,480	0		48,527		127,417			(43,953)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	06/22/2023	06/20/2025	1,939		928.13	49,059	0		23,888		79,685			(25,171)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	07/19/2023	07/18/2025	1,484		943.48	38,640	0		20,275		53,326			(18,365)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/29/2023	11/28/2025	542		921.94713	14,100	0		9,975		27,739			(4,125)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	12/21/2022	12/20/2024	657		908.06685	17,640	0		4,168		37,152			(13,472)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/24/2023	05/23/2025	1,969		916.02428	49,680	0		22,247		108,697			(27,433)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/11/2023	01/10/2025	2,730		915.75	69,250	0		18,359		127,782			(50,891)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	08/09/2023	08/08/2025	1,721		929.43	44,640	0		24,711		78,217			(19,929)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	12/21/2022	12/20/2024	2,411		909.89211	62,920	0		14,866		132,243			(48,054)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/08/2023	11/07/2025	550		905.0023	14,900	0		10,111		34,837			(4,789)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	02/01/2023	01/31/2025	1,513		924.30477	40,370	0		11,867		62,939			(28,503)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	09/08/2022	09/06/2024	1,618		930.122	40,500	0		3,732		58,098			(36,768)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/29/2023	11/28/2025	542		922.87	13,900	0		9,833		27,392			(4,067)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/26/2023	04/25/2025	2,395		922.08116	58,080	0		23,775		117,283			(34,305)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/21/2023	11/21/2025	1,304		913.6394	36,960	0		25,755		65,349			(11,205)				0/0

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BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/07/2023	06/06/2025	1,409		918.7104	36,387	0		16,994		63,116			(19,393)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/17/2023	05/16/2025	1,626		917.8107	41,550	0		18,207		79,007			(23,343)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/01/2023	05/30/2025	3,462		931.7146	75,072	0		34,386		123,599			(40,686)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/13/2023	09/12/2025	1,948		926.72185	48,240	0		29,024		78,308			(19,216)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/03/2023	05/02/2025	1,516		925.1065	36,120	0		15,133		60,616			(20,987)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/26/2023	04/25/2025	980		923.00232	23,400	0		9,579		47,276			(13,821)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/06/2023	12/05/2025	867		922.3168	22,800	0		16,348		38,319			(6,452)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	11/16/2022	11/15/2024	2,187		916.2889	55,000	0		10,350		103,671			(44,650)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/10/2023	05/09/2025	2,378		924.19488	60,302	0		25,844		97,105			(34,458)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/31/2022	08/30/2024	1,944		928.55734	48,420	0		3,991		68,384			(44,429)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	11/15/2023	11/14/2025	654		893.7911	24,120	0		16,599		48,388			(7,521)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/28/2023	06/27/2025	3,980		933.2782	95,460	0		47,337		160,284			(48,123)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	10/19/2022	10/18/2024	555		895.53436	15,350	0		2,298		37,771			(13,052)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/17/2022	08/16/2024	2,647		940.722	77,750	0		4,913		66,368			(72,837)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	01/05/2023	01/03/2025	552		898.504	15,550	0		3,978		36,097			(11,572)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	12/13/2023	12/12/2025	960		936.2129	25,830	0		18,769		42,214			(7,061)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	09/27/2023	09/26/2025	1,438		903.06603	36,400	0		22,600		95,607			(13,800)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	03/29/2023	03/28/2025	2,287		919.2183	56,104	0		20,808		106,211			(35,296)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	12/29/2022	12/27/2024	2,420		911.04846	59,180	0		14,571		130,360			(44,609)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/20/2022	07/19/2024	1,183		931.79988	31,680	0		783		37,763			(30,897)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	06/22/2023	06/20/2025	2,694		930.9144	65,045	0		31,673		105,517			(33,372)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	09/21/2022	09/20/2024	1,207		917.91071	27,720	0		3,084		56,806			(24,636)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	09/27/2023	09/26/2025	2,655		917.52955	52,320	0		32,484		146,903			(19,836)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	09/07/2023	09/05/2025	2,164		919.4397	59,800	0		35,452		115,255			(24,348)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/20/2023	09/19/2025	1,638		915.81	41,400	0		25,306		76,752			(16,094)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/17/2023	05/16/2025	1,084		916.89105	28,200	0		12,357		53,442			(15,843)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	08/30/2023	08/29/2025	1,935		925.6684	54,540	0		31,765		84,769			(22,775)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	10/18/2023	10/17/2025	1,438		899.5895	38,610	0		25,086		96,879			(13,524)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	12/13/2023	12/12/2025	1,494		934.3386	41,440	0		30,112		67,443			(11,328)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/20/2022	07/19/2024	2,151		930.86994	58,400	0		1,444		70,650			(56,956)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/12/2023	04/11/2025	1,300		921.9371	32,520	0		12,686		54,749			(19,834)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	01/05/2023	01/03/2025	2,871		904.84425	73,060	0		18,692		170,958			(54,368)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	01/19/2023	01/17/2025	2,736		910.16472	74,000	0		20,358		150,459			(53,642)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	12/20/2023	12/19/2025	961		923.813	31,050	0		22,861		48,326			(8,189)				0/0

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BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	10/19/2022	10/18/2024	2,775		901.84094	69,250	0		10,368		171,925			(58,882)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/10/2023	05/09/2025	1,621		925.12	40,485	0		17,351		65,132			(23,134)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	08/09/2023	08/08/2025	968		934.0772	23,220	0		12,854		40,934			(10,366)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/01/2023	10/31/2025	890		902.7667	20,640	0		13,807		57,848			(6,833)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	10/12/2022	10/11/2024	6,219		904.99245	146,720	0		20,557		366,272			(126,163)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/16/2023	08/15/2025	652		904.31085	21,060	0		11,861		36,472			(9,199)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/12/2023	04/11/2025	2,276		921.0143	57,960	0		22,611		97,384			(35,349)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/10/2022	08/09/2024	2,439		942.02703	67,390	0		3,610		57,649			(63,780)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	11/22/2022	11/22/2024	2,299		912.4766	60,270	0		11,905		117,008			(48,365)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	07/06/2023	07/03/2025	1,299		924.7438	32,520	0		16,439		60,284			(16,081)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	11/22/2022	11/22/2024	1,533		904.2561	45,920	0		9,071		89,628			(36,849)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	11/15/2023	11/14/2025	1,635		914.8971	43,650	0		30,039		94,317			(13,611)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/01/2023	05/30/2025	1,406		931.7146	30,498	0		13,970		50,212			(16,528)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	08/03/2022	08/02/2024	637		943.76376	17,580	0		773		13,624			(16,807)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	07/13/2022	07/12/2024	1,189		923.26976	34,210	0		517		48,479			(33,693)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	12/07/2022	12/06/2024	984		912.10545	26,370	0		5,723		52,752			(20,647)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/19/2023	04/17/2025	2,167		921.90717	54,200	0		21,620		102,080			(32,580)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	08/24/2022	08/23/2024	1,282		932.3058	36,360	0		2,647		41,633			(33,713)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	07/27/2022	07/26/2024	2,561		934.4482	75,120	0		2,580		76,302			(72,540)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	12/14/2022	12/13/2024	763		916.03305	19,390	0		4,395		37,631			(14,995)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	12/14/2022	12/13/2024	2,072		913.2822	55,100	0		12,488		107,193			(42,612)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	10/11/2023	10/10/2025	1,973		911.2678	50,940	0		32,607		118,665			(18,333)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	01/19/2023	01/17/2025	875		907.42326	24,720	0		6,801		50,279			(17,919)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/06/2023	12/05/2025	867		924.1632	22,080	0		15,832		37,255			(6,248)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	08/03/2022	08/02/2024	2,973		935.28684	93,520	0		4,111		86,621			(89,409)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	02/15/2023	02/14/2025	1,197		919.17	30,030	0		9,405		53,253			(20,625)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	10/05/2022	10/04/2024	1,872		917.3931	41,140	0		5,369		89,465			(35,771)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	09/14/2022	09/13/2024	652		930.3424	14,460	0		1,470		23,411			(12,990)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	03/22/2023	03/21/2025	1,640		905.5035	47,550	0		17,178		94,526			(30,372)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/05/2023	04/04/2025	1,296		913.656	39,600	0		15,068		69,324			(24,532)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	10/25/2023	10/24/2025	1,231		897.064	28,380	0		18,712		85,533			(9,668)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	11/30/2022	11/29/2024	1,307		917.26182	33,720	0		6,994		64,200			(26,726)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/14/2023	06/13/2025	1,831		927.7613	46,070	0		21,959		70,571			(24,111)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/03/2023	05/02/2025	3,791		924.1833	91,700	0		38,418		154,150			(53,282)				0/0

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BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	03/22/2023	03/21/2025	1,640		910.0768	44,100	0		15,932		100,886			(28,168)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	10/11/2023	10/10/2025	1,644		912.18	41,850	0		26,789		97,749			(15,061)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	10/05/2022	10/04/2024	1,872		908.31	47,940	0		6,256		105,172			(41,684)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/09/2022	11/08/2024	1,775		901.63	44,960	0		8,029		110,388			(36,931)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/28/2022	09/27/2024	1,432		914.90112	31,590	0		3,819		68,785			(27,771)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	07/07/2022	07/05/2024	1,074		928.95836	30,900	0		170		37,708			(30,730)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/07/2023	06/06/2025	2,819		917.788	73,892	0		34,510		128,148			(39,382)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/23/2023	08/22/2025	1,083		921.5831	28,000	0		16,038		47,244			(11,962)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/19/2023	04/17/2025	1,842		923.75283	44,710	0		17,835		84,147			(26,875)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	07/26/2023	07/25/2025	1,169		931.8969	35,640	0		19,044		45,672			(16,596)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	03/29/2023	03/28/2025	4,791		918.3	119,385	0		44,277		226,014			(75,108)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/02/2022	11/01/2024	1,552		897.6492	42,420	0		7,167		102,437			(35,253)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	09/14/2022	09/13/2024	869		927.5818	20,240	0		2,057		33,281			(18,183)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	09/21/2022	09/20/2024	3,949		910.61847	102,240	0		11,376		212,725			(90,864)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	12/20/2023	12/19/2025	961		925.6868	30,150	0		22,198		47,110			(7,952)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/24/2023	05/23/2025	4,266		918.77786	102,570	0		45,931		226,169			(56,639)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	12/07/2022	12/06/2024	2,733		914.85	70,000	0		15,192		139,964			(54,808)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/12/2023	07/11/2025	535		935.888	12,800	0		6,593		17,948			(6,207)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	12/28/2023	12/26/2025	1,166		941.3635	32,087	0		23,966		37,124			(8,121)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	10/12/2022	10/11/2024	2,332		899.58951	60,060	0		8,415		149,526			(51,645)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	02/08/2023	02/07/2025	3,151		920.28	78,880	0		23,946		147,527			(54,934)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/10/2022	08/09/2024	2,651		942.02703	73,250	0		3,924		65,694			(69,326)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/20/2023	09/19/2025	1,747		918.5574	42,176	0		25,781		78,537			(16,395)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	08/30/2023	08/29/2025	1,290		923.8078	37,440	0		21,806		58,168			(15,634)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/17/2022	08/16/2024	1,694		932.2215	56,320	0		3,559		55,260			(52,761)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	02/23/2023	02/21/2025	1,866		909.90918	45,900	0		14,837		104,196			(31,063)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	02/23/2023	02/21/2025	2,745		915.3741	61,500	0		19,880		140,478			(41,620)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	01/25/2023	01/24/2025	653		921.2756	15,360	0		4,367		27,784			(10,993)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	08/02/2023	08/01/2025	1,178		933.43	30,360	0		16,515		50,162			(13,845)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	01/25/2023	01/24/2025	1,633		923.1126	37,200	0		10,577		67,070			(26,623)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	07/06/2023	07/03/2025	3,356		917.3533	94,860	0		47,953		174,248			(46,907)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	07/26/2023	07/25/2025	1,487		925.3077	50,120	0		26,781		64,794			(23,339)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	12/29/2022	12/27/2024	1,980		910.13923	49,140	0		12,099		108,267			(37,041)				0/0

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BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/21/2023	11/21/2025	1,196		911.7993	34,980	0		24,376		61,516			(10,604)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	02/15/2023	02/14/2025	2,067		918.2508	52,250	0		16,364		93,505			(35,886)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	10/26/2022	10/25/2024	2,314		904.68777	60,480	0		9,637		138,219			(50,843)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/11/2023	01/10/2025	874		919.413	20,720	0		5,493		38,090			(15,227)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/28/2023	06/27/2025	1,721		930.4896	43,200	0		21,422		72,625			(21,778)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	01/19/2022	01/17/2025	500		1002	19,800	0		3,626		1,740			(16,174)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/05/2023	04/02/2026	2,485		921.0616	79,120	0		46,413		133,661			(32,707)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	02/15/2023	02/13/2026	2,285		917.3317	69,510	0		37,683		106,566			(31,827)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	12/14/2022	12/12/2025	2,399		915.1161	74,140	0		35,916		135,045			(38,224)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	11/22/2022	11/21/2025	1,752		917.0436	50,560	0		23,499		89,026			(27,061)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	07/13/2022	07/11/2025	1,405		923.26976	47,450	0		16,295		66,958			(31,155)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/28/2023	06/26/2026	1,399		930.4896	41,990	0		27,878		68,453			(14,112)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/06/2022	04/04/2025	1,549		967.4016	53,250	0		13,508		28,157			(39,742)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/22/2022	06/20/2025	2,920		923.8153	96,930	0		31,422		121,377			(65,508)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/02/2022	10/31/2025	1,884		907.57296	51,850	0		23,124		115,514			(28,726)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/20/2022	04/17/2025	1,659		964.36	59,200	0		15,736		33,254			(43,464)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML-	09/21/2022	09/19/2025	4,279		911.53	133,770	0		54,513		254,388			(79,258)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/20/2022	07/18/2025	2,473		931.79988	80,040	0		27,999		89,669			(52,041)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML-	10/11/2023	10/09/2026	1,754		911.2678	53,120	0		40,375		115,261			(12,745)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	02/08/2023	02/06/2026	3,369		923.9611	93,930	0		50,320		171,605			(43,610)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/28/2022	09/26/2025	1,102		916.7164	28,900	0		11,962		52,383			(16,938)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/19/2023	04/17/2026	2,059		921.90717	60,990	0		36,583		110,007			(24,407)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	05/10/2023	05/08/2026	2,919		924.19488	87,588	0		54,221		126,370			(33,367)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/03/2023	05/01/2026	3,791		925.1065	109,200	0		66,900		164,309			(42,300)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML-	09/27/2023	09/25/2026	1,217		898.54618	38,610	0		28,851		90,591			(9,759)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML-	11/15/2023	11/13/2026	1,853		915.8147	54,060	0		42,822		115,705			(11,238)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	01/12/2022	01/10/2025	491		1030	17,950	0		3,172		418			(14,778)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	06/01/2023	06/01/2026	1,623		924.32	49,320	0		31,558		70,483			(17,762)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	12/20/2023	12/18/2026	1,281		929.4346	44,280	0		36,495		67,131			(7,785)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	11/16/2022	11/14/2025	2,296		913.5455	70,980	0		32,565		122,260			(38,415)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/17/2023	05/15/2026	1,951		917.8107	58,680	0		36,702		106,530			(21,978)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/17/2021	11/15/2024	96		1035	4,510	0		566		11			(3,944)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	02/23/2023	02/23/2026	2,086		915.3741	55,860	0		30,738		119,055			(25,122)				0/0

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BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	12/15/2021	12/13/2024	388		1026	17,080	0		2,581		303			(14,499)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML-	12/13/2023	12/11/2026	1,707		935.2757	54,720	0		44,748		87,467			(9,972)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/29/2023	11/27/2026	650		911.79556	23,160	0		18,643		41,076			(4,517)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	12/28/2023	12/28/2026	1,166		942.30675	36,762	0		30,579		42,417			(6,183)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/06/2023	12/04/2026	975		925.0865	29,340	0		23,805		43,746			(5,535)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/31/2022	08/29/2025	1,944		928.55734	58,680	0		22,784		76,133			(35,896)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/04/2022	05/02/2025	1,781		955.2943	62,900	0		17,568		44,895			(45,332)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	10/04/2023	10/02/2026	665		906.32084	18,780	0		14,154		43,998			(4,626)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	01/19/2023	01/16/2026	2,955		910.16472	93,690	0		48,434		178,180			(45,256)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	08/17/2022	08/15/2025	2,965		939.7775	102,480	0		38,477		94,003			(64,003)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML-	10/26/2022	10/24/2025	2,424		905.59518	75,680	0		33,266		156,542			(42,414)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	10/25/2023	10/23/2026	1,455		897.9575	39,650	0		30,645		105,176			(9,005)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	07/07/2022	07/07/2025	859		923.37344	31,200	0		10,581		40,794			(20,619)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML-	09/08/2022	09/08/2025	1,618		930.122	50,250	0		19,935		73,972			(30,315)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML-	08/09/2023	08/07/2026	1,184		934.0772	34,320	0		24,106		58,904			(10,214)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	03/29/2023	03/27/2026	2,614		919.2183	74,640	0		43,335		132,314			(31,305)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML-	11/30/2022	11/28/2025	1,307		915.42546	41,880	0		19,751		75,673			(22,129)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/14/2023	06/12/2026	2,046		927.7613	61,370	0		39,958		86,524			(21,412)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML-	07/19/2023	07/17/2026	2,438		941.59304	77,510	0		52,951		109,359			(24,559)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	06/07/2023	06/05/2026	1,735		920.5552	52,704	0		33,978		79,337			(18,726)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	09/20/2023	09/18/2026	1,965		921.3049	55,170	0		40,872		91,010			(14,298)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	04/12/2023	04/10/2026	2,276		923.7829	68,460	0		40,625		98,346			(27,835)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML-	02/02/2022	01/31/2025	499		1006	20,800	0		4,076		2,647			(16,724)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	10/12/2022	10/10/2025	2,665		893.28608	89,520	0		38,202		193,006			(51,318)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	08/10/2022	08/08/2025	2,651		942.02703	86,750	0		32,015		80,273			(54,735)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	01/26/2022	01/24/2025	507		986.3454	20,000	0		3,791		3,471			(16,209)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML-	08/02/2023	07/31/2026	1,286		933.43	39,360	0		27,393		64,502			(11,967)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/24/2023	05/22/2026	1,859		916.94214	54,400	0		34,374		110,907			(20,026)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/27/2022	04/25/2025	1,996		951.97	71,250	0		19,444		53,550			(51,806)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML-	10/05/2022	10/03/2025	2,422		906.4934	77,440	0		32,550		154,792			(44,890)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML-	12/07/2022	12/05/2025	3,389		913.0203	107,570	0		51,421		203,175			(56,149)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	07/26/2023	07/24/2026	1,169		932.8382	40,040	0		27,610		50,885			(12,430)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	07/27/2022	07/25/2025	2,667		932.5737	94,000	0		33,485		110,347			(60,515)				0/0

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	08/03/2022	08/01/2025	3,185		936.22872	114,900	0		41,667		124,472			(73,233)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	08/16/2023	08/14/2026	544		920.86995	15,970	0		11,319		25,130			(4,651)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML-	03/22/2023	03/20/2026	1,749		910.9914	54,560	0		31,327		109,712			(23,233)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	08/30/2023	08/28/2026	1,397		924.7381	45,890	0		33,115		68,002			(12,775)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/08/2023	11/06/2026	550		917.736	14,750	0		11,589		32,441			(3,161)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	12/29/2022	12/29/2025	2,200		905.59308	68,600	0		34,237		139,725			(34,363)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	01/25/2023	01/23/2026	1,960		922.1941	55,440	0		28,989		84,884			(26,451)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	02/09/2022	02/07/2025	201		980.513	9,640	0		1,951		1,805			(7,689)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/18/2022	05/16/2025	319		948.7324	9,570	0		2,796		9,388			(6,774)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	09/13/2023	09/11/2026	1,948		923.02605	60,300	0		44,286		88,157			(16,014)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	07/06/2023	07/06/2026	1,407		925.6676	41,210	0		27,687		73,246			(13,523)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML-	09/07/2023	09/04/2026	2,489		919.4397	80,500	0		58,659		148,029			(21,841)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	10/19/2022	10/17/2025	3,108		900.94	94,360	0		40,872		206,047			(53,488)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/13/2022	04/11/2025	723		979.2517	22,190	0		5,771		9,786			(16,419)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	08/24/2022	08/22/2025	1,709		934.1779	56,960	0		21,751		69,992			(35,209)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	10/18/2023	10/16/2026	1,659		900.4936	51,300	0		39,321		116,814			(11,979)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/11/2023	01/09/2026	3,058		915.75	93,240	0		47,559		148,835			(45,681)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML-	09/14/2022	09/12/2025	978		925.7413	29,340	0		11,768		47,958			(17,572)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/21/2023	11/20/2026	1,413		912.7194	47,320	0		37,752		73,617			(9,568)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	12/21/2022	12/19/2025	2,630		911.71737	79,920	0		39,228		154,804			(40,692)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/29/2022	06/27/2025	1,187		919.3459	42,900	0		14,182		59,717			(28,718)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/05/2022	01/03/2025	687		1015	29,890	0		5,091		890			(24,799)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	01/05/2023	01/05/2026	3,202		904.84425	95,990	0		48,521		205,384			(47,469)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/08/2022	06/06/2025	318		936.944	12,030	0		3,746		11,886			(8,284)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/15/2022	06/13/2025	2,815		937.5251	77,740	0		24,703		104,618			(53,037)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	06/22/2023	06/22/2026	2,586		928.13	76,102	0		50,155		118,828			(25,947)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/25/2022	05/23/2025	740		944.4872	25,900	0		7,732		20,312			(18,168)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML-	05/11/2022	05/09/2025	957		926.1266	41,580	0		11,880		43,984			(29,700)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/26/2023	04/24/2026	2,721		922.08116	79,000	0		47,892		149,731			(31,108)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/23/2023	08/21/2026	758		920.6597	23,520	0		16,822		35,387			(6,698)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	12/22/2021	12/20/2024	776		1032	32,400	0		5,103		483			(27,297)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	12/08/2021	12/06/2024	291		1034	11,730	0		1,697		137			(10,033)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/02/2022	06/02/2025	1,053		946.4621	37,800	0		11,610		32,888			(26,190)				0/0

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BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	03/30/2022	03/28/2025	613		977.052	22,080	0		5,459		6,798			(16,621)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/09/2022	11/07/2025	1,996		894.417	64,620	0		29,233		143,268			(35,387)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/01/2023	10/30/2026	890		900.0692	25,840	0		20,137		63,046			(5,703)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	08/02/2023	08/02/2027	1,500		933.43	51,940	0		40,121		83,870			(11,819)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	07/13/2022	07/13/2026	1,513		923.26976	56,980	0		28,978		81,202			(28,002)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	12/08/2021	12/08/2025	291		1036	13,110	0		4,717		1,142			(8,393)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	02/15/2023	02/12/2027	2,502		916.4125	86,020	0		56,480		125,898			(29,540)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	05/10/2023	05/10/2027	2,702		925.12	88,250	0		63,088		125,011			(25,162)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/04/2022	05/04/2026	1,886		954.34	75,780	0		34,903		65,376			(40,877)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	12/29/2022	12/29/2026	2,640		902.86539	94,800	0		59,193		183,601			(35,607)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	12/22/2021	12/22/2025	873		1032	41,310	0		15,261		3,875			(26,049)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	10/04/2023	10/04/2027	775		902.71	26,110	0		21,296		55,992			(4,814)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	07/06/2023	07/06/2027	1,624		925.6676	54,300	0		40,939		92,664			(13,361)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/29/2022	06/29/2026	1,403		917.4924	56,940	0		28,411		80,377			(28,529)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	07/19/2023	07/19/2027	2,544		943.48	89,520	0		68,290		127,275			(21,230)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	11/22/2022	11/20/2026	2,080		909.7364	73,150	0		43,780		122,073			(29,370)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	06/01/2023	06/01/2027	1,731		929.8659	54,576	0		39,838		76,191			(14,738)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	08/16/2023	08/16/2027	544		919.95	18,525	0		14,487		27,001			(4,038)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	10/12/2022	10/12/2026	2,998		899.58951	102,330	0		58,424		212,906			(43,906)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/22/2022	06/22/2026	3,244		923.8153	121,500	0		60,042		144,097			(61,458)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/06/2023	12/06/2027	1,083		924.1632	37,300	0		32,034		50,580			(5,266)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	02/09/2022	02/09/2026	201		993.4801	9,380	0		3,780		2,462			(5,600)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	09/20/2023	09/20/2027	2,075		916.7258	70,718	0		57,001		107,047			(13,717)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	01/19/2022	01/16/2026	600		1003	26,580	0		10,296		5,768			(16,284)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	06/07/2023	06/07/2027	2,060		917.788	71,288	0		52,330		103,709			(18,958)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	12/20/2023	12/20/2027	1,494		926.6238	59,920	0		52,035		87,506			(7,885)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	09/13/2023	09/13/2027	2,489		926.72185	83,950	0		67,264		115,522			(16,686)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	03/22/2023	03/22/2027	2,077		910.9914	72,580	0		49,448		141,207			(23,132)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/02/2022	11/02/2026	1,995		900.35568	66,420	0		38,878		141,021			(27,542)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/01/2023	11/01/2027	1,223		901.8675	39,490	0		32,967		89,327			(6,523)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	08/30/2023	08/30/2027	1,505		924.7381	54,180	0		42,891		77,716			(11,289)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	08/17/2022	08/17/2026	3,282		939.7775	125,550	0		66,862		118,190			(58,688)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	09/08/2022	09/08/2026	1,941		929.1947	70,920	0		38,838		103,490			(32,082)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	12/13/2023	12/13/2027	1,921		936.2129	68,580	0		59,226		107,915			(9,354)				0/0

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BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/19/2023	04/19/2027	2,276		922.83	75,390	0		52,809		131,586			(22,581)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	10/05/2022	10/05/2026	2,092		908.31	73,340	0		41,521		141,238			(31,819)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/09/2022	11/09/2026	2,218		901.63	72,600	0		42,843		154,968			(29,757)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/28/2022	09/28/2026	1,873		915.80876	56,950	0		31,969		93,096			(24,981)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	12/28/2023	12/28/2027	1,378		941.3635	49,855	0		43,568		55,739			(6,287)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	10/19/2022	10/19/2026	3,552		900.94	119,040	0		68,536		249,042			(50,504)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	02/08/2023	02/08/2027	3,803		922.1206	123,200	0		80,388		218,491			(42,812)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/18/2022	05/18/2026	213		952.4935	6,960	0		3,272		7,616			(3,688)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/21/2023	11/19/2027	1,630		914.5595	58,950	0		50,008		83,935			(8,942)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	05/11/2022	05/11/2026	1,170		920.4852	59,840	0		27,849		66,337			(31,991)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	11/15/2023	11/15/2027	1,744		914.8971	60,800	0		51,340		117,969			(9,460)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/17/2021	11/17/2025	96		1035	5,110	0		1,765		302			(3,345)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/06/2022	04/06/2026	1,549		967.4016	59,250	0		26,153		43,076			(33,097)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/13/2022	04/13/2026	723		976.3488	26,180	0		11,681		17,478			(14,499)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	09/27/2023	09/27/2027	1,327		906.68191	42,720	0		34,639		97,100			(8,081)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/25/2022	05/22/2026	951		945.4336	37,170	0		17,615		30,553			(19,555)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	12/01/2021	12/01/2025	98		1025	4,970	0		1,765		794			(3,205)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	07/26/2023	07/26/2027	1,594		927.1904	63,600	0		48,822		79,774			(14,778)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	08/09/2023	08/09/2027	1,184		934.0772	39,270	0		30,522		66,259			(8,748)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/15/2022	06/15/2026	3,140		937.5251	99,180	0		48,536		139,766			(50,644)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/23/2023	08/23/2027	866		920.6597	30,000	0		23,605		41,830			(6,395)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	04/12/2023	04/12/2027	2,926		921.9371	99,900	0		69,499		139,564			(30,401)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/20/2022	07/20/2026	2,903		931.79988	106,650	0		54,750		115,612			(51,900)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	10/11/2023	10/11/2027	1,973		911.2678	66,780	0		54,788		138,691			(11,992)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/28/2023	06/28/2027	1,614		929.56	55,950	0		41,876		88,393			(14,074)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	01/12/2022	01/12/2026	589		1028	25,200	0		9,672		3,049			(15,528)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	12/14/2022	12/14/2026	2,181		919.70085	72,200	0		44,339		127,181			(27,861)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/08/2023	11/08/2027	880		915.0073	28,000	0		23,509		57,089			(4,491)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/20/2022	04/20/2026	1,867		965.3244	73,980	0		33,365		54,246			(40,615)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/02/2022	06/02/2026	1,053		945.5128	42,500	0		20,420		41,892			(22,080)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	06/22/2023	06/22/2027	2,694		929.0581	86,328	0		64,257		131,432			(22,070)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	09/07/2023	09/07/2027	2,814		919.4397	101,400	0		80,828		181,337			(20,572)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/11/2023	01/11/2027	3,385		920.3288	110,360	0		69,892		159,896			(40,468)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	08/24/2022	08/24/2026	1,602		934.1779	61,200	0		32,886		76,386			(28,314)				0/0

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BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	02/02/2022	02/02/2026	499		1005	24,550	0		9,776		7,090			(14,774)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	07/27/2022	07/27/2026	3,094		933.511	119,770	0		62,060		147,095			(57,710)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/31/2022	08/31/2026	2,484		926.70578	87,400	0		47,384		107,240			(40,016)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	10/18/2023	10/18/2027	1,880		900.4936	65,110	0		53,730		138,699			(11,380)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/26/2023	04/26/2027	3,048		921.16	101,360	0		71,487		184,011			(29,873)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	12/15/2021	12/15/2025	388		1026	19,200	0		7,001		2,014			(12,199)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/24/2023	05/24/2027	1,859		915.10642	63,240	0		45,815		121,204			(17,425)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	12/07/2022	12/07/2026	3,935		912.10545	143,280	0		87,304		258,243			(55,976)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	09/14/2022	09/14/2026	869		928.502	29,760	0		16,420		46,728			(13,340)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	09/21/2022	09/21/2026	5,046		912.44153	180,320	0		100,356		325,578			(79,964)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	10/25/2023	10/25/2027	1,567		897.9575	48,580	0		40,322		118,278			(8,258)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/29/2023	11/29/2027	650		921.02426	23,280	0		19,881		39,986			(3,399)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	01/25/2023	01/25/2027	2,177		922.1941	73,200	0		47,061		102,137			(26,139)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	10/26/2022	10/26/2026	2,645		904.68777	94,800	0		55,035		185,763			(39,765)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	01/26/2022	01/26/2026	609		987.3307	26,820	0		10,552		8,338			(16,268)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	08/10/2022	08/10/2026	3,075		942.02703	113,390	0		59,843		107,024			(53,547)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	01/19/2023	01/19/2027	3,392		910.16472	120,900	0		77,230		219,945			(43,670)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	11/16/2022	11/16/2026	2,625		914.46	89,040	0		52,972		146,085			(36,068)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/03/2023	05/03/2027	4,657		924.1833	153,940	0		109,309		213,140			(44,631)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/05/2023	04/05/2027	2,593		917.3588	96,480	0		66,657		158,181			(29,824)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	07/07/2022	07/07/2026	1,074		928.95836	40,400	0		20,380		53,724			(20,020)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/14/2023	06/14/2027	2,477		930.5474	80,730	0		59,648		105,258			(21,082)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	11/30/2022	11/30/2026	1,525		915.42546	55,160	0		33,346		96,520			(21,814)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	03/30/2022	03/30/2026	817		977.052	33,600	0		14,670		14,786			(18,930)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/05/2022	01/05/2026	687		1015	34,090	0		12,921		4,419			(21,169)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/27/2022	04/27/2026	2,101		951.97	84,400	0		38,469		75,157			(45,931)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	02/23/2023	02/23/2027	2,415		909.90918	78,320	0		51,909		157,918			(26,411)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/17/2023	05/17/2027	2,493		918.73035	84,640	0		60,913		146,700			(23,727)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	01/05/2023	01/05/2027	3,533		904.84425	119,360	0		75,101		241,191			(44,259)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	12/21/2022	12/21/2026	2,958		911.71737	101,250	0		62,665		187,979			(38,585)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	08/03/2022	08/03/2026	3,610		935.28684	145,860	0		76,279		168,212			(69,581)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/08/2022	06/08/2026	424		938.833	17,360	0		8,412		18,474			(8,948)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	03/29/2023	03/29/2027	2,940		918.3	93,555	0		64,187		159,512			(29,368)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/02/2022	06/02/2027	1,369		945.5128	59,670	0		34,873		62,581			(24,797)				0/0

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BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/08/2022	06/08/2027	424		937.8885	18,920	0		11,120		21,104			(7,800)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/18/2022	05/18/2027	744		943.0908	29,540	0		17,021		34,821			(12,519)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/28/2022	09/28/2027	1,983		916.7164	65,700	0		42,647		99,772			(23,053)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/28/2023	06/28/2028	2,582		932.3487	96,000	0		76,695		148,151			(19,305)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/11/2023	01/11/2028	4,368		915.75	164,800	0		116,462		223,323			(48,338)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	12/29/2022	12/29/2027	3,190		906.50231	117,740	0		82,366		224,992			(35,374)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/27/2022	04/27/2027	2,416		951.97	105,800	0		59,745		101,314			(46,055)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/14/2023	06/14/2028	5,169		928.69	188,160	0		148,878		232,712			(39,282)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	10/04/2023	10/04/2028	7,865		911.7371	261,990	0		223,373		547,710			(38,617)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/31/2022	08/31/2027	2,808		928.55734	106,080	0		67,231		123,550			(38,849)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/20/2022	04/20/2027	1,763		965.32436	75,990	0		42,619		62,706			(33,371)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/05/2022	01/05/2027	786		1015	42,880	0		21,581		8,238			(21,299)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	03/22/2023	03/22/2028	3,061		910.9914	116,760	0		87,010		222,253			(29,750)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/06/2022	04/06/2027	1,756		967.4016	72,420	0		40,061		60,450			(32,359)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	05/10/2023	05/10/2028	4,540		925.12	160,062	0		123,577		221,924			(36,485)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	08/03/2022	08/03/2027	4,034		935.28684	175,560	0		108,570		209,982			(66,990)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	08/10/2022	08/10/2027	3,606		942.02703	142,800	0		88,859		140,227			(53,941)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	12/08/2021	12/08/2026	291		1036	14,460	0		7,056		2,343			(7,404)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	11/22/2022	11/22/2027	2,409		909.7364	90,860	0		61,719		145,998			(29,141)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	02/08/2023	02/08/2028	3,369		919.3597	122,450	0		88,414		212,847			(34,036)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/02/2022	11/02/2027	2,217		903.96432	75,400	0		50,391		158,932			(25,009)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/29/2022	06/29/2027	1,511		917.4924	65,520	0		39,262		93,537			(26,258)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	09/21/2022	09/21/2027	4,937		911.53	195,300	0		126,024		345,189			(69,276)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	11/16/2022	11/16/2027	3,171		913.5455	117,160	0		79,199		185,128			(37,961)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	09/20/2023	09/20/2028	5,350		916.7258	199,479	0		168,546		286,885			(30,933)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	11/15/2023	11/15/2028	4,468		915.8147	168,510	0		147,550		317,322			(20,960)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	07/26/2023	07/26/2028	4,781		934.7208	187,200	0		152,427		232,482			(34,773)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	10/26/2022	10/26/2027	3,086		903.78036	122,360	0		81,305		231,670			(41,055)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	10/18/2023	10/18/2028	3,650		894.1648	145,200	0		124,912		292,981			(20,288)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	12/15/2021	12/15/2026	485		1027	26,000	0		12,786		4,634			(13,214)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	09/07/2023	09/07/2028	5,086		921.2878	196,460	0		164,596		344,610			(31,864)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/24/2023	05/24/2028	3,281		915.10642	120,600	0		94,035		225,437			(26,565)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	10/11/2023	10/11/2028	5,701		911.2678	210,600	0		180,366		423,233			(30,234)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	12/14/2022	12/14/2027	3,381		916.03305	125,550	0		86,797		218,420			(38,753)				0/0

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BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/21/2023	11/21/2028	4,239		918.2398	158,730	0		139,508		214,194			(19,222)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	12/07/2022	12/07/2027	4,919		913.0203	198,000	0		136,125		343,016			(61,875)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/04/2022	05/04/2027	2,200		955.2943	95,340	0		54,204		88,905			(41,136)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	01/26/2022	01/26/2027	609		987.3307	29,460	0		15,166		11,874			(14,294)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/17/2021	11/17/2026	96		1035	5,610	0		2,673		632			(2,937)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	12/13/2023	12/13/2028	5,015		937.15	195,050	0		173,782		302,530			(21,268)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	04/12/2023	04/12/2028	4,551		922.86	167,160	0		126,492		226,674			(40,668)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/22/2022	06/22/2027	3,677		923.8153	150,280	0		89,476		169,189			(60,804)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/06/2023	12/06/2028	4,766		923.24	180,400	0		160,037		230,216			(20,363)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	07/07/2022	07/07/2027	1,289		928.95836	52,200	0		31,509		71,131			(20,691)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	08/09/2023	08/09/2028	5,595		934.0772	204,880	0		168,395		339,366			(36,485)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	01/05/2023	01/05/2028	4,858		904.84425	176,440	0		124,108		348,045			(52,332)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/13/2022	04/13/2027	1,033		975.3811	41,500	0		23,116		32,217			(18,384)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	06/01/2023	06/01/2028	2,921		927.093	103,464	0		81,127		140,454			(22,337)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/23/2023	08/23/2028	3,465		923.43	125,760	0		104,329		165,224			(21,431)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	10/19/2022	10/19/2027	3,885		901.84094	137,900	0		91,102		283,255			(46,798)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/08/2023	11/08/2028	3,408		913.1882	121,830	0		106,209		235,671			(15,621)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	10/05/2022	10/05/2027	3,083		907.4017	122,360	0		79,896		223,141			(42,464)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/19/2023	04/19/2028	4,226		923.75283	150,930	0		114,790		259,401			(36,141)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	08/30/2023	08/30/2028	3,547		925.6684	134,310	0		111,937		188,956			(22,373)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/26/2023	04/26/2028	5,333		921.16	193,550	0		147,946		342,981			(45,604)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	11/30/2022	11/30/2027	1,634		916.34364	64,650	0		44,199		110,200			(20,451)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	07/19/2023	07/19/2028	6,041		939.70608	242,250	0		196,322		347,609			(45,928)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	02/15/2023	02/15/2028	3,155		919.17	112,520	0		81,676		161,767			(30,844)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/29/2023	11/29/2028	2,926		921.94713	113,130	0		99,926		188,494			(13,204)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/05/2023	04/05/2028	4,645		921.9872	178,450	0		134,351		288,957			(44,099)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	12/01/2021	12/01/2026	98		1025	5,630	0		2,725		1,382			(2,905)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	08/24/2022	08/24/2027	1,816		932.3058	78,710	0		49,582		98,008			(29,128)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	09/13/2023	09/13/2028	3,355		924.87395	126,480	0		106,382		166,856			(20,098)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	06/07/2023	06/07/2028	2,927		922.4	103,329	0		81,361		147,333			(21,968)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	05/11/2022	05/11/2027	851		921.4254	46,880	0		26,833		52,731			(20,047)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	07/27/2022	07/27/2027	3,414		933.511	142,720	0		87,713		180,787			(55,007)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	02/01/2023	02/01/2028	1,945		921.52908	75,841	0		54,469		105,705			(21,372)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	12/20/2023	12/20/2028	6,617		924.7499	295,120	0		264,072		417,186			(31,048)				0/0

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BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/01/2023	11/01/2028	3,003		901.8675	106,110	0		92,098		227,315			(14,012)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	02/09/2022	02/09/2027	301		986.4978	16,230	0		8,480		6,004			(7,750)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/09/2022	11/09/2027	2,551		899.8267	92,000	0		61,838		189,762			(30,162)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	06/22/2023	06/22/2028	7,111		927.2019	248,470	0		197,687		370,722			(50,783)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	12/21/2022	12/21/2027	4,054		911.71737	149,110	0		103,658		272,818			(45,452)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/17/2023	05/17/2028	3,902		917.8107	145,080	0		112,566		247,240			(32,514)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	08/17/2022	08/17/2027	3,600		940.722	145,860	0		91,322		142,370			(54,538)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	02/23/2023	02/23/2028	4,062		911.73082	140,230	0		102,405		275,439			(37,825)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	09/08/2022	09/08/2027	2,265		930.122	90,930	0		58,028		132,073			(32,902)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	01/12/2022	01/12/2027	589		1028	27,900	0		14,149		5,774			(13,751)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	12/28/2023	12/28/2028	4,559		946.07975	168,388	0		151,411		188,295			(16,977)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	07/06/2023	07/06/2028	4,655		923.82	174,580	0		140,238		288,730			(34,342)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	08/02/2023	08/02/2028	5,142		935.2969	191,520	0		156,679		308,703			(34,841)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/12/2023	07/12/2028	1,178		945.2282	37,180	0		29,988		44,227			(7,192)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	01/19/2022	01/19/2027	700		1004	33,670	0		17,204		10,429			(16,466)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	01/19/2023	01/19/2028	4,268		910.16472	163,800	0		116,474		292,256			(47,326)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	02/02/2022	02/02/2027	599		991.5246	36,720	0		19,044		15,041			(17,676)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	08/16/2023	08/16/2028	3,696		921.7899	138,210	0		114,127		188,611			(24,083)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	01/25/2023	01/25/2028	3,048		921.2756	111,720	0		79,809		152,641			(31,911)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	10/12/2022	10/12/2027	3,443		898.68902	126,790	0		83,275		257,772			(43,515)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/15/2022	06/15/2027	3,573		937.5251	124,080	0		73,400		179,197			(50,680)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	12/22/2021	12/22/2026	970		1032	50,400	0		24,979		8,628			(25,421)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	09/14/2022	09/14/2027	1,087		928.502	41,700	0		26,748		64,472			(14,952)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	10/25/2023	10/25/2028	5,036		890.8095	184,050	0		159,039		415,143			(25,011)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/25/2022	05/25/2027	951		945.4336	40,770	0		23,648		33,422			(17,122)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/03/2023	05/03/2028	7,149		925.1065	256,080	0		196,726		336,180			(59,354)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	03/29/2023	03/29/2028	4,247		918.3	144,183	0		107,999		239,422			(36,184)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	03/30/2022	03/30/2027	1,021		976.073	43,600	0		23,951		24,460			(19,649)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	07/13/2022	07/13/2027	1,730		923.26976	70,240	0		42,629		101,361			(27,611)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/20/2022	07/20/2027	3,226		931.79988	130,200	0		79,519		135,453			(50,681)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	09/27/2023	09/27/2028	3,651		913.0097	121,110	0		102,794		268,012			(18,316)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	02/29/2024	02/28/2025	369		4849	0	34,380		23,047		37,262			(11,333)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	02/23/2024	02/21/2025	410		4829	0	47,600		31,072		52,529			(16,528)				0/0

SCHEDULE DB - PART A - SECTION 1

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DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	01/19/2024	01/17/2025	382		4467	0	38,250		21,250		63,580			(17,000)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	01/25/2024	01/24/2025	546		4550	0	59,500		34,118		88,674			(25,382)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	04/04/2024	04/04/2025	434		5061	0	42,460		32,580		35,847			(9,880)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	01/05/2024	01/03/2025	269		4481	0	19,800		10,230		30,529			(9,570)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	02/15/2024	02/14/2025	443		4724	0	49,350		31,255		62,963			(18,095)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	04/11/2024	04/11/2025	906		4972	0	88,650		69,741		85,119			(18,909)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	02/01/2024	01/31/2025	143		38366	0	133,815		79,325		138,591			(54,490)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	03/28/2024	03/28/2025	111		39688	0	86,108		64,581		73,135			(21,527)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	02/15/2024	02/14/2025	103		38696	0	83,160		52,668		82,618			(30,492)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	02/23/2024	02/21/2025	120		38858	0	116,231		75,873		109,566			(40,358)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	03/21/2024	03/21/2025	186		18027	0	76,160		55,485		93,653			(20,675)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	02/23/2024	02/21/2025	223		17794	0	80,240		52,379		102,465			(27,861)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	04/18/2024	04/17/2025	2,900		1.001	0	66,120		53,263		77,553			(12,857)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	01/05/2024	01/03/2025	2,100		1.002	0	49,560		25,606		68,091			(23,954)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	04/11/2024	04/11/2025	2,300		1.006	0	55,660		43,788		58,135			(11,872)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	02/01/2024	01/31/2025	2,600		0.986	0	60,320		35,758		76,315			(24,562)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	03/28/2024	03/28/2025	3,000		0.992	0	59,700		44,775		58,153			(14,925)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	04/18/2024	04/17/2025	1,441		1924	0	59,864		48,224		70,922			(11,640)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	02/15/2024	02/14/2025	1,019		2045	0	49,791		31,534		47,122			(18,257)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	02/23/2024	02/21/2025	840		2875	0	34,896		22,779		37,413			(12,117)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	04/11/2024	04/11/2025	3,517		269.62	0	18,850		14,829		19,799			(4,021)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	04/11/2024	04/11/2025	15,962		284.17948	0	136,880		107,684		144,651			(29,196)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	04/11/2024	04/11/2025	34,901		290.65036	0	166,410		130,915		168,766			(35,495)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	03/28/2024	03/28/2025	3,403		203.25136	0	8,778		6,584		10,010			(2,195)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	01/25/2024	01/24/2025	2,672		180.40296	0	9,970		5,717		14,093			(4,253)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/24/2023	08/23/2024	1,500		1078	74,992	0		10,949		193,976			(64,043)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/05/2023	10/04/2024	386		1037	20,388	0		5,336		64,752			(15,052)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/19/2023	10/18/2024	95		1054	5,011	0		1,505		14,405			(3,506)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	12/07/2023	12/06/2024	360		1103	22,036	0		9,591		39,906			(12,445)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/07/2023	07/05/2024	564		1055	32,886	0		363		86,904			(32,523)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/20/2023	07/19/2024	1,084		1059	87,156	0		4,322		162,486			(82,834)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/12/2023	10/11/2024	754		1060	41,448	0		11,647		110,111			(29,801)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/31/2023	09/05/2024	362		1062	27,976	0		5,004		52,610			(22,972)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	12/14/2023	12/13/2024	431		1161	25,625	0		11,648		30,331			(13,977)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/03/2023	08/02/2024	1,729		1098	98,477	0		8,681		191,428			(89,796)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/16/2023	11/15/2024	639		1089	38,178	0		14,409		77,484			(23,769)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/27/2023	07/26/2024	900		1109	52,260	0		3,599		89,908			(48,661)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	12/21/2023	12/20/2024	86		1170	5,044	0		2,390		5,645			(2,654)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/13/2023	07/12/2024	997		1127	46,992	0		1,424		81,679			(45,568)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/17/2023	08/16/2024	1,127		1091	49,884	0		6,321		132,028			(43,563)				0/0

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BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/30/2023	12/04/2024	542		1106	31,188	0		13,221		58,446			(17,967)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/22/2023	11/22/2024	902		1088	60,080	0		23,768		110,256			(36,312)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/21/2023	09/20/2024	1,135		1070	55,728	0		12,435		155,303			(43,293)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	06/29/2023	07/03/2024	93		1114	3,607	0		20		0			(3,587)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/26/2023	10/25/2024	589		1016	31,350	0		10,018		110,644			(21,332)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	12/29/2023	12/27/2024	429		1151	30,600	0		15,131		36,033			(15,469)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/02/2023	11/01/2024	567		1087	24,528	0		8,311		69,462			(16,217)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/09/2023	11/08/2024	283		1074	13,608	0		4,873		37,796			(8,735)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/22/2023	11/21/2025	361		1143	22,468	0		15,678		36,970			(6,790)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/20/2023	07/18/2025	1,445		1108	107,072	0		56,261		169,579			(50,811)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/17/2023	08/15/2025	1,503		1106	85,312	0		48,113		180,568			(37,199)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/03/2023	08/01/2025	1,729		1138	103,227	0		56,228		172,892			(46,999)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	06/29/2023	06/27/2025	93		1132	4,752	0		2,360		9,495			(2,392)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	12/07/2023	12/05/2025	270		1154	16,242	0		11,662		26,365			(4,580)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/24/2023	08/22/2025	1,031		1138	49,324	0		28,292		104,402			(21,032)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	12/29/2023	12/29/2025	343		1204	23,712	0		17,760		27,401			(5,952)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/05/2023	10/03/2025	965		1104	45,350	0		28,632		118,940			(16,718)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/13/2023	07/11/2025	544		1151	31,182	0		16,084		49,771			(15,098)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	12/14/2023	12/12/2025	517		1197	33,816	0		24,606		40,214			(9,210)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/26/2023	10/24/2025	295		1042	17,448	0		11,520		48,585			(5,928)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/16/2023	11/14/2025	639		1142	36,792	0		25,355		65,567			(11,437)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/12/2023	10/10/2025	1,885		1089	115,100	0		73,778		250,428			(41,322)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/19/2023	10/17/2025	476		1083	28,015	0		18,227		65,168			(9,788)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/02/2023	10/31/2025	662		1100	37,142	0		24,881		83,482			(12,261)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/30/2023	11/28/2025	361		1141	22,544	0		15,970		37,494			(6,574)				0/0
BXIITR12 - UNCAPPED - 2YR 6/13	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	06/15/2023	06/13/2025	92		1090	6,752	0		3,223		11,732			(3,529)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/20/2023	07/19/2024	300		332.9342	2,562	0		127		4,779			(2,435)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/07/2023	07/05/2024	2,145		324.4552	19,796	0		219		52,483			(19,577)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/13/2023	07/12/2024	4,513		334.7298	34,080	0		1,033		63,916			(33,047)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	12/07/2023	12/06/2024	1,496		334.2271	12,855	0		5,595		23,220			(7,260)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/02/2023	11/01/2024	1,534		331.10231	9,660	0		3,273		27,362			(6,387)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/24/2023	08/23/2024	1,223		326.9634	10,244	0		1,496		26,453			(8,748)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/30/2023	12/04/2024	2,398		333.5772	20,552	0		8,712		38,307			(11,840)				0/0

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BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/31/2023	09/05/2024	901		334.9001	6,930	0		1,240		12,725			(5,690)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/12/2023	10/11/2024	2,145		326.0346	18,235	0		5,124		47,968			(13,111)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	12/29/2023	12/27/2024	1,168		339.29645	12,744	0		6,302		15,200			(6,442)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/22/2023	11/22/2024	5,691		330.4956	57,551	0		22,767		105,011			(34,784)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/10/2023	08/09/2024	605		329.8524	5,304	0		570		11,410			(4,734)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/08/2023	09/06/2024	603		333.2835	4,694	0		869		9,421			(3,825)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/27/2023	07/26/2024	1,199		320.5048	18,588	0		1,280		33,861			(17,308)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/17/2023	08/16/2024	3,674		327.6161	29,196	0		3,700		77,217			(25,496)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/26/2023	10/25/2024	939		317.3345	8,634	0		2,759		28,741			(5,875)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/28/2023	10/02/2024	1,231		325.0036	10,240	0		2,588		28,770			(7,652)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/21/2023	09/20/2024	1,228		325.5212	10,408	0		2,322		28,117			(8,086)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/19/2023	10/18/2024	308		326.4015	2,349	0		705		6,778			(1,644)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	12/14/2023	12/13/2024	1,464		341.1078	13,095	0		5,952		15,736			(7,143)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/05/2023	10/04/2024	1,240		322.917695	10,072	0		2,636		31,431			(7,436)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	06/29/2023	07/03/2024	611		329.6942	4,540	0		25		0			(4,515)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/13/2023	07/11/2025	903		334.065	9,468	0		4,884		15,509			(4,584)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/16/2023	11/14/2025	603		331.5948	6,782	0		4,674		11,694			(2,108)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/09/2023	11/07/2025	613		323.1736	7,434	0		5,051		15,420			(2,383)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/10/2023	08/08/2025	1,513		332.827	15,380	0		8,526		27,454			(6,854)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/19/2023	10/17/2025	308		314.7095	4,726	0		3,075		9,756			(1,651)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/30/2023	11/28/2025	1,199		333.243623	13,608	0		9,640		22,113			(3,968)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/27/2023	07/25/2025	1,799		332.1778	21,030	0		11,253		33,287			(9,777)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	06/02/2023	06/02/2025	309		321.6456	3,624	0		1,670		8,087			(1,954)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/22/2023	11/21/2025	1,198		331.8309	14,388	0		10,040		23,110			(4,348)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	12/14/2023	12/12/2025	293		341.4492	3,382	0		2,461		4,075			(921)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	12/07/2023	12/05/2025	299		331.2191	3,747	0		2,690		5,904			(1,057)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/14/2023	09/12/2025	598		330.1789	7,682	0		4,628		12,011			(3,054)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/03/2023	08/01/2025	603		333.3301	6,286	0		3,424		10,723			(2,862)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/20/2024	03/20/2025	3,543		959.66	0	69,360		50,061		62,164			(19,299)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/27/2024	03/27/2025	1,870		961.26517	0	35,640		26,631		27,939			(9,009)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/20/2024	03/20/2025	625		960.6197	0	11,940		8,618		10,680			(3,322)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/20/2024	03/20/2026	208		959.66	0	5,600		4,823		5,059			(777)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/08/2023	03/07/2025	2,654		908.0678	58,080	0		19,865		142,295			(38,215)				0/0

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/08/2023	03/07/2025	2,543		908.0678	55,660	0		19,038		136,366			(36,622)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/27/2024	03/25/2027	519		958.39	0	17,350		15,899		13,861			(1,451)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/08/2023	03/06/2026	2,764		904.45	77,000	0		43,224		157,087			(33,776)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/08/2023	03/08/2027	3,317		908.0678	98,700	0		66,296		183,244			(32,404)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/20/2024	03/20/2028	313		956.781	0	11,580		10,778		9,996			(802)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/08/2023	03/08/2028	4,533		908.0678	147,190	0		108,558		251,778			(38,632)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/20/2024	03/20/2029	3,647		957.7407	0	144,550		136,546		119,694			(8,004)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/27/2024	03/27/2029	5,090		956.47322	0	211,190		200,636		164,250			(10,554)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/04/2024	04/04/2025	69,018		262.007535	0	421,730		323,599		359,469			(98,131)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/01/2024	01/31/2025	91,283		262.958442	0	588,040		348,589		381,051			(239,451)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/25/2024	01/24/2025	92,374		263.02541	0	498,520		285,855		377,303			(212,665)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/29/2024	02/28/2025	131,366		260.815448	0	835,920		560,367		718,535			(275,553)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/15/2024	02/14/2025	131,128		262.100455	0	737,450		467,052		616,588			(270,398)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/11/2024	01/10/2025	80,965		262.887762	0	436,720		234,130		328,080			(202,590)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/11/2024	04/11/2025	135,737		258.761491	0	875,440		688,712		940,521			(186,728)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/14/2024	03/14/2025	147,180		260.691012	0	976,580		692,533		828,209			(284,047)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/28/2024	03/28/2025	100,078		265.851369	0	545,900		409,425		328,518			(136,475)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/25/2024	04/25/2025	102,142		258.204537	0	601,920		496,876		750,307			(105,044)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/21/2024	03/21/2025	134,881		263.672464	0	815,240		593,928		559,554			(221,312)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/05/2024	01/03/2025	59,900		260.695335	0	341,640		176,514		310,706			(165,126)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/08/2024	02/07/2025	101,585		260.278204	0	672,980		411,991		575,033			(260,989)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/18/2024	04/17/2025	113,317		259.781832	0	560,640		451,627		740,654			(109,013)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/23/2024	02/21/2025	103,529		260.453091	0	672,080		438,719		586,420			(233,361)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/19/2024	01/17/2025	72,430		259.115605	0	487,620		270,900		452,049			(216,720)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/07/2024	03/07/2025	141,573		264.1745	0	837,760		577,846		541,786			(259,914)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/25/2024	01/23/2026	13,360		258.309815	0	130,550		102,819		110,418			(27,731)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/28/2024	03/27/2026	58,159		264.7922	0	468,160		409,963		314,942			(58,197)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/23/2024	02/23/2026	34,000		260.714852	0	286,580		237,306		242,922			(49,274)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/05/2024	01/05/2026	12,671		264.341424	0	80,520		61,248		66,583			(19,272)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/09/2023	03/07/2025	49,284		254.393598	360,000	0		123,301		482,524			(236,699)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/25/2024	04/24/2026	49,910		258.204537	0	394,740		360,438		430,767			(34,302)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/15/2024	02/13/2026	42,053		261.838877	0	330,000		269,834		277,063			(60,166)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/19/2024	01/16/2026	16,479		259.376547	0	143,190		111,546		126,193			(31,644)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/04/2024	04/02/2026	25,167		263.320198	0	192,060		169,777		156,249			(22,283)				0/0

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FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/21/2024	03/20/2026	50,012		264.200336	0	396,000		342,472		282,213			(53,528)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/14/2024	03/13/2026	37,748		261.477806	0	314,820		269,225		257,484			(45,595)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/18/2024	04/17/2026	57,047		257.976	0	443,940		401,077		506,849			(42,863)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/11/2024	04/10/2026	78,827		259.281615	0	647,800		578,999		631,928			(68,801)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/01/2024	01/30/2026	26,514		263.750486	0	218,400		174,118		149,153			(44,282)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/16/2023	03/14/2025	49,152		255.579155	405,720	0		142,867		439,462			(262,853)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/11/2024	01/09/2026	24,824		261.8404	0	198,900		153,021		160,057			(45,879)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/08/2024	02/06/2026	25,205		261.8493	0	201,960		162,961		163,593			(38,999)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/29/2024	02/27/2026	71,793		261.339174	0	588,440		491,855		494,081			(96,585)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/02/2023	02/28/2025	56,389		252.83541	450,450	0		149,943		618,659			(300,507)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/07/2024	03/06/2026	87,064		263.646151	0	722,200		610,633		505,570			(111,567)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	CITI-	02/15/2024	02/14/2025	4,900		17846	0	66,150		41,895		100,112			(24,255)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	03/27/2024	03/27/2025	16,378		382.1337	0	65,880		49,227		64,181			(16,653)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	02/15/2024	02/14/2025	1,654		365.35974	0	10,920		6,916		20,689			(4,004)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	02/15/2024	02/14/2025	11,300		370.0764	0	54,530		34,536		104,751			(19,994)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	03/06/2024	03/06/2025	6,486		374.83026	0	37,920		25,907		43,692			(12,013)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	03/06/2024	03/06/2025	25,404		370.39002	0	196,460		134,221		235,185			(62,239)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	03/27/2024	03/27/2025	29,803		372.45	0	228,660		170,860		247,302			(57,800)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	02/15/2024	02/14/2025	20,671		362.82	0	159,750		101,175		298,754			(58,575)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	03/27/2024	03/27/2025	10,740		375.4296	0	68,400		51,110		72,270			(17,290)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	03/06/2024	03/06/2025	15,675		378.53046	0	70,760		48,343		78,567			(22,417)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	CITI-	03/06/2024	03/06/2026	7,567		367.79988	0	91,560		77,097		105,283			(14,463)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	CITI-	02/15/2024	02/13/2026	4,686		362.09436	0	51,850		42,397		81,138			(9,453)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	CITI-	03/27/2024	03/27/2026	10,740		369.4704	0	138,400		121,028		139,692			(17,372)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	02/08/2024	02/07/2025	1,915		359.32582	0	15,190		9,299		16,390			(5,891)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	01/05/2024	01/03/2025	3,298		363.18218	0	12,120		6,262		10,950			(5,858)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	01/11/2024	01/10/2025	4,946		363.54609	0	21,960		11,773		21,575			(10,187)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	01/05/2024	01/03/2025	25,556		393.38671	0	103,230		53,336		86,013			(49,895)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	02/08/2024	02/07/2025	11,763		381.9893	0	112,660		68,969		129,716			(43,691)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	02/08/2024	02/07/2025	29,272		392.22442	0	146,590		89,741		151,209			(56,849)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	04/03/2024	04/03/2025	16,304		393.59528	0	142,130		108,066		108,627			(34,064)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	01/18/2024	01/17/2025	20,878		391.68552	0	97,280		53,895		95,932			(43,385)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	01/11/2024	01/10/2025	32,151		393.75062	0	128,700		68,998		112,004			(59,703)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	02/15/2024	02/14/2025	22,611		396.80267	0	93,790		59,400		81,627			(34,390)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	04/03/2024	04/03/2025	28,866		403.69706	0	130,680		99,360		82,820			(31,320)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	01/18/2024	01/17/2025	11,538		380.76492	0	107,940		59,801		125,071			(48,139)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	04/11/2024	04/10/2026	4,633		632.98599	0	73,000		65,247		75,337			(7,753)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	01/11/2024	01/09/2026	1,695		628.5501	0	18,720		14,402		23,014			(4,318)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	01/19/2024	01/16/2026	3,947		628.35105	0	46,830		36,481		55,234			(10,349)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	01/25/2024	01/23/2026	2,439		631.072	0	32,370		25,494		32,781			(6,876)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	02/15/2024	02/13/2026	5,405		630.3875	0	72,500		59,282		78,943			(13,218)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	02/08/2024	02/06/2026	6,563		622.87104	0	89,250		72,016		109,693			(17,234)				0/0

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SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	01/05/2024	01/05/2026	3,765		572.05932	0	122,600		93,257		146,950			(29,343)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/07/2024	02/07/2025	8,573		198.1017	0	38,420		23,326		39,029			(15,094)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/04/2024	01/03/2025	3,026		198.8949	0	12,660		6,523		11,520			(6,137)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/18/2024	01/17/2025	2,527		196.8508	0	12,950		7,175		13,116			(5,775)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/14/2024	02/14/2025	11,129		197.49231	0	50,380		31,557		55,541			(18,823)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/18/2024	01/16/2026	3,538		198.43352	0	15,260		11,871		22,538			(3,389)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/14/2024	02/13/2026	6,070		197.88769	0	36,600		29,763		41,201			(6,837)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/07/2024	02/06/2026	504		197.3085	0	3,340		2,684		3,564			(656)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	CITI-	11/02/2023	11/01/2024	360		4136	34,800	0		11,792		60,467			(23,008)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	12/14/2023	12/13/2024	485		4516	53,460	0		24,300		81,289			(29,160)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	12/29/2023	12/27/2024	663		4504	77,400	0		38,272		119,791			(39,128)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	11/09/2023	11/08/2024	331		4178	36,400	0		13,036		61,631			(23,364)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	08/03/2023	08/02/2024	256		4356	25,080	0		2,211		46,500			(22,869)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	CITI-	08/17/2023	08/16/2024	520		4232	45,980	0		5,827		79,652			(40,153)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	08/10/2023	08/09/2024	502		4353	53,900	0		5,791		90,134			(48,109)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	12/07/2023	12/06/2024	402		4465	50,040	0		21,781		81,867			(28,260)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/31/2023	09/05/2024	233		4310	26,100	0		4,668		46,991			(21,432)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/20/2023	07/19/2024	412		4356	42,840	0		2,124		74,065			(40,716)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/27/2023	07/26/2024	450		4421	42,600	0		2,934		70,966			(39,666)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/21/2023	09/20/2024	593		4217	67,500	0		15,062		120,478			(52,438)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	CITI-	11/16/2023	11/15/2024	581		4272	52,500	0		19,814		86,085			(32,686)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	12/21/2023	12/20/2024	287		4547	26,520	0		12,566		41,480			(13,954)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	CITI-	11/30/2023	12/04/2024	525		4361	56,120	0		23,790		91,007			(32,330)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	08/24/2023	08/23/2024	402		4249	35,530	0		5,188		64,205			(30,342)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	07/07/2023	07/05/2024	283		4287	30,000	0		331		59,856			(29,669)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	10/12/2023	10/11/2024	500		4186	45,570	0		12,805		77,648			(32,765)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/05/2023	10/04/2024	317		4092	25,870	0		6,770		45,276			(19,100)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	CITI-	10/19/2023	10/18/2024	318		4094	31,720	0		9,525		57,887			(22,195)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	CITI-	09/28/2023	10/02/2024	457		4187	41,040	0		10,372		74,064			(30,668)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/29/2023	07/03/2024	551		4359	59,040	0		321		0			(58,719)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	11/22/2023	11/22/2024	276		4330	26,640	0		10,539		43,159			(16,101)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	10/26/2023	10/25/2024	519		4066	55,650	0		17,783		105,131			(37,867)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	09/08/2023	09/06/2024	378		4241	38,080	0		7,048		67,163			(31,032)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	09/14/2023	09/13/2024	421		4267	45,180	0		9,210		77,858			(35,970)				0/0

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DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	07/13/2023	07/12/2024	433		4317	48,260	0		1,462		80,155			(46,798)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	MS-	08/02/2023	08/02/2024	37		35212	19,890	0		1,749		29,749			(18,141)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML-	09/27/2023	10/02/2024	24		33383	38,800	0		9,779		105,199			(29,021)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/28/2023	07/03/2024	35		33954	46,116	0		250		0			(45,866)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML-	12/28/2023	12/27/2024	40		37446	66,600	0		32,841		65,669			(33,759)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML-	08/09/2023	08/09/2024	26		35158	37,170	0		3,983		51,948			(33,188)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML-	11/08/2023	11/08/2024	21		34488	11,970	0		4,275		21,220			(7,695)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML-	08/30/2023	09/05/2024	14		34786	21,700	0		3,871		38,196			(17,829)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML-	11/01/2023	11/01/2024	27		33141	41,490	0		14,020		141,685			(27,470)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	11/15/2023	11/15/2024	14		35026	19,000	0		7,151		50,942			(11,849)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML-	12/13/2023	12/13/2024	22		37053	32,240	0		14,614		41,514			(17,626)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML-	07/26/2023	07/26/2024	25		35840	11,430	0		785		18,812			(10,645)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	MS-	12/06/2023	12/06/2024	14		36343	17,900	0		7,770		35,372			(10,130)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	MS-	09/13/2023	09/13/2024	38		34506	25,350	0		5,154		38,553			(20,196)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML-	08/09/2023	08/09/2024	34		35018	27,360	0		2,931		45,297			(24,429)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	09/07/2023	09/06/2024	14		34466	22,010	0		4,062		44,391			(17,948)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	MS-	08/16/2023	08/16/2024	32		34627	22,990	0		2,905		37,128			(20,085)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML-	09/20/2023	09/20/2024	20		34579	26,530	0		5,904		63,513			(20,626)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	11/29/2023	12/04/2024	14		36068	13,950	0		5,898		38,125			(8,052)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	10/04/2023	10/04/2024	33		33262	18,370	0		4,794		31,457			(13,576)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	10/18/2023	10/18/2024	24		33530	36,880	0		11,044		108,796			(25,836)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML-	11/01/2023	11/01/2024	27		32942	15,120	0		5,109		22,076			(10,011)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	MS-	08/02/2023	08/02/2024	14		35141	22,400	0		1,969		27,884			(20,431)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML-	09/27/2023	10/02/2024	36		33450	20,760	0		5,232		31,953			(15,528)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML-	08/30/2023	09/05/2024	32		34506	19,030	0		3,395		27,228			(15,635)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML-	11/21/2023	11/21/2024	20		34527	10,570	0		4,153		14,343			(6,418)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	MS-	09/13/2023	09/13/2024	32		34506	47,740	0		9,705		98,925			(38,035)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	10/04/2023	10/04/2024	18		33262	26,040	0		6,796		83,703			(19,244)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	TRU-	10/25/2023	10/25/2024	18		32904	28,608	0		9,117		96,941			(19,491)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	10/11/2023	10/11/2024	33		33771	47,300	0		13,254		137,803			(34,046)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML-	07/12/2023	07/12/2024	15		34279	20,200	0		610		37,720			(19,590)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	TRU-	10/25/2023	10/25/2024	39		32739	17,264	0		5,502		26,812			(11,762)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	MS-	12/06/2023	12/06/2024	22		36271	10,960	0		4,757		16,948			(6,203)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML-	09/20/2023	09/20/2024	23		34682	12,640	0		2,813		21,319			(9,827)				0/0

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DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML-	07/26/2023	07/26/2024	20		35414	29,470	0		2,024		31,957			(27,446)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	08/23/2023	08/23/2024	35		34197	18,840	0		2,743		29,753			(16,097)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML-	07/19/2023	07/19/2024	34		35026	15,600	0		771		23,914			(14,829)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	10/18/2023	10/18/2024	48		33598	28,640	0		8,576		45,672			(20,064)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	UBS-	12/20/2023	12/20/2024	16		36822	13,860	0		6,549		18,199			(7,311)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	08/23/2023	08/23/2024	15		34197	24,150	0		3,516		45,818			(20,634)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	09/07/2023	09/06/2024	38		34432	20,813	0		3,842		33,432			(16,971)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	11/15/2023	11/15/2024	40		34781	22,960	0		8,642		34,315			(14,318)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML-	11/08/2023	11/08/2024	23		34249	29,920	0		10,686		99,845			(19,234)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	10/11/2023	10/11/2024	21		33636	11,620	0		3,256		17,934			(8,364)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML-	07/12/2023	07/12/2024	49		34210	28,220	0		853		44,079			(27,367)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/28/2023	07/03/2024	41		33785	27,468	0		149		0			(27,319)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML-	11/21/2023	11/21/2024	29		34632	47,700	0		18,739		115,510			(28,961)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML-	12/13/2023	12/13/2024	30		37090	17,600	0		7,978		25,458			(9,622)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML-	12/28/2023	12/27/2024	32		37597	18,720	0		9,231		24,702			(9,489)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	MS-	08/16/2023	08/16/2024	29		34766	42,800	0		5,409		71,945			(37,391)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML-	07/06/2023	07/05/2024	21		34329	10,360	0		114		18,873			(10,246)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML-	07/06/2023	07/05/2024	18		34160	22,020	0		243		46,384			(21,777)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	11/29/2023	12/04/2024	23		35395	13,680	0		5,783		21,912			(7,897)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML-	07/19/2023	07/19/2024	20		34991	28,910	0		1,430		39,288			(27,480)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	09/08/2023	09/06/2024	113		34542	88,998	0		16,472		134,997			(72,526)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	TRU-	07/27/2023	07/26/2024	133		35177	97,290	0		6,700		148,388			(90,590)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	08/10/2023	08/09/2024	77		35352	58,131	0		6,245		91,599			(51,886)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	10/26/2023	10/25/2024	113		33014	60,902	0		19,462		95,423			(41,440)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	12/07/2023	12/06/2024	114		35973	99,466	0		43,294		133,931			(56,172)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/29/2023	07/03/2024	161		34191	123,475	0		671		0			(122,804)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	10/12/2023	10/11/2024	113		33497	95,874	0		26,940		148,550			(68,934)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	10/05/2023	10/04/2024	103		33285	55,114	0		14,424		88,424			(40,690)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	09/14/2023	09/13/2024	146		34733	117,963	0		24,048		174,928			(93,915)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	08/03/2023	08/02/2024	119		35427	92,652	0		8,168		147,199			(84,484)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	GS-	12/14/2023	12/13/2024	129		37062	104,160	0		47,345		132,666			(56,815)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	11/30/2023	12/04/2024	100		35735	84,672	0		35,894		114,176			(48,778)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	TRU-	12/29/2023	12/27/2024	146		37539	119,350	0		59,016		132,926			(60,334)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	11/09/2023	11/08/2024	139		33824	119,897	0		42,938		179,468			(76,959)				0/0

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DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	GS-	09/28/2023	10/02/2024	143		33734	116,640	0		29,477		188,644			(87,163)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	11/16/2023	11/15/2024	126		35050	74,756	0		28,214		107,065			(46,542)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	08/17/2023	08/16/2024	125		34509	96,191	0		12,189		151,012			(84,002)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	08/31/2023	09/05/2024	104		34861	63,072	0		11,281		97,087			(51,791)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	07/13/2023	07/12/2024	134		34430	97,336	0		2,950		155,662			(94,386)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	10/19/2023	10/18/2024	120		33548	83,200	0		24,983		129,291			(58,217)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	GS-	11/22/2023	11/22/2024	145		35202	106,590	0		42,167		153,912			(64,423)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	07/07/2023	07/05/2024	86		33769	58,493	0		646		92,623			(57,847)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	08/24/2023	08/23/2024	126		34270	101,910	0		14,879		163,200			(87,031)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	TRU-	12/21/2023	12/20/2024	104		37404	80,730	0		38,252		93,562			(42,478)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	09/21/2023	09/20/2024	91		34139	58,249	0		12,998		89,380			(45,251)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	07/20/2023	07/19/2024	116		34697	93,357	0		4,629		138,158			(88,728)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BAML-	11/02/2023	11/01/2024	83		33501	78,680	0		26,660		121,685			(52,020)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/17/2023	08/16/2024	148,303		254.463	825,630	0		104,625		1,355,981			(721,005)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/08/2023	09/06/2024	92,340		254.811765	559,320	0		103,521		818,248			(455,799)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/31/2023	09/05/2024	102,227		257.013	599,640	0		107,253		703,885			(492,387)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/02/2023	11/01/2024	100,153		251.118535	537,140	0		182,006		1,232,219			(355,134)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/29/2023	12/27/2024	94,415		262.655382	567,920	0		280,822		393,899			(287,098)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/12/2023	10/11/2024	107,654		250.051887	639,900	0		179,807		1,434,776			(460,093)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/26/2023	10/25/2024	114,488		246.941112	645,240	0		206,192		1,862,862			(439,048)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/03/2023	08/02/2024	133,527		257.6264	767,120	0		67,625		817,557			(699,495)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/09/2023	11/08/2024	126,474		249.390482	782,990	0		280,410		1,760,371			(502,580)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/16/2023	11/15/2024	105,286		254.354983	560,700	0		211,614		998,599			(349,086)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/27/2023	07/26/2024	135,713		259.1505	751,140	0		51,731		633,117			(699,409)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/21/2023	09/20/2024	96,739		251.4688	578,280	0		129,038		1,161,621			(449,242)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/30/2023	12/04/2024	100,318		254.932512	583,680	0		247,430		906,837			(336,250)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/07/2023	07/05/2024	92,679		255.1514	505,040	0		5,581		787,096			(499,459)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/24/2023	08/23/2024	91,974		255.4375	479,700	0		70,039		758,473			(409,661)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/13/2023	07/12/2024	112,311		261.033	598,600	0		18,139		316,143			(580,461)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/20/2023	07/19/2024	79,372		255.1257	640,660	0		31,768		673,756			(608,892)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/05/2023	10/04/2024	124,323		248.103947	765,700	0		200,390		1,891,461			(565,310)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/14/2023	12/13/2024	95,135		259.9007	642,420	0		292,009		526,706			(350,411)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/07/2023	12/06/2024	101,806		257.094448	599,980	0		261,148		754,486			(338,832)				0/0

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FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/29/2023	07/03/2024	109,746		257.7275	592,200	0		3,218		0			(588,982)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/21/2023	12/20/2024	104,105		261.710829	638,820	0		302,692		469,878			(336,128)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/22/2023	11/22/2024	73,594		255.621884	368,390	0		145,737		624,694			(222,653)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/10/2023	08/09/2024	87,842		258.309722	463,300	0		49,776		488,884			(413,524)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/19/2023	10/18/2024	109,917		247.623295	647,010	0		194,281		1,719,349			(452,729)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/14/2023	09/13/2024	98,380		256.4047	551,880	0		112,504		735,334			(439,376)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/28/2023	10/02/2024	95,122		253.768055	430,200	0		108,719		937,478			(321,481)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/02/2023	06/02/2025	42,315		257.5932	333,540	0		153,730		332,835			(179,810)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/15/2023	06/13/2025	16,186		261.0442	116,760	0		55,730		96,001			(61,030)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/30/2023	11/28/2025	28,998		254.932512	228,660	0		161,981		293,512			(66,679)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/29/2023	12/29/2025	53,299		261.866627	455,000	0		340,782		347,257			(114,218)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/22/2023	11/21/2025	25,187		254.0973	194,560	0		135,764		268,420			(58,796)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/12/2023	01/10/2025	39,296		258.2718	335,580	0		89,088		266,206			(246,492)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/21/2023	12/19/2025	11,059		262.2353	89,030	0		65,640		67,797			(23,390)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/21/2023	09/19/2025	38,061		250.9644	310,080	0		189,801		485,710			(120,279)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/19/2023	10/17/2025	20,937		248.3684	156,520	0		101,835		308,889			(54,685)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/10/2023	08/08/2025	67,242		257.2806	524,190	0		290,576		558,564			(233,614)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/20/2022	10/18/2024	78,536		253.134	612,920	0		91,896		822,954			(521,024)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/06/2022	10/04/2024	61,068		254.944	491,400	0		64,213		539,861			(427,187)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/09/2022	09/09/2024	57,229		261.3199	486,000	0		46,667		208,581			(439,333)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/17/2022	11/15/2024	29,918		255.053175	266,420	0		50,206		266,438			(216,214)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/06/2023	01/06/2025	22,874		256.643733	193,520	0		50,172		180,097			(143,348)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/21/2022	07/19/2024	46,218		266.1275	383,760	0		9,502		14,813			(374,258)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/23/2023	06/23/2025	33,862		256.9216	264,480	0		129,519		284,028			(134,961)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/14/2022	07/12/2024	50,394		263.1299	433,580	0		6,560		63,849			(427,020)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/06/2023	04/04/2025	36,822		260.19467	305,280	0		116,317		221,784			(188,963)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/11/2023	05/09/2025	53,506		259.626114	435,070	0		186,715		352,765			(248,355)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/31/2023	08/29/2025	20,601		257.7848	155,820	0		90,877		167,077			(64,943)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/25/2022	08/23/2024	79,710		266.4946	640,240	0		46,675		73,955			(593,565)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/27/2023	07/25/2025	31,705		261.2195	214,020	0		114,517		191,515			(99,503)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/16/2023	11/14/2025	39,827		253.087012	315,120	0		217,160		451,778			(97,960)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/14/2023	12/12/2025	34,768		261.4711	283,010	0		205,932		226,279			(77,078)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/25/2023	05/23/2025	61,259		255.418464	455,520	0		204,263		569,744			(251,257)				0/0

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FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/12/2023	10/10/2025	49,441		250.553496	379,440	0		243,217		646,218			(136,223)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/01/2022	08/30/2024	39,772		258.8724	371,280	0		30,642		212,214			(340,638)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/30/2022	12/30/2024	57,546		255.9566	435,120	0		108,631		479,805			(326,489)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/27/2022	10/25/2024	29,271		257.7628	209,250	0		33,388		194,366			(175,862)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/09/2023	11/07/2025	80,592		248.387907	694,880	0		472,174		1,184,371			(222,706)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/13/2023	07/11/2025	22,308		260.513	171,100	0		88,257		141,854			(82,843)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/24/2023	08/22/2025	54,241		254.4198	416,760	0		239,049		553,617			(177,711)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/17/2023	08/15/2025	48,385		254.2088	371,460	0		209,489		500,775			(161,971)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/26/2023	01/24/2025	50,837		259.6534	403,920	0		115,009		302,633			(288,911)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/29/2023	06/27/2025	31,134		256.9566	242,400	0		120,366		260,358			(122,034)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/23/2023	03/21/2025	67,162		257.0725	548,410	0		198,393		530,791			(350,017)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/09/2023	02/07/2025	46,567		256.402	392,400	0		119,285		382,398			(273,115)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/18/2023	05/16/2025	45,010		257.583301	366,560	0		160,843		361,848			(205,717)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/04/2022	08/02/2024	49,433		269.0493	416,290	0		18,324		7,316			(397,966)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/30/2023	03/28/2025	39,537		257.7307	317,220	0		117,812		298,114			(199,408)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/24/2023	02/24/2025	45,990		254.4021	354,510	0		115,739		447,043			(238,771)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/15/2022	09/13/2024	40,849		260.0117	315,880	0		32,153		188,109			(283,727)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/22/2022	09/20/2024	53,789		255.5312	447,120	0		49,817		444,841			(397,303)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/11/2022	08/09/2024	70,957		267.50183	602,300	0		32,310		31,725			(569,990)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/28/2023	09/26/2025	46,168		250.501734	365,400	0		227,181		603,704			(138,219)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/05/2023	10/03/2025	44,917		249.3507	338,240	0		213,552		627,338			(124,688)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/27/2023	04/25/2025	19,306		259.5018	149,500	0		61,281		126,643			(88,219)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/04/2023	05/02/2025	46,630		259.74929	367,840	0		154,321		303,071			(213,519)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/03/2023	08/01/2025	58,224		257.6264	453,000	0		246,751		471,188			(206,249)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/02/2023	01/31/2025	47,079		260.481	393,600	0		115,860		259,309			(277,740)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/18/2022	08/16/2024	88,761		266.2594	818,720	0		51,803		77,870			(766,917)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/22/2022	12/20/2024	42,100		257.046266	320,760	0		75,888		316,515			(244,872)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/08/2023	09/08/2025	63,386		255.834079	482,760	0		287,404		590,678			(195,356)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/26/2023	10/24/2025	36,005		246.941112	272,340	0		179,812		570,243			(92,528)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/28/2022	07/26/2024	37,509		268.729	327,240	0		11,253		3,533			(315,987)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/15/2022	12/13/2024	47,605		257.859447	387,450	0		87,936		328,574			(299,514)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/08/2023	06/06/2025	48,078		256.3688	411,680	0		192,533		418,871			(219,147)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/08/2022	12/06/2024	37,918		256.643928	330,260	0		71,776		293,777			(258,484)				0/0

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FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/13/2022	10/11/2024	73,440		254.882828	562,870	0		78,972		653,767			(483,898)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/20/2023	07/18/2025	50,474		257.9806	432,300	0		227,151		394,058			(205,149)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/02/2023	10/31/2025	17,158		250.6173	129,860	0		86,990		223,983			(42,870)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/23/2022	11/22/2024	34,088		257.8952	271,040	0		53,612		230,471			(217,428)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/20/2023	01/17/2025	23,544		259.346387	184,220	0		50,749		143,485			(133,471)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/07/2023	12/05/2025	40,412		257.0944	322,400	0		231,489		355,626			(90,911)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/14/2023	09/12/2025	38,649		256.1486	298,980	0		180,128		354,323			(118,852)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/29/2022	09/27/2024	47,097		254.5409	373,200	0		45,174		431,390			(328,026)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/10/2022	11/08/2024	37,670		258.0169	287,120	0		51,342		247,233			(235,778)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/01/2022	11/29/2024	43,937		259.202438	353,400	0		73,402		258,227			(279,998)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/13/2023	04/11/2025	42,621		260.4354	341,880	0		133,554		252,350			(208,326)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/08/2022	07/08/2024	70,008		263.9904	586,450	0		5,631		40,913			(580,819)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/20/2023	04/17/2025	33,542		259.63848	262,740	0		104,951		215,837			(157,789)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/16/2023	02/14/2025	45,180		258.545739	316,680	0		99,316		306,359			(217,364)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/07/2023	07/07/2025	31,417		255.406	231,200	0		117,661		295,162			(113,539)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/03/2022	11/01/2024	53,428		254.2936	417,520	0		70,640		505,963			(346,880)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	01/31/2024	01/31/2025	2,012		956.505	0	30,780		18,096		40,135			(12,684)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	01/04/2024	01/03/2025	2,251		934.0331	0	44,100		22,722		75,504			(21,378)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	02/14/2024	02/14/2025	632		941.5766	0	15,420		9,659		18,539			(5,761)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	02/14/2024	02/13/2026	948		945.3733	0	27,990		22,761		32,620			(5,229)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	01/04/2024	01/02/2026	429		940.5648	0	10,200		7,738		15,606			(2,462)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	01/31/2024	01/30/2026	424		945.1742	0	11,520		9,146		14,526			(2,374)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	01/31/2024	01/30/2026	953		944.23	0	26,280		20,865		33,173			(5,415)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	02/14/2024	02/12/2027	1,054		947.2717	0	35,300		30,904		40,263			(4,396)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	01/31/2024	01/29/2027	530		946.1185	0	16,800		14,492		20,455			(2,308)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	01/04/2024	01/04/2027	322		922.8359	0	11,640		9,775		16,380			(1,865)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	01/31/2024	01/31/2028	741		946.1185	0	26,250		23,551		31,185			(2,699)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	01/04/2024	01/04/2028	536		925.6352	0	20,550		18,082		27,853			(2,468)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	02/14/2024	02/14/2028	1,264		946.3225	0	47,160		42,764		53,203			(4,396)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	02/14/2024	02/14/2029	4,425		948.2208	0	173,460		160,534		193,492			(12,926)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	01/04/2024	01/04/2029	6,323		931.2338	0	244,260		220,812		323,385			(23,448)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	01/31/2024	01/31/2029	3,601		947.0627	0	136,000		124,822		158,942			(11,178)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	GS-	03/21/2024	03/21/2025	138		39264	0	132,000		96,166		117,552			(35,834)				0/0

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DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	GS-	01/25/2024	01/24/2025	97		37821	0	74,370		42,644		83,563			(31,726)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	GS-	01/11/2024	01/10/2025	106		37711	0	86,800		46,534		101,960			(40,266)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	GS-	02/08/2024	02/07/2025	85		38649	0	71,610		43,839		74,292			(27,771)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	04/03/2024	04/03/2025	24,101		107.11344	0	122,720		93,308		170,487			(29,412)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	03/13/2024	03/13/2025	35,309		106.95744	0	183,160		128,666		257,618			(54,494)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	03/20/2024	03/20/2025	32,216		108.5314	0	157,500		113,678		200,303			(43,822)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	04/10/2024	04/10/2025	31,940		106.66164	0	157,080		122,462		252,392			(34,618)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	03/27/2024	03/27/2025	45,893		107.21749	0	248,000		185,311		308,339			(62,689)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	04/24/2024	04/24/2025	26,393		107.51982	0	109,200		89,345		185,079			(19,855)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	03/06/2024	03/06/2025	25,245		106.14728	0	122,580		83,746		183,870			(38,834)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	02/28/2024	02/28/2025	26,284		106.4235	0	126,000		83,769		196,578			(42,231)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	02/14/2024	02/14/2025	47,317		104.8246	0	241,000		150,956		409,350			(90,044)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	02/22/2024	02/21/2025	33,733		105.0322	0	168,480		109,675		257,178			(58,805)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	01/10/2024	01/10/2025	23,624		102.4027	0	99,120		52,555		251,002			(46,565)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	01/18/2024	01/17/2025	13,752		101.0874	0	66,920		37,075		161,787			(29,845)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	01/04/2024	01/03/2025	12,968		100.0495	0	59,150		30,476		164,234			(28,674)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/17/2024	04/17/2025	29,546		104.59992	0	143,220		114,418		266,930			(28,802)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	01/24/2024	01/24/2025	23,133		102.6088	0	119,280		67,832		242,006			(51,448)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	01/31/2024	01/31/2025	24,469		100.6375	0	129,250		75,988		297,548			(53,262)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	02/07/2024	02/07/2025	36,108		105.7662	0	161,500		98,054		285,101			(63,446)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	01/10/2024	01/09/2026	14,765		101.7932	0	88,650		67,827		175,783			(20,823)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	01/31/2024	01/30/2026	9,788		101.2505	0	63,800		50,654		120,492			(13,146)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	04/24/2024	04/24/2026	35,819		106.35228	0	221,160		201,110		339,407			(20,050)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	02/14/2024	02/13/2026	19,873		106.0927	0	121,590		98,875		186,265			(22,715)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	04/03/2024	04/02/2026	11,123		107.54448	0	72,120		63,489		96,582			(8,631)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	01/24/2024	01/23/2026	16,386		102.09	0	113,390		88,936		192,402			(24,454)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	01/04/2024	01/02/2026	1,995		98.9468	0	13,080		9,923		27,652			(3,157)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	04/10/2024	04/10/2026	24,425		106.0191	0	164,580		146,494		242,834			(18,086)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	03/06/2024	03/06/2026	5,610		107.52996	0	33,060		27,838		46,850			(5,222)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	03/27/2024	03/27/2026	36,714		107.43431	0	253,200		221,419		312,250			(31,781)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	02/22/2024	02/20/2026	22,489		105.34888	0	144,480		119,370		206,118			(25,110)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	02/07/2024	02/06/2026	19,954		105.7662	0	121,380		97,538		190,263			(23,843)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	01/18/2024	01/16/2026	17,682		101.6982	0	108,540		84,437		211,891			(24,103)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	02/28/2024	02/27/2026	27,222		105.2516	0	187,050		155,704		269,363			(31,346)				0/0

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GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	03/13/2024	03/13/2026	27,876		107.71218	0	179,700		153,041		242,367			(26,659)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	03/20/2024	03/20/2026	24,853		108.2054	0	164,970		142,083		207,766			(22,887)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	04/17/2024	04/17/2026	23,828		105.5451	0	142,750		128,436		236,585			(14,314)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	03/21/2024	03/21/2025	41,772		114.0215	0	101,280		73,786		51,371			(27,494)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	03/07/2024	03/07/2025	79,930		113.32	0	183,820		126,790		119,111			(57,030)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	02/08/2024	12/18/2024	39,729		109.421	0	109,560		60,081		152,568			(49,479)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	02/15/2024	02/14/2025	60,154		110.8231	0	150,750		95,475		178,424			(55,275)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	04/11/2024	04/11/2025	99,236		113.2452	0	248,600		195,575		174,655			(53,025)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	01/19/2024	01/17/2025	47,615		108.1179	0	130,520		72,511		233,288			(58,009)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	01/11/2024	01/10/2025	36,684		108.931	0	82,800		44,390		155,693			(38,410)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	03/28/2024	03/28/2025	63,545		114.06016	0	175,200		131,400		95,654			(43,800)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	03/07/2024	03/07/2025	35,134		112.7534	0	90,000		62,078		60,564			(27,922)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	01/19/2024	01/17/2025	10,988		106.37054	0	41,280		22,933		70,367			(18,347)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	01/25/2024	01/24/2025	20,919		108.8505	0	57,730		33,103		90,331			(24,627)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	04/04/2024	04/04/2025	66,608		113.9571	0	163,400		125,379		106,746			(38,021)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	02/01/2024	01/31/2025	28,192		109.0803	0	74,710		44,288		116,960			(30,422)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	03/28/2024	03/28/2025	135,794		114.52008	0	343,200		257,400		181,597			(85,800)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	02/26/2024	02/26/2025	51,455		112.0437	0	133,400		87,956		117,919			(45,444)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	04/18/2024	04/17/2025	100,902		111.57427	0	242,950		195,710		263,838			(47,240)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	04/04/2024	04/04/2025	4,382		113.157	0	12,500		9,591		8,500			(2,909)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	02/29/2024	02/28/2025	33,646		110.3424	0	123,120		82,535		111,022			(40,585)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	02/08/2024	02/07/2025	76,749		110.63925	0	175,100		107,194		235,483			(67,906)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	03/14/2024	03/14/2025	16,749		111.25356	0	59,280		42,038		48,257			(17,242)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	04/11/2024	04/11/2025	6,147		113.5863	0	14,420		11,344		9,967			(3,076)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	03/21/2024	03/21/2025	99,208		114.25	0	230,280		167,766		114,595			(62,514)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	01/25/2024	01/24/2025	55,480		109.7301	0	128,710		73,803		203,156			(54,907)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	02/01/2024	01/31/2025	62,750		109.7401	0	145,590		86,305		229,973			(59,285)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	02/29/2024	02/28/2025	64,636		110.6812	0	223,380		149,745		199,280			(73,635)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	03/14/2024	03/14/2025	56,417		112.95816	0	147,200		104,386		111,560			(42,814)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	02/26/2024	02/26/2025	98,474		112.3818	0	239,760		158,084		208,558			(81,676)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	01/05/2024	12/30/2024	29,605		107.9819	0	65,600		33,537		148,347			(32,063)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	04/18/2024	04/17/2025	6,251		111.91	0	14,070		11,334		15,239			(2,736)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	02/15/2024	02/14/2025	35,015		111.9369	0	70,200		44,460		81,151			(25,740)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	01/11/2024	01/10/2025	72,450		108.931	0	163,530		87,670		307,494			(75,860)				0/0

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LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	03/16/2023	03/14/2025	10,311		106.46664	31,020	0		10,923		64,611			(20,097)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	02/29/2024	02/27/2026	15,938		113.1659	0	46,980		39,269		38,856			(7,711)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	01/25/2024	01/23/2026	15,462		109.7301	0	47,600		37,489		62,548			(10,111)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	03/02/2023	02/28/2025	17,933		106.3738	47,500	0		15,812		114,016			(31,688)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	01/11/2024	01/09/2026	36,684		109.149	0	106,800		82,165		160,411			(24,635)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	03/16/2023	03/14/2025	41,245		106.25328	128,040	0		45,087		265,996			(82,953)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	04/18/2024	04/17/2026	75,900		111.91	0	227,800		205,806		226,773			(21,994)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	03/14/2024	03/13/2026	27,327		113.0718	0	90,210		77,145		70,318			(13,065)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	03/21/2024	03/19/2026	27,848		114.4785	0	83,520		72,215		49,305			(11,305)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	03/02/2023	02/28/2025	39,641		106.47975	103,320	0		34,393		248,405			(68,927)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	03/28/2024	03/27/2026	46,135		113.2553	0	179,670		157,335		114,258			(22,335)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	02/26/2024	02/26/2026	9,759		111.3674	0	35,640		29,578		31,449			(6,062)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	03/28/2024	03/27/2026	78,343		114.29012	0	266,400		233,284		163,995			(33,116)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	02/15/2024	02/13/2026	54,767		110.6003	0	183,610		150,134		196,736			(33,476)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	02/26/2024	02/26/2026	78,957		112.2691	0	255,430		211,982		221,868			(43,448)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	04/11/2024	04/10/2026	74,647		113.5863	0	231,200		206,645		169,179			(24,555)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	03/21/2024	03/19/2026	62,658		114.25	0	193,680		167,464		115,459			(26,216)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	03/09/2023	03/07/2025	46,720		107.34106	127,000	0		43,498		258,643			(83,502)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	04/11/2024	04/10/2026	45,666		113.9274	0	134,680		120,376		97,899			(14,304)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	01/11/2024	01/09/2026	28,430		108.931	0	85,560		65,824		128,037			(19,736)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	01/05/2024	01/05/2026	12,027		106.5767	0	43,680		33,226		72,793			(10,454)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	01/05/2024	01/05/2026	23,129		107.8738	0	70,000		53,246		119,530			(16,754)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	02/01/2024	01/30/2026	40,924		109.5202	0	130,500		104,040		170,624			(26,460)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	04/18/2024	04/17/2026	46,433		112.24573	0	132,600		119,797		131,948			(12,803)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	02/08/2024	02/06/2026	33,409		110.63925	0	101,750		82,102		119,125			(19,648)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	02/29/2024	02/27/2026	48,698		110.5683	0	202,950		169,638		176,342			(33,312)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	04/04/2024	04/02/2026	21,034		113.8428	0	68,640		60,676		48,334			(7,964)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	02/08/2024	02/06/2026	43,341		110.5285	0	133,920		108,060		157,033			(25,860)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	03/09/2023	03/07/2025	28,967		106.91298	83,700	0		28,668		170,677			(55,032)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	01/25/2024	01/23/2026	17,281		110.1699	0	49,970		39,356		65,702			(10,614)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	01/19/2024	01/16/2026	15,566		108.44553	0	51,340		39,994		74,799			(11,346)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	04/04/2024	04/02/2026	38,563		114.4143	0	116,600		103,072		80,712			(13,528)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	02/01/2024	01/30/2026	33,649		109.4102	0	108,780		86,724		142,414			(22,056)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	03/07/2024	03/06/2026	38,647		113.20668	0	120,560		101,936		86,145			(18,624)				0/0

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LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	03/07/2024	03/06/2026	41,282		113.32	0	126,900		107,296		90,293			(19,604)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	03/14/2024	03/13/2026	19,394		112.27632	0	71,280		60,957		56,453			(10,323)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	02/15/2024	02/13/2026	47,585		110.9345	0	152,110		124,377		162,831			(27,733)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	02/01/2024	02/01/2027	40,015		109.4102	0	149,600		129,462		175,796			(20,138)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	01/11/2024	01/08/2027	44,021		109.2581	0	148,800		125,960		196,468			(22,840)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	03/07/2024	03/05/2027	91,348		112.98004	0	341,120		306,037		244,274			(35,083)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	03/16/2023	03/16/2026	43,120		106.46664	150,880	0		85,922		263,469			(64,958)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	02/15/2024	02/12/2027	42,198		110.3776	0	165,910		145,781		165,918			(20,129)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	03/02/2023	03/02/2026	42,473		106.47975	131,400	0		73,147		259,301			(58,253)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	01/19/2024	01/19/2027	6,410		107.0258	0	28,490		24,316		36,463			(4,174)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	03/09/2023	03/09/2026	50,458		106.91298	170,100	0		95,778		293,029			(74,322)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	01/05/2024	01/05/2027	28,680		107.8738	0	101,060		84,957		149,221			(16,103)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	03/21/2024	03/19/2027	67,879		114.13575	0	248,820		226,428		153,522			(22,392)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	01/25/2024	01/25/2027	30,014		109.5102	0	110,220		94,676		130,298			(15,544)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	03/10/2022	03/10/2025	9,992		109.2093	41,250	0		9,502		40,882			(31,748)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	03/17/2022	03/17/2025	5,421		106.5848	31,440	0		7,443		33,411			(23,997)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	04/11/2024	04/09/2027	52,692		113.5863	0	189,000		175,636		137,773			(13,364)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	02/29/2024	02/26/2027	30,990		109.6647	0	156,450		139,354		132,497			(17,096)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	02/26/2024	02/26/2027	87,828		112.2691	0	327,690		290,548		274,911			(37,142)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	02/17/2022	02/14/2025	8,986		111.3913	33,500	0		7,001		23,575			(26,499)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	02/08/2024	02/08/2027	62,302		110.63925	0	221,490		193,094		237,379			(28,396)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	02/24/2022	02/21/2025	23,600		110.6107	83,980	0		18,089		73,492			(65,891)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	03/14/2024	03/12/2027	13,223		109.77624	0	71,100		64,245		57,117			(6,855)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	04/04/2024	04/02/2027	23,663		114.0714	0	86,940		80,234		60,822			(6,706)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	03/03/2022	03/03/2025	15,383		111.6151	50,830	0		11,383		39,016			(39,447)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	03/28/2024	03/25/2027	51,358		113.8302	0	210,630		193,191		134,147			(17,439)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	04/18/2024	04/16/2027	53,576		111.91	0	186,600		174,606		175,248			(11,994)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	02/29/2024	02/29/2028	42,500		109.6647	0	226,080		207,615		187,117			(18,465)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	03/02/2023	03/02/2027	53,799		106.05595	193,800	0		129,377		339,541			(64,423)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	03/17/2022	03/17/2026	5,421		107.3596	31,020	0		13,267		30,222			(17,753)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	01/25/2024	01/25/2028	28,195		109.8401	0	110,050		98,418		121,840			(11,632)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	02/08/2024	02/08/2028	55,982		110.5285	0	221,340		200,072		225,473			(21,268)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	03/09/2023	03/09/2027	56,064		107.34106	199,200	0		133,938		310,641			(65,262)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	02/24/2022	01/20/2026	15,431		112.7039	49,130	0		19,597		40,447			(29,533)				0/0

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LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	01/11/2024	01/11/2028	47,689		109.149	0	180,960		160,204		220,881			(20,756)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	03/07/2024	03/07/2028	93,983		113.32	0	373,430		344,724		264,854			(28,706)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	02/01/2024	02/01/2028	44,562		109.5202	0	181,300		163,008		198,946			(18,292)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	02/17/2022	02/17/2026	8,088		111.28	34,290	0		14,007		26,755			(20,283)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	02/24/2022	02/24/2026	10,892		108.848	52,320	0		21,624		50,295			(30,696)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	03/21/2024	03/21/2028	77,452		114.13575	0	312,390		291,378		196,372			(21,012)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	03/14/2024	03/14/2028	28,209		110.91264	0	143,680		133,326		111,608			(10,354)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	01/05/2024	01/05/2028	29,605		107.7657	0	116,160		102,288		156,613			(13,872)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	03/10/2022	03/10/2026	9,992		109.0992	46,310	0		19,584		44,737			(26,726)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	04/04/2024	04/04/2028	30,675		114.9858	0	113,050		106,532		78,083			(6,518)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	03/03/2022	03/03/2026	19,908		110.952	80,520	0		33,665		69,362			(46,855)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	02/15/2024	02/15/2028	57,461		110.6003	0	240,640		218,824		229,792			(21,816)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	04/18/2024	04/18/2028	59,827		111.68618	0	233,830		222,596		212,696			(11,234)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	02/26/2024	02/25/2028	99,361		112.2691	0	405,440		370,958		333,049			(34,482)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	04/11/2024	04/11/2028	58,839		113.3589	0	237,180		224,645		172,834			(12,535)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	03/28/2024	03/28/2028	60,933		113.37028	0	282,800		265,319		183,774			(17,481)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	03/16/2023	03/16/2027	50,619		106.25328	200,340	0		135,665		312,889			(64,675)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	01/19/2024	01/19/2028	22,892		108.55474	0	93,750		83,455		112,380			(10,295)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	03/17/2022	03/17/2027	6,325		108.5771	34,370	0		18,636		30,851			(15,734)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	01/19/2024	01/19/2029	43,952		108.22711	0	196,800		179,527		220,674			(17,273)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	03/02/2023	03/02/2028	74,563		105.95	290,720	0		213,460		463,151			(77,260)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	02/17/2022	02/17/2027	6,290		111.0574	29,610	0		15,600		23,136			(14,010)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	03/14/2024	01/10/2029	15,867		110.57172	0	86,040		80,904		65,494			(5,136)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	03/28/2024	03/28/2029	147,110		115.20996	0	615,160		584,757		382,368			(30,403)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	02/08/2024	02/08/2029	108,352		110.75	0	448,800		414,334		431,881			(34,466)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	01/05/2024	01/05/2029	129,522		108.09	0	526,400		476,157		658,514			(50,243)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	02/24/2022	01/13/2027	8,169		112.7039	29,250	0		15,199		24,288			(14,051)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	04/18/2024	04/18/2029	131,262		111.46236	0	555,660		534,312		486,403			(21,348)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	02/01/2024	02/01/2029	126,410		109.4102	0	553,220		508,610		570,575			(44,610)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	02/26/2024	02/26/2029	164,123		112.2691	0	714,100		665,580		566,128			(48,520)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	02/15/2024	02/15/2029	128,389		110.8231	0	559,130		518,622		508,242			(40,508)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	01/11/2024	01/11/2029	140,315		109.149	0	570,690		518,382		648,777			(52,308)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	03/16/2023	01/19/2028	11,249		107.96016	40,080	0		29,403		58,423			(10,677)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	03/14/2024	03/14/2029	86,389		111.9354	0	421,400		397,115		313,861			(24,285)				0/0

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LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	03/03/2022	03/03/2027	20,813		111.1731	90,390	0		48,317		75,635			(42,073)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	04/11/2024	04/11/2029	129,095		113.1315	0	563,010		539,216		403,563			(23,794)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	01/25/2024	01/25/2029	100,045		109.6202	0	424,600		388,731		443,001			(35,869)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	03/09/2023	03/09/2028	71,949		108.41126	247,940	0		183,000		357,897			(64,940)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	03/21/2024	03/21/2029	145,331		114.25	0	619,570		586,245		385,316			(33,325)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	02/24/2022	02/24/2027	20,877		110.5005	93,150	0		49,435		82,125			(43,715)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	03/16/2023	03/16/2028	67,492		106.03992	292,320	0		216,877		415,559			(75,443)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	04/04/2024	04/04/2029	127,082		114.1857	0	539,400		514,532		370,798			(24,868)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	02/29/2024	02/28/2029	86,772		110.9071	0	431,200		403,037		340,970			(28,163)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	03/07/2024	03/07/2029	202,020		113.32	0	857,900		805,164		596,081			(52,736)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	03/10/2022	03/10/2027	12,717		110.6405	55,160	0		29,697		49,284			(25,463)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	GS-	03/14/2024	03/14/2025	405		18051	0	149,650		106,123		190,494			(43,527)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	GS-	01/11/2024	01/10/2025	184		16821	0	76,260		40,884		110,718			(35,376)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	GS-	02/08/2024	02/07/2025	146		17783	0	42,120		25,785		55,067			(16,335)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	GS-	01/19/2024	01/17/2025	104		17158	0	41,940		23,300		56,681			(18,640)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	GS-	03/07/2024	03/07/2025	55		18682	0	18,500		12,760		23,542			(5,740)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	GS-	02/23/2024	02/21/2025	942		2001	0	37,430		24,433		39,293			(12,997)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	GS-	02/08/2024	02/07/2025	808		1982	0	28,960		17,729		32,608			(11,231)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	GS-	01/19/2024	01/17/2025	669		1921	0	24,960		13,867		29,700			(11,093)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	GS-	01/11/2024	01/10/2025	879		2739	0	51,600		27,663		70,668			(23,937)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	GS-	02/29/2024	02/28/2025	899		2882	0	47,060		31,547		49,413			(15,513)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	GS-	04/25/2024	04/25/2025	901		2898	0	55,640		45,930		59,344			(9,710)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	GS-	04/18/2024	04/17/2025	991		2792	0	63,560		51,201		73,718			(12,359)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	GS-	03/14/2024	03/14/2025	1,743		2926	0	106,590		75,587		104,908			(31,003)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	GS-	01/10/2024	01/10/2025	14,070		362.47	0	111,180		58,950		209,531			(52,230)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	GS-	01/10/2024	01/10/2025	9,932		371.16928	0	44,280		23,478		88,329			(20,802)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	GS-	01/10/2024	01/10/2025	4,966		366.45717	0	30,600		16,225		59,326			(14,375)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	GS-	01/10/2024	01/09/2026	2,759		362.47	0	30,100		23,030		49,971			(7,070)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	02/14/2024	02/14/2025	5,621		249.31907	0	33,040		20,695		51,126			(12,345)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	02/07/2024	02/07/2025	399		256.64975	0	1,380		838		1,875			(542)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	03/13/2024	03/13/2025	4,312		259.19176	0	18,810		13,214		17,008			(5,596)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	02/22/2024	02/21/2025	3,591		251.1012	0	20,610		13,416		28,581			(7,194)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	03/27/2024	03/27/2025	1,171		252.65248	0	8,430		6,299		7,626			(2,131)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	02/22/2024	02/21/2025	3,591		256.6144	0	12,690		8,261		17,445			(4,429)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	02/07/2024	02/07/2025	4,393		250.39	0	26,290		15,962		36,461			(10,328)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	03/13/2024	03/13/2025	1,960		258.42643	0	9,150		6,428		8,351			(2,722)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	01/24/2024	01/24/2025	1,612		247.43546	0	10,240		5,823		16,587			(4,417)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	01/24/2024	01/24/2025	2,418		254.63268	0	8,160		4,640		13,461			(3,520)				0/0

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SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	03/27/2024	03/27/2025	4,685		259.52911	0	19,200		14,347		15,893			(4,853)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	02/07/2024	02/06/2026	1,997		251.89234	0	15,400		12,375		20,061			(3,025)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	01/24/2024	01/23/2026	2,418		246.9391	0	21,780		17,083		31,296			(4,697)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	03/27/2024	03/27/2026	1,952		254.18062	0	17,300		15,129		16,431			(2,171)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	01/10/2024	01/09/2026	805		248.31	0	6,760		5,172		9,663			(1,588)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	02/22/2024	02/20/2026	8,779		251.1012	0	71,280		58,892		92,814			(12,388)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	03/08/2023	03/07/2025	2,022		247.98172	15,790	0		5,401		20,662			(10,389)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	03/13/2024	03/13/2026	7,841		255.11	0	67,400		57,401		67,347			(9,999)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	02/14/2024	02/13/2026	6,022		249.07	0	50,550		41,107		70,598			(9,443)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	09/27/2023	10/02/2024	9,624		95.48392	32,220	0		8,120		164,216			(24,100)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	11/15/2023	11/15/2024	21,303		98.0871	98,070	0		36,911		307,832			(61,159)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	12/06/2023	12/06/2024	10,133		98.9861	43,300	0		18,795		137,953			(24,505)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	12/20/2023	12/20/2024	10,821		100.2269	56,320	0		26,613		135,369			(29,707)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	11/01/2023	11/01/2024	9,526		95.4248	36,180	0		12,226		161,850			(23,954)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	12/28/2023	12/27/2024	17,539		102.01422	85,320	0		42,072		191,998			(43,248)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	10/04/2023	10/04/2024	45,122		94.38312	162,120	0		42,312		817,204			(119,808)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	11/21/2023	11/21/2024	15,156		98.0793	72,900	0		28,639		219,015			(44,261)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	12/13/2023	12/13/2024	8,853		101.7617	39,690	0		17,991		98,757			(21,699)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	09/20/2023	09/20/2024	8,330		96.6162	33,440	0		7,441		133,149			(25,999)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	11/29/2023	12/04/2024	16,155		99.04	71,360	0		30,168		219,192			(41,192)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	10/25/2023	10/25/2024	12,836		92.8356	57,120	0		18,203		250,634			(38,917)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	11/08/2023	11/08/2024	28,774		95.2665	152,320	0		54,400		492,531			(97,920)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	11/21/2023	11/21/2025	12,125		98.3762	74,160	0		51,678		172,457			(22,482)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	11/01/2023	10/31/2025	8,467		95.3303	44,400	0		29,702		140,327			(14,698)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	12/06/2023	12/05/2025	7,093		98.2952	42,910	0		30,768		101,432			(12,142)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	12/20/2023	12/19/2025	1,968		101.5484	12,060	0		8,879		23,653			(3,181)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	10/25/2023	10/24/2025	9,627		93.49	53,010	0		34,952		174,083			(18,058)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	11/15/2023	11/14/2025	4,058		97.6928	25,200	0		17,342		59,769			(7,858)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	10/04/2023	10/03/2025	6,446		94.19696	32,520	0		20,504		112,838			(12,016)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	11/29/2023	11/28/2025	10,097		98.34672	62,500	0		44,214		143,920			(18,286)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	12/28/2023	12/26/2025	9,744		102.42474	60,800	0		45,412		111,635			(15,388)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	09/20/2023	09/19/2025	2,082		96.2321	11,620	0		7,103		32,979			(4,517)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	11/08/2023	11/07/2025	11,304		96.3369	69,740	0		47,324		178,306			(22,416)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	10/18/2023	10/17/2025	5,314		93.8077	30,000	0		19,492		94,710			(10,508)				0/0

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	10/11/2023	10/10/2025	5,308		94.3784	29,100	0		18,627		92,111			(10,473)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	01/10/2024	01/10/2025	4,361		938.1899	0	88,150		46,739		140,091			(41,411)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	01/10/2024	01/10/2025	1,489		941.0101	0	28,280		14,995		44,863			(13,285)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	01/10/2024	01/09/2026	1,277		936.3097	0	34,800		26,626		54,283			(8,174)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	03/01/2023	02/28/2025	2,543		908.1782	57,040	0		18,961		146,072			(38,079)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	03/01/2023	02/28/2025	1,769		905.4646	41,600	0		13,829		105,796			(27,771)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	01/10/2024	01/09/2026	1,064		939.1299	0	27,700		21,194		43,415			(6,506)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	03/01/2023	02/27/2026	2,764		908.1782	74,000	0		41,066		172,185			(32,934)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	01/10/2024	01/08/2027	1,277		941.9501	0	36,960		31,172		58,125			(5,788)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	01/10/2024	01/10/2028	957		941.9501	0	30,420		26,855		48,404			(3,565)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	03/01/2023	03/01/2027	3,095		908.1782	94,080	0		62,741		206,026			(31,339)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	03/01/2023	03/01/2028	4,422		906.3691	148,400	0		108,881		314,495			(39,519)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	01/10/2024	01/10/2029	5,212		942.8902	0	174,930		158,539		281,438			(16,391)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	02/08/2024	02/07/2025	10,705		372.70959	0	48,360		29,605		87,295			(18,755)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	03/20/2024	03/20/2025	18,894		370.10952	0	154,700		111,657		193,388			(43,043)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	03/20/2024	03/20/2025	8,637		379.00104	0	39,360		28,409		48,799			(10,951)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	01/18/2024	01/17/2025	5,534		364.64251	0	35,200		19,501		73,118			(15,699)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	02/28/2024	02/28/2025	19,505		362.908	0	164,010		109,040		291,621			(54,970)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	01/19/2024	01/17/2025	17,104		362.11752	0	137,020		76,122		259,390			(60,898)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	02/28/2024	02/28/2025	3,571		365.456	0	25,740		17,113		46,678			(8,627)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	01/19/2024	01/17/2025	5,242		365.74232	0	33,440		18,578		64,973			(14,862)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	02/23/2024	02/21/2025	4,937		366.81778	0	33,840		22,090		59,401			(11,750)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	02/23/2024	02/21/2025	16,181		364.26537	0	130,390		85,116		224,256			(45,274)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	01/19/2024	01/17/2025	15,725		370.81704	0	70,680		39,267		141,107			(31,413)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	01/18/2024	01/17/2025	17,156		361.39	0	133,920		74,194		270,231			(59,726)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	02/08/2024	02/07/2025	17,292		363.60134	0	142,380		87,163		245,854			(55,217)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	02/23/2024	02/21/2025	16,181		372.65186	0	74,930		48,913		135,490			(26,017)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	02/08/2024	02/07/2025	4,117		366.15165	0	28,950		17,723		50,816			(11,227)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	03/20/2024	03/20/2025	7,558		371.96192	0	55,160		39,812		69,081			(15,348)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	01/18/2024	01/17/2025	16,049		370.06336	0	70,180		38,881		151,627			(31,299)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	02/28/2024	02/28/2025	12,637		372.736	0	55,660		37,005		106,423			(18,655)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	01/19/2024	01/16/2026	4,414		362.48	0	48,480		37,766		79,070			(10,714)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	01/18/2024	01/16/2026	4,427		361.39	0	48,640		37,839		82,522			(10,801)				0/0

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S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	02/08/2024	02/06/2026	5,764		364.69433	0	62,790		50,665		95,932			(12,125)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	02/23/2024	02/23/2026	4,114		364.63	0	45,450		37,635		69,121			(7,815)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	03/16/2023	03/14/2025	8,409		355.69969	94,500	0		33,276		175,948			(61,224)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	03/20/2024	03/20/2026	8,637		371.59144	0	92,480		79,650		112,470			(12,830)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	02/28/2024	02/27/2026	4,396		363.636	0	49,280		41,022		76,792			(8,258)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	03/08/2023	03/07/2025	6,274		349.57811	67,760	0		23,176		165,091			(44,584)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	03/28/2024	03/28/2025	1,326		378.68872	0	4,550		3,413		3,218			(1,138)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	04/04/2024	04/04/2025	5,907		372.43	0	28,160		21,608		23,764			(6,552)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	03/21/2024	03/21/2025	2,403		375.20892	0	12,600		9,180		8,754			(3,421)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	03/14/2024	03/14/2025	4,035		369.93105	0	17,100		12,126		13,327			(4,974)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	02/01/2024	01/31/2025	5,707		368	0	23,520		13,943		19,563			(9,577)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	01/25/2024	01/24/2025	1,917		365.12	0	8,330		4,776		8,377			(3,554)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	03/07/2024	03/07/2025	2,960		370.10364	0	15,180		10,470		11,522			(4,710)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	02/07/2024	02/07/2025	11,750		382.4282	0	112,660		68,401		124,270			(44,259)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	03/14/2024	03/14/2025	12,104		385.91802	0	142,200		100,840		120,571			(41,360)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	02/22/2024	02/21/2025	12,978		389.8219	0	108,480		70,617		89,189			(37,863)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	02/23/2024	02/21/2025	12,678		390.36816	0	107,630		70,258		83,707			(37,372)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	04/24/2024	04/24/2025	1,609		373.21284	0	34,920		28,571		33,947			(6,349)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	03/07/2024	03/07/2025	26,104		401.3172	0	112,520		77,611		76,138			(34,909)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	01/25/2024	01/24/2025	24,376		390.31328	0	131,720		75,529		134,928			(56,191)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	04/10/2024	04/10/2025	35,004		399.61564	0	180,700		140,876		154,110			(39,824)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	03/14/2024	03/14/2025	25,283		399.67425	0	131,600		93,323		90,984			(38,277)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	02/28/2024	02/28/2025	8,376		388.9751	0	75,020		49,876		63,668			(25,144)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	02/22/2024	02/21/2025	22,442		396.4792	0	122,840		79,965		90,132			(42,875)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	03/28/2024	03/28/2025	10,870		397.54772	0	91,840		68,880		51,708			(22,960)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	04/24/2024	04/24/2025	24,407		401.17584	0	125,580		102,747		104,478			(22,833)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	01/31/2024	01/31/2025	20,510		393.83736	0	88,500		52,030		88,399			(36,470)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	03/28/2024	03/28/2025	22,005		406.60004	0	104,580		78,435		47,215			(26,145)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	03/21/2024	03/21/2025	27,506		402.91896	0	139,050		101,302		78,277			(37,748)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	02/01/2024	01/31/2025	20,380		396.336	0	87,750		52,018		69,766			(35,732)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	02/07/2024	02/07/2025	28,965		392.67508	0	143,100		86,882		145,708			(56,218)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	04/10/2024	04/10/2025	16,156		390.70228	0	146,400		114,136		134,700			(32,264)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	03/21/2024	03/21/2025	9,347		390.93624	0	98,000		71,396		69,471			(26,604)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	03/07/2024	03/07/2025	14,801		390.1695	0	132,000		91,047		107,530			(40,953)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	04/04/2024	04/04/2025	29,267		402.2244	0	130,800		100,365		99,845			(30,435)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	01/25/2024	01/24/2025	7,395		382.28064	0	66,690		38,241		73,969			(28,449)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	03/13/2024	03/13/2025	25,203		400.94275	0	127,840		89,805		79,947			(38,035)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	02/23/2024	02/21/2025	22,389		397.04112	0	123,670		80,729		85,593			(42,941)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	02/01/2024	01/31/2025	8,424		384.928	0	76,880		45,574		73,094			(31,306)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	02/14/2024	02/14/2025	22,452		394.80282	0	95,120		59,581		99,553			(35,539)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	04/04/2024	04/04/2025	16,379		392.16879	0	140,910		108,122		120,677			(32,788)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	03/13/2024	03/13/2025	12,065		387.14286	0	139,950		98,312		110,489			(41,638)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	02/28/2024	02/28/2025	26,750		398.2276	0	131,670		87,539		97,382			(44,131)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	02/14/2024	02/14/2025	7,119		387.86364	0	48,620		30,454		54,409			(18,166)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	01/31/2024	01/31/2025	8,477		382.1356	0	79,050		46,474		88,451			(32,576)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	03/16/2023	03/14/2025	2,538		582.40551	41,600	0		14,649		31,721			(26,951)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	01/24/2024	01/24/2025	89		5627	0	11,250		6,398		15,971			(4,852)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/03/2024	04/03/2025	227		5687	0	35,100		26,688		35,526			(8,412)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	01/18/2024	01/17/2025	215		5522	0	35,040		19,413		55,355			(15,627)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/03/2024	04/03/2025	227		5619	0	43,810		33,310		45,302			(10,500)				0/0

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/24/2024	04/24/2025	2,073		5633	0	251,720		205,953		414,082			(45,767)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/24/2024	04/24/2025	232		5655	0	26,000		21,273		43,062			(4,727)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	01/24/2024	01/24/2025	677		5599	0	94,620		53,809		134,743			(40,811)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	01/18/2024	01/17/2025	161		5566	0	22,590		12,515		35,838			(10,075)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/24/2024	04/24/2026	304		5610	0	56,610		51,478		81,913			(5,132)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	01/24/2024	01/23/2026	89		5649	0	15,300		12,000		20,395			(3,300)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	01/18/2024	01/16/2026	36		5488	0	8,340		6,488		11,887			(1,852)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	01/24/2024	01/23/2026	125		5610	0	23,660		18,558		31,453			(5,103)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/03/2024	04/02/2026	367		5704	0	73,500		64,704		76,663			(8,796)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	01/18/2024	01/16/2026	269		5533	0	56,400		43,875		80,887			(12,525)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/03/2024	04/02/2026	297		5630	0	70,890		62,407		74,253			(8,483)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/24/2024	04/24/2026	357		5638	0	62,000		56,379		90,470			(5,621)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/03/2024	04/02/2027	332		5687	0	83,220		76,590		87,119			(6,630)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/24/2024	04/23/2027	429		5649	0	89,280		83,884		124,001			(5,396)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	01/18/2024	01/15/2027	143		5549	0	34,640		29,519		47,534			(5,121)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	01/24/2024	01/22/2027	53		5683	0	10,740		9,196		13,750			(1,544)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/24/2024	04/24/2028	518		5633	0	128,180		122,382		172,777			(5,798)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	01/24/2024	01/24/2028	89		5700	0	20,350		18,160		25,560			(2,190)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	01/18/2024	01/18/2028	269		5561	0	72,600		64,578		96,620			(8,022)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/03/2024	04/03/2028	402		5687	0	113,850		107,061		120,246			(6,789)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/03/2024	04/03/2029	472		5682	0	147,420		140,388		152,253			(7,032)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/24/2024	04/24/2029	572		5621	0	158,720		152,977		203,607			(5,743)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	01/24/2024	01/24/2029	89		5638	0	25,200		23,032		30,175			(2,168)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	01/18/2024	01/18/2029	126		5561	0	37,310		34,015		47,267			(3,295)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/03/2024	04/03/2029	472		5733	0	136,890		130,361		141,436			(6,529)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	12/21/2023	12/20/2024	31,331		108.1944	73,440	0		34,798		151,368			(38,642)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	11/30/2023	12/04/2024	47,144		108.07182	105,060	0		44,536		232,677			(60,524)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	09/28/2023	10/02/2024	23,565		106.8326	42,750	0		10,804		144,769			(31,946)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	12/14/2023	09/25/2024	12,882		108.0279	29,400	0		8,903		64,479			(20,497)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	11/09/2023	11/08/2024	43,766		107.1752	98,700	0		35,347		251,771			(63,353)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	11/02/2023	11/01/2024	22,426		108.30424	36,240	0		12,280		106,177			(23,960)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	07/13/2023	07/12/2024	27,014		107.8868	51,910	0		1,573		143,014			(50,337)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	09/08/2023	09/06/2024	47,552		106.9283	109,140	0		20,200		289,908			(88,940)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	11/22/2023	11/22/2024	45,299		107.9537	102,900	0		40,708		228,307			(62,192)				0/0

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LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	09/21/2023	09/20/2024	30,977		106.53	66,000	0		14,727		199,893			(51,273)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	07/07/2023	07/05/2024	53,008		107.0999	124,830	0		1,379		323,336			(123,451)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	11/02/2023	11/01/2024	15,885		107.12702	33,320	0		11,290		92,226			(22,030)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	12/14/2023	12/13/2024	56,128		108.5713	125,660	0		57,118		253,401			(68,542)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	09/08/2023	09/06/2024	49,417		106.2848	129,320	0		23,935		332,524			(105,385)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	10/05/2023	10/04/2024	24,598		106.3342	45,500	0		11,908		162,612			(33,592)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	08/17/2023	08/16/2024	15,976		106.41	34,170	0		4,330		106,460			(29,840)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	09/14/2023	09/13/2024	30,698		107.3925	67,650	0		13,791		172,809			(53,859)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	09/21/2023	09/20/2024	39,426		106.4235	86,100	0		19,212		258,509			(66,888)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	11/30/2023	12/04/2024	17,563		107.96364	40,090	0		16,995		88,336			(23,095)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	08/10/2023	08/09/2024	29,013		108.0254	48,050	0		5,162		147,460			(42,888)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	12/07/2023	12/06/2024	45,249		108.29	98,980	0		43,082		214,860			(55,898)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	11/16/2023	11/15/2024	17,584		108.05	38,190	0		14,413		87,164			(23,777)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	08/31/2023	09/05/2024	34,486		106.9681	79,550	0		14,228		209,482			(65,322)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	10/05/2023	10/04/2024	18,921		105.0658	45,800	0		11,986		148,513			(33,814)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	11/16/2023	11/15/2024	42,573		107.8339	96,600	0		36,458		219,191			(60,142)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	08/03/2023	08/02/2024	40,289		106.6233	88,150	0		7,771		261,586			(80,379)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	06/29/2023	07/03/2024	24,125		107.8778	50,960	0		277		0			(50,683)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	10/19/2023	10/18/2024	37,868		105.2075	87,600	0		26,304		290,505			(61,296)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	08/31/2023	09/05/2024	30,758		107.29	66,330	0		11,864		177,112			(54,466)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	10/12/2023	10/11/2024	78,770		106.4267	176,400	0		49,567		512,476			(126,833)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	08/17/2023	08/16/2024	31,952		106.3036	69,700	0		8,833		216,292			(60,867)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	07/27/2023	07/26/2024	27,012		107.6821	54,230	0		3,735		147,458			(50,495)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	08/24/2023	08/23/2024	34,722		106.56	74,370	0		10,858		225,535			(63,512)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	10/26/2023	10/25/2024	32,539		104.8035	63,580	0		20,318		261,812			(43,262)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	08/03/2023	08/02/2024	45,910		106.5165	102,900	0		9,071		302,957			(93,829)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	10/19/2023	10/18/2024	24,614		104.9962	59,540	0		17,878		193,899			(41,662)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	07/20/2023	07/19/2024	49,491		107.09	106,530	0		5,282		300,351			(101,248)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	08/10/2023	08/09/2024	42,115		107.1706	84,600	0		9,089		249,700			(75,511)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	06/29/2023	07/03/2024	46,395		107.77	100,500	0		546		0			(99,954)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	12/14/2023	12/13/2024	18,403		108.68	40,400	0		18,364		81,435			(22,036)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	07/07/2023	07/05/2024	30,689		107.2074	70,620	0		780		183,898			(69,840)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	07/20/2023	07/19/2024	27,080		106.9829	59,450	0		2,948		167,235			(56,502)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	10/26/2023	10/25/2024	26,797		105.7439	42,280	0		13,511		191,152			(28,769)				0/0

SCHEDULE DB - PART A - SECTION 1

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	11/09/2023	11/08/2024	33,523		104.8126	118,800	0		42,545		268,144			(76,255)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	07/27/2023	07/26/2024	47,504		107.4674	99,960	0		6,884		269,479			(93,076)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	09/14/2023	09/13/2024	32,558		107.8225	65,450	0		13,342		169,794			(52,108)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	11/09/2023	08/14/2024	6,518		108.6787	9,030	0		1,434		28,892			(7,596)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	12/29/2023	12/27/2024	42,283		109.09631	86,480	0		42,762		172,795			(43,718)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	10/12/2023	10/11/2024	36,572		106.64	78,390	0		22,027		230,434			(56,363)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	11/22/2023	11/22/2024	33,281		107.3046	86,400	0		34,180		187,039			(52,220)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	08/24/2023	08/23/2024	27,215		106.8797	54,230	0		7,918		168,171			(46,312)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	12/29/2023	12/27/2024	28,495		108.87877	61,070	0		30,198		121,333			(30,872)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	12/21/2023	12/20/2024	34,095		108.0859	81,770	0		38,745		167,847			(43,025)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	07/13/2023	07/12/2024	27,946		107.7794	54,900	0		1,664		150,942			(53,236)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	09/28/2023	10/02/2024	40,532		106.8326	73,530	0		18,582		249,002			(54,948)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	12/07/2023	12/06/2024	28,627		108.1817	63,860	0		27,796		138,574			(36,064)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	10/13/2022	10/11/2024	36,125		105.19	102,220	0		14,342		278,438			(87,878)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	11/25/2022	11/25/2024	12,171		106.06233	39,000	0		7,864		82,338			(31,136)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	06/23/2023	06/23/2025	58,643		107.43	169,470	0		82,991		319,844			(86,479)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	06/02/2023	06/02/2025	32,573		108.4171	81,900	0		37,748		153,827			(44,152)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	02/24/2023	02/21/2025	36,647		106.52642	102,570	0		33,201		228,382			(69,369)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	01/27/2023	01/24/2025	29,856		107.18	86,720	0		24,726		169,802			(61,994)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	08/31/2023	08/29/2025	48,467		106.8608	148,720	0		86,736		284,747			(61,984)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	09/21/2023	09/19/2025	44,119		106.2104	131,130	0		80,265		280,632			(50,865)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	03/23/2023	03/21/2025	47,552		107.25	138,720	0		50,183		266,631			(88,537)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	12/07/2023	12/05/2025	34,168		108.29	99,900	0		71,730		167,048			(28,170)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	07/27/2023	07/25/2025	10,246		108.863	23,430	0		12,537		45,546			(10,893)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	02/02/2023	01/31/2025	26,894		107.6143	81,490	0		23,987		142,988			(57,503)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	12/07/2023	12/05/2025	18,469		108.1817	55,000	0		39,491		91,593			(15,509)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	12/21/2023	12/19/2025	50,682		108.4115	151,800	0		111,919		244,104			(39,881)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	07/27/2023	07/25/2025	51,230		107.4674	145,200	0		77,693		278,028			(67,507)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	04/13/2023	04/11/2025	35,329		107.7751	100,320	0		39,190		183,224			(61,130)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	08/18/2022	08/16/2024	15,790		107.5523	47,600	0		3,012		87,369			(44,588)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	07/13/2023	07/11/2025	15,836		107.35	45,730	0		23,588		87,322			(22,142)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	12/30/2022	12/30/2024	38,752		106.329	102,090	0		25,487		250,484			(76,603)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	10/12/2023	10/10/2025	50,638		105.6802	165,780	0		106,263		342,199			(59,517)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	10/05/2023	10/03/2025	53,926		106.1228	143,070	0		90,329		346,266			(52,741)				0/0

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LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	10/20/2022	10/18/2024	52,192		105.0639	154,550	0		23,172		407,698			(131,378)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	01/27/2023	01/24/2025	6,531		107.0728	19,250	0		5,489		37,748			(13,761)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	07/20/2023	07/18/2025	42,955		107.09	123,280	0		64,777		245,249			(58,503)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	11/10/2022	11/08/2024	13,173		106.5988	35,980	0		6,434		82,855			(29,546)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	09/28/2023	09/26/2025	24,507		106.1961	68,380	0		42,514		156,078			(25,866)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	05/08/2023	05/08/2025	88,479		107.37	259,350	0		110,642		486,874			(148,708)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	01/12/2023	01/10/2025	10,273		105.2596	38,720	0		10,279		76,323			(28,441)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	08/10/2023	08/08/2025	53,346		107.0637	148,200	0		82,152		305,490			(66,048)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	11/16/2023	11/14/2025	42,573		108.05	123,740	0		85,273		214,555			(38,467)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	07/07/2023	07/07/2025	48,359		107.4225	141,440	0		71,981		264,028			(69,459)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	06/29/2023	06/27/2025	40,828		107.8778	116,160	0		57,681		209,107			(58,479)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	05/11/2023	05/09/2025	26,962		107.64486	76,850	0		32,981		139,920			(43,869)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	11/09/2023	11/07/2025	23,280		107.39	67,000	0		45,527		127,752			(21,473)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	10/12/2023	10/10/2025	9,377		106.1068	28,900	0		18,525		60,294			(10,375)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	06/23/2023	06/23/2025	39,095		107.43	112,980	0		55,328		213,229			(57,652)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	06/15/2023	06/13/2025	52,944		107.5523	155,610	0		74,273		283,872			(81,337)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	02/09/2023	02/07/2025	39,073		106.8451	124,320	0		37,792		233,163			(86,528)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	10/19/2023	10/17/2025	40,708		105.5244	116,530	0		75,817		279,836			(40,713)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	08/03/2023	08/01/2025	35,604		106.6233	103,360	0		56,301		215,866			(47,059)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	10/20/2022	10/18/2024	31,315		104.7477	97,350	0		14,596		254,289			(82,754)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	11/30/2023	11/28/2025	12,017		108.28818	34,450	0		24,404		58,737			(10,046)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	10/06/2022	10/04/2024	20,835		105.59	59,620	0		7,791		152,840			(51,829)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	08/10/2023	08/08/2025	45,859		107.598	117,600	0		65,190		244,560			(52,410)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	11/22/2023	11/21/2025	24,961		107.6292	78,570	0		54,826		132,893			(23,744)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	12/01/2022	11/29/2024	14,937		106.5844	46,720	0		9,704		93,676			(37,016)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	02/09/2023	02/07/2025	40,934		107.705	114,840	0		34,910		214,519			(79,930)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	02/16/2023	02/14/2025	45,777		107.147	129,360	0		40,570		261,169			(88,790)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	10/26/2023	10/24/2025	64,121		105.5349	152,090	0		100,417		439,934			(51,673)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	07/13/2023	07/11/2025	36,330		107.5647	101,790	0		52,505		194,517			(49,285)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	04/27/2023	04/24/2025	18,580		107.64	54,400	0		22,255		98,333			(32,145)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	10/26/2023	10/24/2025	37,324		104.699	100,620	0		66,434		280,760			(34,186)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	09/08/2023	09/08/2025	71,795		106.4993	230,230	0		137,064		441,179			(93,166)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	06/29/2023	06/27/2025	42,683		107.77	123,280	0		61,216		221,988			(62,064)				0/0

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LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	05/11/2023	05/09/2025	64,150		107.75229	180,090	0		77,288		327,673			(102,802)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	07/21/2022	07/19/2024	26,110		107.0255	79,800	0		1,976		160,133			(77,824)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	09/15/2022	09/13/2024	15,980		107.27136	40,630	0		4,136		92,461			(36,494)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	06/15/2023	06/13/2025	26,937		107.8753	75,400	0		35,989		137,932			(39,411)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	05/18/2023	05/16/2025	66,287		17.12	193,120	0		84,739		378,220			(108,381)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	12/22/2022	12/20/2024	25,445		106.11	73,170	0		17,311		169,939			(55,859)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	03/30/2023	03/28/2025	55,664		107.4666	171,000	0		63,508		302,271			(107,492)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	07/21/2022	07/19/2024	27,042		107.1328	81,490	0		2,018		162,961			(79,472)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	04/06/2023	04/04/2025	41,872		106.50277	141,750	0		54,009		260,436			(87,741)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	11/02/2023	10/31/2025	24,295		107.02	69,680	0		46,677		139,674			(23,003)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	08/12/2022	08/09/2024	19,481		107.9078	57,120	0		3,068		101,275			(54,052)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	10/19/2023	10/17/2025	35,028		105.4187	101,750	0		66,200		243,682			(35,550)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	08/25/2022	08/23/2024	16,789		107.21	49,500	0		3,609		98,277			(45,891)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	07/08/2022	07/08/2024	11,239		103.4601	52,440	0		504		109,307			(51,936)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	11/17/2022	11/15/2024	34,804		105.77845	108,040	0		20,360		245,486			(87,680)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	04/27/2023	04/24/2025	49,238		107.5324	146,280	0		59,842		264,724			(86,438)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	11/04/2022	11/01/2024	26,530		105.27462	76,160	0		12,903		196,730			(63,257)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	08/04/2022	08/02/2024	37,082		107.2228	122,000	0		5,370		218,652			(116,630)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	12/30/2022	12/30/2024	32,136		106.5406	81,940	0		20,457		201,558			(61,483)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	03/30/2023	03/28/2025	56,592		107.3588	176,290	0		65,472		312,221			(110,818)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	01/06/2023	01/06/2025	20,578		106.80309	60,500	0		15,685		124,080			(44,815)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	09/01/2022	08/30/2024	34,765		106.5364	99,900	0		8,245		225,956			(91,655)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	09/22/2022	09/20/2024	24,586		105.6443	71,500	0		7,966		179,986			(63,534)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	01/20/2023	01/17/2025	8,417		108.6409	18,720	0		5,157		37,686			(13,563)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	12/22/2022	12/20/2024	44,294		106.32222	123,140	0		29,134		287,178			(94,006)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	09/22/2022	09/20/2024	50,118		105.75	143,630	0		16,003		361,688			(127,627)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	07/14/2022	07/12/2024	47,780		106.5265	145,350	0		2,199		317,811			(143,151)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	07/28/2022	07/26/2024	15,790		107.337	49,356	0		1,697		91,626			(47,659)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	01/06/2023	01/06/2025	48,639		106.58927	147,160	0		38,153		302,554			(109,007)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	09/29/2022	09/27/2024	27,553		105.8815	71,340	0		8,635		194,775			(62,705)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	11/10/2022	11/08/2024	33,873		106.8114	89,640	0		16,029		206,309			(73,611)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	01/20/2023	01/17/2025	57,982		106.28842	184,760	0		50,898		375,583			(133,862)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	08/17/2023	08/15/2025	14,096		106.3036	40,800	0		23,010		88,878			(17,790)				0/0

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LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	09/15/2022	09/13/2024	16,920		106.63284	47,340	0		4,819		108,433			(42,521)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	09/08/2023	09/08/2025	57,809		106.7138	179,800	0		107,041		345,876			(72,759)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	02/16/2023	02/14/2025	34,567		106.7189	104,340	0		32,723		209,857			(71,617)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	07/28/2022	07/26/2024	36,225		107.337	113,229	0		3,894		210,200			(109,335)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	04/20/2023	04/17/2025	44,668		107.46	130,080	0		51,960		242,711			(78,120)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	11/02/2023	10/31/2025	29,901		107.98318	73,920	0		49,517		151,915			(24,403)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	09/09/2022	09/09/2024	14,082		106.9461	38,700	0		3,716		85,508			(34,984)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	05/25/2023	05/23/2025	43,221		106.32357	126,500	0		56,725		273,826			(69,775)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	10/06/2022	10/04/2024	43,565		105.6956	122,820	0		16,049		315,082			(106,771)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	05/08/2023	05/08/2025	10,245		107.0479	31,460	0		13,421		58,981			(18,039)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	06/08/2023	06/06/2025	30,856		105.0249	117,150	0		54,788		228,664			(62,362)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	05/25/2023	05/23/2025	50,738		106.32357	148,500	0		66,590		321,448			(81,910)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	08/17/2023	08/15/2025	21,615		106.1972	63,480	0		35,800		138,071			(27,680)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	02/02/2023	01/31/2025	22,257		106.6439	77,280	0		22,748		136,831			(54,532)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	07/20/2023	07/18/2025	34,550		107.1971	97,680	0		51,326		194,470			(46,354)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	09/21/2023	09/19/2025	33,793		106.3169	99,000	0		60,598		212,202			(38,402)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	12/21/2023	12/19/2025	20,273		108.1944	62,700	0		46,227		100,460			(16,473)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	10/27/2022	10/25/2024	42,441		105.924	123,300	0		19,674		295,380			(103,626)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	12/29/2023	12/29/2025	95,597		108.77	282,880	0		211,869		438,226			(71,011)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	09/14/2023	09/12/2025	55,814		106.9625	173,400	0		104,469		323,570			(68,931)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	06/08/2023	06/06/2025	69,191		106.2014	222,740	0		104,170		444,623			(118,570)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	12/01/2022	11/29/2024	26,139		106.26304	85,680	0		17,796		171,735			(67,884)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	12/08/2022	12/06/2024	41,110		106.49485	128,480	0		27,923		260,822			(100,557)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	12/29/2023	12/29/2025	45,041		108.44369	139,650	0		104,594		215,624			(35,056)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	09/01/2022	08/30/2024	46,040		106.7493	127,890	0		10,555		289,580			(117,335)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	11/16/2023	11/14/2025	37,020		107.8339	110,800	0		76,356		191,922			(34,444)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	09/28/2023	09/26/2025	50,900		107.7874	110,700	0		68,826		265,017			(41,874)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	11/30/2023	11/28/2025	26,807		107.96364	80,620	0		57,110		136,733			(23,510)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	12/15/2022	12/13/2024	37,576		106.45	108,400	0		24,602		239,587			(83,798)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	06/02/2023	06/02/2025	31,643		108.2022	82,280	0		37,923		154,343			(44,357)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	05/18/2023	05/16/2025	18,672		17.08576	56,200	0		24,660		109,719			(31,540)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	04/13/2023	04/11/2025	22,313		107.8827	62,400	0		24,376		113,857			(38,024)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	08/03/2023	08/01/2025	62,775		106.5165	185,590	0		101,092		385,791			(84,498)				0/0

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LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	12/14/2023	12/12/2025	23,923		108.4626	72,800	0		52,973		114,380			(19,827)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	08/25/2022	08/23/2024	18,655		107.1028	56,000	0		4,083		111,169			(51,917)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	12/08/2022	12/06/2024	42,979		106.6019	132,480	0		28,792		268,444			(103,688)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	08/24/2023	08/22/2025	38,476		106.56	109,880	0		63,026		234,877			(46,854)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	10/13/2022	10/11/2024	26,619		105.19	75,320	0		10,568		205,165			(64,752)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	04/20/2023	04/17/2025	36,293		107.46	105,690	0		42,218		197,203			(63,472)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	08/24/2023	08/22/2025	43,168		106.6666	120,980	0		69,393		260,015			(51,587)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	08/12/2022	08/09/2024	42,672		107.58444	131,100	0		7,043		235,492			(124,057)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	11/09/2023	11/07/2025	34,454		106.5309	112,480	0		76,431		210,234			(36,049)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	07/14/2022	07/12/2024	27,169		106.6333	81,490	0		1,233		177,820			(80,257)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	03/23/2023	03/21/2025	32,634		107.1428	96,950	0		35,073		185,851			(61,877)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	07/08/2022	07/08/2024	19,668		106.4497	61,110	0		587		132,569			(60,523)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	12/14/2023	12/12/2025	48,767		108.5713	146,280	0		106,440		229,805			(39,840)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	02/24/2023	02/21/2025	37,587		106.84568	100,400	0		32,499		223,920			(67,901)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	08/18/2022	08/16/2024	36,225		107.5523	109,200	0		6,909		200,434			(102,291)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	01/12/2023	01/10/2025	59,768		106.3304	193,920	0		51,481		385,411			(142,439)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	04/06/2023	04/04/2025	62,343		106.93265	198,320	0		75,563		365,479			(122,757)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	08/31/2023	08/29/2025	47,535		107.1827	138,720	0		80,904		267,929			(57,816)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	11/17/2022	11/15/2024	15,991		106.20369	46,580	0		8,778		106,342			(37,802)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	09/14/2023	09/12/2025	19,535		108.145	51,030	0		30,744		96,817			(20,286)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	11/25/2022	11/25/2024	43,067		106.70319	126,040	0		25,415		265,612			(100,625)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	11/22/2023	11/21/2025	48,997		107.521	156,350	0		109,101		264,486			(47,249)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	11/04/2022	11/01/2024	32,215		104.8531	98,260	0		16,647		252,052			(81,613)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	07/07/2023	07/07/2025	27,899		107.2074	84,300	0		42,902		156,841			(41,398)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	08/31/2023	08/28/2026	53,127		107.0754	182,970	0		132,154		301,735			(50,816)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	08/10/2023	08/10/2026	57,089		107.7048	172,630	0		121,504		302,397			(51,126)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	08/25/2022	08/22/2025	21,453		107.21	74,520	0		28,483		120,498			(46,037)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	09/09/2022	09/09/2025	16,898		106.2004	60,300	0		23,977		107,694			(36,323)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	06/29/2023	06/29/2026	38,044		107.6622	130,380	0		86,761		202,443			(43,619)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	11/02/2023	11/02/2026	33,639		107.98318	99,720	0		77,844		172,848			(21,876)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	05/12/2022	05/12/2025	16,564		109.322	54,900	0		15,808		67,513			(39,092)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	12/23/2021	12/23/2024	12,291		114.1278	47,320	0		7,569		14,104			(39,751)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	12/01/2022	12/01/2025	28,940		106.26304	109,120	0		51,667		182,032			(57,453)				0/0

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LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	11/25/2022	11/25/2025	45,876		107.23724	146,510	0		68,568		256,639			(77,942)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	01/27/2023	01/27/2026	27,057		107.0728	93,670	0		49,232		154,329			(44,438)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	11/22/2023	11/20/2026	53,619		107.521	196,040	0		156,545		289,812			(39,495)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	07/28/2022	07/28/2025	38,083		107.337	139,945	0		50,145		210,354			(89,800)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	10/20/2022	10/20/2025	55,988		105.2746	187,030	0		81,377		395,700			(105,653)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	07/21/2022	07/18/2025	28,907		107.1328	102,300	0		35,819		164,109			(66,481)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	04/06/2023	04/02/2026	66,065		106.71771	250,630	0		147,159		392,089			(103,471)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	03/30/2023	03/30/2026	64,013		107.79	220,110	0		128,163		335,091			(91,947)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	06/15/2023	06/15/2026	57,589		107.8753	190,340	0		124,226		298,908			(66,114)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	10/12/2023	10/09/2026	58,140		106.7466	190,340	0		144,805		341,634			(45,535)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	02/24/2023	02/24/2026	42,285		106.52642	139,050	0		76,643		256,858			(62,407)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	06/09/2022	06/06/2025	11,095		108.5926	37,200	0		11,593		51,033			(25,607)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	10/19/2023	10/19/2026	39,761		105.3131	134,820	0		103,518		270,239			(31,302)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	07/13/2023	07/13/2026	38,193		107.5647	125,870	0		85,371		205,527			(40,499)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	12/15/2022	12/15/2025	42,273		106.34355	145,350	0		70,682		263,202			(74,668)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	11/10/2022	11/10/2025	33,873		106.3863	112,320	0		51,027		210,255			(61,293)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	02/09/2023	02/09/2026	44,655		107.8125	146,400	0		78,687		232,815			(67,713)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	12/22/2022	12/22/2025	49,006		106.21611	163,280	0		80,446		309,535			(82,834)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	05/18/2023	05/15/2026	69,088		17.15424	230,140	0		144,075		382,194			(86,065)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	07/27/2023	07/27/2026	55,887		107.4674	185,400	0		128,119		304,063			(57,281)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	11/18/2021	11/18/2024	1,757		113.95384	6,880	0		880		1,891			(6,000)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	06/08/2023	06/05/2026	75,736		106.4153	272,970	0		176,142		463,612			(96,828)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	09/08/2023	09/08/2026	68,998		106.7138	246,420	0		179,972		407,321			(66,448)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	02/03/2022	02/03/2025	7,168		113.6088	21,520	0		4,269		10,691			(17,251)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	08/03/2023	07/31/2026	66,523		106.4098	230,750	0		160,742		406,336			(70,008)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	11/12/2021	11/12/2024	877		113.4055	3,760	0		461		1,117			(3,299)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	05/11/2023	05/11/2026	61,361		107.96715	199,320	0		123,710		309,886			(75,610)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	05/08/2023	05/08/2026	105,244		107.2626	367,250	0		226,930		586,385			(140,320)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	02/16/2023	02/13/2026	48,580		107.2541	159,120	0		86,342		271,105			(72,778)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	01/06/2023	01/06/2026	57,057		106.80309	195,810	0		99,158		336,233			(96,652)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	07/08/2022	07/08/2025	25,288		106.4497	91,530	0		31,124		156,990			(60,406)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	03/31/2022	03/31/2025	15,278		111.3813	55,930	0		13,957		41,700			(41,973)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	11/26/2021	11/26/2024	889		113.31771	3,160	0		428		1,219			(2,733)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	11/30/2023	11/30/2026	27,732		108.28818	93,300	0		75,220		137,823			(18,080)				0/0

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LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	08/04/2022	08/01/2025	31,519		107.3307	119,000	0		43,193		174,249			(75,807)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	03/24/2022	03/24/2025	7,221		111.0116	26,000	0		6,322		21,148			(19,678)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	08/17/2023	08/17/2026	23,494		106.0908	81,000	0		57,529		148,276			(23,471)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	06/16/2022	06/16/2025	46,213		106.7722	144,060	0		46,089		275,566			(97,971)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	08/04/2022	06/26/2025	9,270		106.252	39,200	0		13,376		59,071			(25,824)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	01/20/2022	01/17/2025	7,964		112.897	31,320	0		5,742		13,942			(25,578)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	04/14/2022	04/14/2025	10,867		109.9883	41,760	0		10,955		39,124			(30,805)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	04/13/2023	04/13/2026	40,907		107.6676	139,480	0		83,000		217,357			(56,480)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	10/13/2022	10/10/2025	38,977		105.08481	129,970	0		55,514		281,680			(74,456)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	07/07/2023	07/07/2026	50,219		107.53	168,480	0		113,347		271,306			(55,133)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	06/23/2022	06/23/2025	35,641		107.69203	104,500	0		34,101		179,172			(70,399)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	08/24/2023	08/24/2026	43,168		106.6666	141,680	0		101,533		256,276			(40,147)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	01/12/2023	01/09/2026	56,967		106.2234	215,940	0		110,246		359,113			(105,694)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	05/26/2022	05/23/2025	19,270		108.871	70,350	0		21,021		84,698			(49,329)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	08/12/2022	08/12/2025	44,527		107.58444	160,800	0		59,822		237,912			(100,978)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	07/14/2022	07/14/2025	29,979		106.6333	105,600	0		36,487		181,723			(69,113)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	02/02/2023	02/02/2026	26,894		107.7222	94,250	0		50,054		141,765			(44,196)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	09/21/2023	09/18/2026	48,813		106.2104	167,440	0		124,160		303,682			(43,280)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	09/15/2022	09/12/2025	14,100		106.73926	45,900	0		18,427		84,504			(27,473)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	05/19/2022	05/16/2025	12,875		108.54135	46,620	0		13,631		58,706			(32,989)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	09/29/2022	09/29/2025	31,354		106.092	94,050	0		39,116		202,129			(54,934)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	12/21/2023	12/21/2026	58,054		108.303	206,010	0		170,043		288,191			(35,967)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	05/25/2023	05/22/2026	45,100		106.00428	160,320	0		101,394		288,834			(58,926)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	10/05/2023	10/05/2026	55,818		105.9114	178,770	0		134,976		357,723			(43,794)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	06/02/2023	06/02/2026	48,395		107.8798	157,040	0		100,626		250,984			(56,414)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	04/21/2022	04/17/2025	17,209		110.7412	60,040	0		15,974		53,935			(44,066)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	01/06/2022	01/06/2025	8,801		111.80208	42,300	0		7,308		20,106			(34,992)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	01/13/2022	01/10/2025	7,018		114.90192	24,800	0		4,387		6,655			(20,413)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	11/09/2023	11/09/2026	38,179		105.8865	152,520	0		120,036		244,725			(32,484)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	08/18/2022	08/18/2025	39,012		107.4447	140,280	0		52,958		212,419			(87,322)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	05/06/2022	05/02/2025	31,244		109.0376	108,800	0		30,444		133,176			(78,356)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	09/28/2023	09/28/2026	51,843		106.8326	155,650	0		116,524		301,984			(39,126)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	12/29/2023	12/29/2026	46,879		108.77	162,690	0		135,476		220,497			(27,214)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	09/01/2022	08/29/2025	37,583		106.6429	125,600	0		48,812		226,977			(76,788)				0/0

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LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	10/27/2022	10/27/2025	46,213		106.03	154,350	0		68,145		299,439			(86,205)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	11/04/2022	11/04/2025	35,058		104.8531	122,840	0		55,132		254,572			(67,708)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	03/23/2023	03/23/2026	53,147		107.4645	177,840	0		102,412		289,241			(75,428)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	12/09/2021	12/09/2024	7,047		113.63352	27,440	0		4,038		9,077			(23,402)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	04/27/2023	04/27/2026	50,167		107.3171	179,820	0		109,306		277,786			(70,514)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	09/14/2023	09/14/2026	58,605		107.5	196,560	0		144,635		317,614			(51,925)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	04/07/2022	04/07/2025	21,629		110.7381	81,600	0		20,885		67,451			(60,715)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	06/06/2022	06/06/2025	18,420		108.2543	68,200	0		21,196		89,178			(47,004)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	04/20/2023	04/20/2026	48,390		107.46	165,880	0		99,771		263,513			(66,109)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	11/17/2022	11/17/2025	37,626		105.56583	138,000	0		63,576		256,627			(74,424)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	01/20/2023	01/20/2026	66,399		106.39535	242,110	0		125,702		410,131			(116,408)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	09/22/2022	09/22/2025	54,846		105.75	183,860	0		75,292		368,321			(108,568)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	06/23/2023	06/23/2026	69,813		107.2151	242,250	0		159,876		390,896			(82,374)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	06/30/2022	06/30/2025	13,126		105.5934	51,940	0		17,282		90,643			(34,658)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	01/28/2022	01/28/2025	17,982		111.9985	62,600	0		12,074		40,252			(50,526)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	12/07/2023	12/07/2026	38,785		108.1817	134,820	0		109,557		195,072			(25,263)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	04/28/2022	04/28/2025	24,637		109.59	88,830	0		24,440		95,612			(64,390)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	11/16/2023	11/16/2026	40,722		107.7259	143,440	0		113,808		215,268			(29,632)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	07/20/2023	07/17/2026	47,623		107.1971	158,100	0		108,105		267,096			(49,995)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	12/30/2022	12/30/2025	34,972		106.1174	112,480	0		56,240		223,290			(56,240)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	10/26/2023	10/26/2026	39,238		104.5945	125,460	0		97,134		285,642			(28,326)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	02/10/2022	02/10/2025	893		112.4997	3,180	0		651		1,800			(2,529)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	12/08/2022	12/08/2025	45,782		106.7089	161,700	0		77,598		273,096			(84,102)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	12/14/2023	12/14/2026	54,288		108.4626	192,930	0		158,012		264,718			(34,918)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	12/16/2021	12/16/2024	3,523		111.6	17,160	0		2,635		8,243			(14,525)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	10/06/2022	10/06/2025	45,459		105.59	152,160	0		64,258		310,529			(87,902)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	01/27/2023	01/27/2027	28,923		107.2872	108,500	0		69,904		161,279			(38,596)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	09/15/2022	09/15/2026	20,681		106.63284	76,120	0		42,051		124,855			(34,069)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	12/15/2022	12/15/2026	46,031		106.45	173,460	0		106,644		280,527			(66,816)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	05/19/2022	05/19/2026	19,312		108.54135	77,910	0		36,686		92,242			(41,224)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	10/05/2023	10/05/2027	64,333		105.7	231,880	0		189,287		413,147			(42,593)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	01/20/2023	01/20/2027	75,750		106.28842	307,800	0		196,832		468,320			(110,968)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	11/16/2023	11/16/2027	45,349		107.7259	174,930	0		147,833		241,018			(27,097)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	08/17/2023	08/17/2027	31,952		106.3036	118,320	0		92,612		194,664			(25,708)				0/0

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LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	02/24/2023	02/24/2027	41,346		106.73926	146,960	0		97,503		243,629			(49,457)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	11/02/2023	11/02/2027	38,311		107.98318	127,100	0		106,193		198,740			(20,907)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	11/10/2022	11/10/2026	38,577		106.3863	141,450	0		83,571		237,227			(57,879)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	12/16/2021	12/16/2025	4,404		111.4865	23,800	0		8,695		13,819			(15,105)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	02/02/2023	02/02/2027	33,386		107.7222	129,960	0		84,265		177,937			(45,695)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	04/27/2023	04/27/2027	61,316		107.5324	237,600	0		167,737		332,992			(69,863)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	09/09/2022	09/09/2026	15,959		107.1591	56,950	0		31,227		90,541			(25,723)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	07/21/2022	07/21/2026	34,502		107.1328	135,790	0		69,803		196,655			(65,987)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	02/16/2023	02/16/2027	56,054		106.6118	218,400	0		143,704		334,737			(74,696)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	01/13/2022	01/13/2026	7,895		114.78793	32,220	0		12,389		14,409			(19,831)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	12/29/2023	12/29/2027	55,152		108.87877	210,000	0		183,660		261,818			(26,340)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	12/07/2023	12/07/2027	41,555		108.29	157,500	0		135,370		209,288			(22,130)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	12/09/2021	12/09/2025	7,928		113.52	35,190	0		12,687		17,671			(22,503)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	07/07/2023	07/07/2027	59,518		107.53	220,160	0		166,139		322,982			(54,021)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	12/21/2023	12/21/2027	63,583		108.0859	254,610	0		221,279		326,478			(33,331)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	11/26/2021	11/26/2025	889		113.76783	3,440	0		1,210		1,878			(2,230)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	06/23/2022	06/23/2026	41,268		107.79834	135,960	0		67,281		210,042			(68,679)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	08/03/2023	08/03/2027	76,829		106.5165	289,460	0		223,791		459,125			(65,669)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	08/18/2022	08/18/2026	45,514		107.4447	182,280	0		97,199		250,230			(85,081)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	01/06/2022	01/06/2026	9,681		111.9157	50,490	0		19,172		28,622			(31,318)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	06/06/2022	06/05/2026	21,183		108.4714	84,870	0		40,980		103,229			(43,890)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	05/18/2023	05/18/2027	80,291		17.13712	301,860	0		217,447		449,744			(84,413)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	11/18/2021	11/18/2025	2,635		113.95384	11,610	0		4,019		5,352			(7,591)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	02/03/2022	02/03/2026	8,065		113.0508	29,880	0		11,919		20,121			(17,961)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	01/12/2023	01/12/2027	73,777		106.3304	303,360	0		192,329		454,398			(111,031)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	10/12/2023	10/12/2027	63,766		107.5998	209,440	0		171,973		343,163			(37,467)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	06/15/2023	06/15/2027	65,020		107.8753	238,700	0		176,530		341,118			(62,170)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	07/14/2022	07/14/2026	36,537		106.6333	143,130	0		72,889		220,543			(70,241)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	06/30/2022	06/30/2026	17,814		105.7001	76,380	0		38,164		119,638			(38,216)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	05/12/2022	05/12/2026	14,723		109.4307	54,240	0		25,280		63,700			(28,960)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	07/27/2023	07/27/2027	60,544		107.5747	220,350	0		169,303		327,022			(51,048)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	05/26/2022	05/26/2026	22,022		108.871	89,760	0		42,696		102,228			(47,064)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	11/12/2021	11/12/2025	877		113.4055	4,200	0		1,436		1,957			(2,764)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	12/01/2022	12/01/2026	28,940		106.90576	111,910	0		67,729		168,231			(44,181)				0/0

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LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	07/13/2023	07/13/2027	46,577		107.5647	170,500	0		129,365		251,877			(41,135)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	03/31/2022	03/31/2026	15,278		111.0475	64,770	0		28,323		52,899			(36,447)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	09/01/2022	09/01/2026	43,221		106.3236	166,520	0		90,393		269,072			(76,127)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	05/11/2023	05/11/2027	76,237		107.85972	281,260	0		201,258		395,393			(80,002)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	12/22/2022	12/22/2026	57,488		106.21611	212,280	0		131,529		358,831			(80,751)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	04/07/2022	04/07/2026	26,136		110.7381	109,330	0		48,333		94,668			(60,997)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	08/24/2023	08/24/2027	38,476		106.6666	139,400	0		109,781		226,477			(29,619)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	08/12/2022	08/12/2026	51,948		107.58444	208,880	0		110,525		281,153			(98,355)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	07/28/2022	07/28/2026	41,798		107.2294	172,499	0		89,501		235,579			(82,998)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	06/29/2023	06/29/2027	42,683		107.77	159,620	0		119,578		226,265			(40,042)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	11/25/2022	11/25/2026	51,493		106.70319	194,150	0		116,703		305,829			(77,447)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	05/25/2023	05/25/2027	45,100		106.00428	176,640	0		128,091		284,293			(48,549)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	06/02/2023	06/02/2027	57,701		107.7724	211,420	0		154,471		305,857			(56,949)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	04/13/2023	04/13/2027	52,994		107.6676	201,210	0		140,116		283,951			(61,094)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	08/25/2022	08/25/2026	23,319		107.1028	91,250	0		49,096		133,192			(42,154)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	11/30/2023	11/30/2027	34,202		108.07182	129,870	0		110,999		175,889			(18,871)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	01/28/2022	01/28/2026	20,680		112.1098	80,960	0		31,962		59,829			(48,998)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	09/14/2023	09/14/2027	67,907		106.9625	265,720	0		213,086		388,367			(52,634)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	04/14/2022	04/14/2026	12,678		110.5404	51,100	0		22,836		47,257			(28,264)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	06/16/2022	06/16/2026	53,758		106.6662	190,380	0		93,298		323,932			(97,082)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	06/08/2023	06/08/2027	83,216		106.0944	340,870	0		250,454		519,495			(90,416)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	02/09/2023	02/09/2027	51,168		107.49	193,600	0		126,457		279,339			(67,143)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	09/21/2023	09/21/2027	55,383		106.3169	205,910	0		166,111		336,316			(39,799)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	10/20/2022	10/20/2026	64,528		104.6423	252,960	0		145,812		477,678			(107,148)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	04/20/2023	04/20/2027	56,765		107.13762	223,260	0		156,542		320,718			(66,718)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	09/28/2023	09/28/2027	57,498		106.09	208,010	0		168,803		356,415			(39,207)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	03/23/2023	03/23/2027	61,538		107.5718	227,040	0		154,835		333,009			(72,205)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	11/09/2023	11/09/2027	41,903		105.8865	180,000	0		151,254		263,849			(28,746)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	12/14/2023	12/14/2027	62,569		108.5713	242,080	0		209,227		306,682			(32,853)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	12/23/2021	12/23/2025	13,169		114.2417	56,850	0		21,041		26,082			(35,809)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	06/23/2023	06/23/2027	77,260		107.1077	299,630	0		223,234		436,980			(76,396)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	11/17/2022	11/17/2026	43,270		105.88476	168,360	0		100,277		280,470			(68,083)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	05/06/2022	04/30/2026	35,839		109.0376	139,230	0		64,009		162,569			(75,221)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	04/06/2023	04/06/2027	69,787		106.93265	285,000	0		197,097		402,622			(87,903)				0/0

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LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	10/13/2022	10/13/2026	44,681		105.19	162,150	0		92,689		312,870			(69,461)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	11/22/2023	11/22/2027	61,940		107.521	247,230	0		209,951		335,526			(37,279)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	12/30/2022	12/30/2026	40,643		106.0116	147,060	0		91,925		258,882			(55,135)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	03/30/2023	03/30/2027	68,652		107.4666	270,840	0		186,005		375,451			(84,835)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	07/08/2022	07/08/2026	26,225		106.5565	103,880	0		52,474		159,758			(51,406)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	09/22/2022	09/18/2026	62,411		105.75	231,000	0		128,439		412,901			(102,561)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	10/19/2023	10/19/2027	44,495		105.2075	165,910	0		137,026		298,530			(28,884)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	06/09/2022	06/09/2026	12,019		108.0518	47,840	0		23,215		61,593			(24,625)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	09/08/2023	09/08/2027	84,848		106.7138	331,240	0		264,266		496,847			(66,975)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	12/08/2022	12/08/2026	56,993		106.7089	222,650	0		135,818		338,164			(86,832)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	02/10/2022	02/10/2026	3,573		108.246	21,640	0		8,736		17,812			(12,904)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	08/10/2023	08/10/2027	59,897		107.598	205,440	0		159,818		322,737			(45,622)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	08/04/2022	07/31/2026	38,009		107.5464	155,390	0		81,166		206,577			(74,224)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	08/04/2022	06/24/2026	8,343		106.3598	38,160	0		19,457		52,045			(18,703)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	09/29/2022	09/29/2026	36,105		106.092	121,220	0		68,129		229,964			(53,091)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	11/04/2022	11/04/2026	38,848		104.8531	148,420	0		87,078		276,294			(61,342)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	10/26/2023	10/26/2027	44,980		104.699	155,570	0		129,233		315,803			(26,337)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	10/06/2022	10/06/2026	53,035		105.6956	193,760	0		109,828		352,298			(83,932)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	05/08/2023	05/07/2027	110,832		107.37	424,830	0		303,034		611,514			(121,796)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	01/06/2023	01/06/2027	56,122		106.80309	213,000	0		134,165		329,273			(78,835)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	03/24/2022	03/24/2026	9,026		111.344	35,300	0		15,267		29,890			(20,033)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	07/20/2023	07/20/2027	53,226		107.1971	196,080	0		149,714		298,227			(46,366)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	10/27/2022	10/27/2026	54,702		105.924	204,160	0		118,662		353,820			(85,498)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	08/31/2023	08/31/2027	62,448		106.9681	239,860	0		190,047		357,138			(49,813)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	04/28/2022	04/28/2026	28,287		109.59	113,460	0		51,792		119,726			(61,668)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	01/20/2022	01/20/2026	9,734		112.897	42,900	0		16,701		24,722			(26,199)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	04/21/2022	04/21/2026	19,020		110.41	76,860	0		34,716		72,263			(42,144)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	11/02/2023	11/02/2028	94,375		107.87616	340,370	0		295,609		490,060			(44,761)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	07/20/2023	07/20/2028	111,121		107.1971	440,300	0		357,065		614,746			(83,235)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	09/09/2022	09/09/2027	18,776		106.8396	74,800	0		47,775		108,629			(27,025)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	10/19/2023	10/19/2028	103,190		105.4187	398,940	0		343,416		658,994			(55,524)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	06/30/2022	06/30/2027	16,876		105.7001	77,040	0		46,207		109,225			(30,833)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	12/09/2021	12/09/2026	8,809		113.52	42,700	0		20,858		23,267			(21,842)				0/0

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LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	12/23/2021	12/23/2026	14,047		114.2417	66,400	0		32,945		33,748			(33,455)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	07/21/2022	07/21/2027	37,300		107.1328	158,000	0		96,584		210,280			(61,416)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	01/20/2022	01/20/2027	11,503		112.897	55,250	0		28,261		33,412			(26,989)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	06/15/2023	06/15/2028	117,035		107.7677	467,460	0		370,126		616,401			(97,334)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	10/13/2022	10/13/2027	50,385		105.19	195,040	0		128,209		338,779			(66,831)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	03/30/2023	03/30/2028	89,990		107.6822	372,480	0		279,207		478,701			(93,273)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	09/29/2022	09/29/2027	40,855		106.1973	146,630	0		95,261		250,736			(51,369)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	11/17/2022	11/17/2027	53,617		105.67214	227,430	0		153,864		344,048			(73,566)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	08/04/2022	07/30/2027	50,987		107.2228	232,100	0		143,420		284,841			(88,680)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	12/02/2021	12/02/2026	889		114.35148	3,600	0		1,745		2,088			(1,855)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	08/18/2022	08/18/2027	49,229		107.5523	210,410	0		131,852		266,388			(78,558)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	12/14/2023	12/14/2028	110,416		108.5713	457,200	0		407,597		538,311			(49,603)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	04/20/2023	04/20/2028	78,169		107.46	320,040	0		243,581		423,971			(76,459)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	01/27/2023	01/27/2028	51,316		107.0728	211,750	0		151,499		289,025			(60,251)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	05/19/2022	05/19/2027	18,393		108.54135	80,200	0		46,256		89,369			(33,944)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	06/06/2022	06/04/2027	23,945		107.4942	113,100	0		66,296		130,441			(46,804)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	01/06/2022	01/06/2027	11,442		112.14294	62,790	0		31,636		36,506			(31,154)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	01/13/2022	01/13/2027	7,895		114.90192	35,100	0		17,819		17,439			(17,281)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	08/31/2023	08/31/2028	101,594		107.29	403,300	0		336,341		556,490			(66,959)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	11/22/2023	11/22/2028	127,577		107.6292	534,060	0		469,680		676,273			(64,380)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	06/08/2023	06/08/2028	101,917		106.0944	443,630	0		349,556		621,203			(94,074)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	03/24/2022	03/24/2027	9,929		108.5742	54,120	0		29,552		48,457			(24,568)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	09/14/2023	09/14/2028	95,814		107.6075	374,920	0		315,549		510,315			(59,371)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	06/23/2023	06/23/2028	147,073		107.43	592,500	0		471,727		798,074			(120,773)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	11/25/2022	11/24/2027	55,238		106.91681	218,890	0		149,009		316,311			(69,882)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	10/20/2022	10/20/2027	70,222		105.2746	274,540	0		181,522		468,234			(93,018)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	05/26/2022	05/26/2027	24,775		108.871	109,080	0		63,331		117,454			(45,749)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	11/10/2022	11/10/2027	41,400		106.4926	161,480	0		108,627		246,616			(52,853)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	01/12/2023	01/12/2028	89,653		106.3304	394,560	0		279,047		540,247			(115,513)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	12/08/2022	12/08/2027	63,534		106.28079	277,440	0		190,892		385,338			(86,548)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	06/02/2023	06/02/2028	75,384		107.8798	294,840	0		231,348		393,233			(63,492)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	01/06/2023	01/06/2028	72,023		106.80309	294,140	0		207,059		416,013			(87,081)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	08/12/2022	08/12/2027	57,514		107.6922	246,760	0		153,819		307,015			(92,941)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	03/23/2023	03/23/2028	78,322		107.1428	324,240	0		241,803		437,450			(82,437)				0/0

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LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	10/06/2022	10/06/2027	58,718		105.59	232,500	0		151,941		380,878			(80,559)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	04/14/2022	04/14/2027	13,583		110.5404	59,250	0		33,036		53,457			(26,214)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	08/10/2023	08/10/2028	120,730		107.4911	452,790	0		372,404		650,457			(80,386)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	11/26/2021	11/25/2026	889		113.20518	4,000	0		1,924		2,438			(2,076)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	01/20/2023	01/20/2028	91,649		106.39535	393,960	0		280,351		548,729			(113,609)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	01/28/2022	01/28/2027	23,377		112.1098	100,620	0		51,910		75,232			(48,710)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	02/10/2022	02/10/2027	7,147		109.5893	40,640	0		21,256		31,181			(19,384)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	12/15/2022	12/15/2027	57,304		106.34355	234,850	0		162,489		345,451			(72,361)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	09/21/2023	09/21/2028	108,890		106.4235	425,720	0		359,938		641,370			(65,782)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	09/08/2023	09/08/2028	113,753		106.7138	470,920	0		394,799		654,352			(76,121)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	11/30/2023	11/30/2028	80,422		108.07182	326,250	0		288,351		410,069			(37,899)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	11/18/2021	11/18/2026	2,635		113.95384	12,690	0		6,053		6,509			(6,637)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	05/08/2023	05/08/2028	151,811		107.37	625,920	0		482,559		829,695			(143,361)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	11/12/2021	11/12/2026	877		113.4055	4,550	0		2,155		2,331			(2,395)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	06/16/2022	06/16/2027	62,247		106.2421	248,820	0		147,328		382,897			(101,492)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	05/25/2023	05/25/2028	88,321		106.43	355,320	0		277,247		523,470			(78,073)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	06/29/2023	06/29/2028	55,674		107.1234	237,600	0		189,950		310,261			(47,650)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	12/22/2022	12/22/2027	71,624		106.32222	281,960	0		196,166		432,436			(85,794)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	11/04/2022	11/04/2027	52,113		105.27462	202,950	0		135,856		341,955			(67,094)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	05/12/2022	05/12/2027	20,245		109.322	82,060	0		47,014		91,458			(35,046)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	07/14/2022	07/14/2027	39,348		106.6333	166,320	0		101,032		232,771			(65,288)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	09/01/2022	09/01/2027	46,979		106.5364	191,000	0		121,155		279,804			(69,845)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	02/09/2023	02/09/2028	61,401		107.49	249,480	0		180,271		332,898			(69,209)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	12/16/2021	12/16/2026	6,166		111.6	35,350	0		17,404		20,990			(17,946)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	12/30/2022	12/30/2027	51,040		106.0116	198,720	0		139,126		316,640			(59,594)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	04/06/2023	04/06/2028	117,242		106.61024	527,940	0		397,763		685,960			(130,177)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	08/24/2023	08/24/2028	72,260		105.4944	312,620	0		259,517		460,678			(53,103)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	12/21/2023	12/21/2028	154,810		108.1944	656,880	0		588,133		780,243			(68,747)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	02/03/2022	02/03/2027	8,961		113.1624	36,400	0		18,898		25,234			(17,502)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	08/03/2023	08/03/2028	136,794		106.6223	544,580	0		445,810		794,485			(98,770)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	07/13/2023	07/13/2028	70,796		107.7794	273,600	0		220,829		372,198			(52,771)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	04/27/2023	04/27/2028	104,980		107.5324	437,310	0		334,512		565,588			(102,798)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	09/28/2023	09/28/2028	94,260		107.257	324,000	0		275,178		517,202			(48,822)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	02/24/2023	02/24/2028	72,355		106.42	285,670	0		208,771		431,430			(76,899)				0/0

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LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	09/22/2022	09/22/2027	69,976		105.6443	281,200	0		181,608		452,166			(99,592)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	12/07/2023	12/07/2028	100,656		108.29	407,660	0		361,868		503,308			(45,792)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	07/28/2022	07/28/2027	47,371		107.2294	210,798	0		129,669		264,541			(81,130)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	04/13/2023	04/13/2028	66,939		107.7751	271,440	0		205,551		352,965			(65,889)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	05/11/2023	05/11/2028	99,479		107.85972	398,040	0		307,527		514,030			(90,513)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	04/28/2022	04/28/2027	32,850		109.4804	143,640	0		81,191		145,777			(62,449)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	07/08/2022	07/08/2027	31,844		106.5565	135,660	0		81,961		189,788			(53,699)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	05/18/2023	05/18/2028	115,769		17.12	473,680	0		367,783		647,044			(105,897)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	10/12/2023	10/12/2028	120,968		106.4267	478,590	0		410,145		711,435			(68,445)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	11/16/2023	11/16/2028	101,805		107.942	409,200	0		358,526		525,323			(50,674)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	08/25/2022	08/25/2027	27,050		106.8884	116,290	0		73,319		155,904			(42,971)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	02/16/2023	02/16/2028	66,330		106.7189	273,350	0		198,568		385,393			(74,782)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	10/05/2023	10/05/2028	183,538		105.5943	710,040	0		605,771		1,156,585			(104,269)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	06/23/2022	06/23/2027	45,958		107.79834	166,110	0		98,992		235,487			(67,118)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	12/01/2022	12/01/2027	42,942		107.01288	176,180	0		120,544		243,750			(55,636)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	12/29/2023	12/29/2028	124,092		108.87877	507,600	0		456,701		587,105			(50,899)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	10/27/2022	10/27/2027	55,645		105.8179	224,200	0		149,098		352,932			(75,102)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	05/06/2022	05/06/2027	39,515		109.0376	165,980	0		94,547		183,918			(71,433)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	07/27/2023	07/27/2028	115,499		107.0379	474,920	0		386,962		647,639			(87,958)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	03/31/2022	03/31/2027	17,076		110.9362	79,230	0		43,568		64,066			(35,662)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	10/26/2023	10/26/2028	77,519		104.699	285,120	0		246,531		524,434			(38,589)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	07/07/2023	07/07/2028	106,947		107.4225	426,650	0		342,956		580,412			(83,694)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	02/02/2023	02/02/2028	51,006		107.6143	215,600	0		154,963		273,465			(60,638)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	08/17/2023	08/17/2028	74,241		106.1972	295,460	0		244,139		446,605			(51,321)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	04/07/2022	04/07/2027	27,938		110.7381	126,480	0		70,036		107,374			(56,444)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	09/15/2022	09/15/2027	20,681		106.10074	86,240	0		55,366		128,648			(30,874)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	04/21/2022	04/21/2027	20,831		110.6308	89,240	0		50,100		81,188			(39,140)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	11/09/2023	11/09/2028	100,568		106.1013	443,880	0		387,209		606,496			(56,671)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	06/09/2022	06/09/2027	12,944		110.1069	45,640	0		26,849		53,758			(18,791)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	02/01/2024	01/31/2025	1,754		283.87	0	12,100		12,100		6,856			0				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	02/01/2024	01/30/2026	351		285.01	0	3,080		3,080		2,197			0				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	02/01/2024	02/01/2027	2,456		283.87	0	27,090		27,090		21,139			0				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	02/01/2024	01/30/2026	2,456		283.87	0	22,820		22,820		16,470			0				0/0

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	02/01/2024	02/01/2028	2,807		283.87	0	34,720		34,720		28,201			0				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	01/25/2024	01/25/2028	354		282.58	0	4,130		4,130		3,724			0				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	01/25/2024	01/24/2025	354		282.58	0	2,240		2,240		1,545			0				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	01/25/2024	01/23/2026	708		283.14516	0	5,960		5,960		4,922			0				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	01/25/2024	01/25/2027	354		282.58	0	3,680		3,680		3,217			0				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	01/25/2024	01/25/2029	354		282.58	0	4,450		4,450		4,096			0				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	02/01/2024	02/01/2029	3,158		283.87	0	42,030		42,030		35,082			0				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	02/01/2024	01/31/2025	702		284.44	0	4,660		4,660		2,587			0				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	01/25/2024	01/24/2025	1,062		282.01484	0	6,990		6,990		4,899			0				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	01/25/2024	01/23/2026	354		282.58	0	3,070		3,070		2,544			0				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	02/22/2024	02/21/2025	315		953.86032	0	5,283		3,439		5,392			(1,844)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	02/22/2024	02/21/2025	1,888		937.77339	0	45,630		29,704		49,300			(15,926)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	02/28/2024	02/28/2025	210		937.7397	0	5,730		3,810		6,464			(1,920)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/17/2024	04/17/2025	534		934.3476	0	11,575		9,247		18,169			(2,328)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	02/28/2024	02/28/2025	1,366		947.2599	0	30,498		20,276		33,751			(10,222)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/17/2024	04/17/2025	2,454		935.2857	0	52,141		41,655		82,035			(10,486)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	03/13/2024	03/13/2025	2,300		958.79784	0	46,024		32,331		43,748			(13,693)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	01/18/2024	01/17/2025	3,937		937.07033	0	82,214		45,548		120,040			(36,666)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	02/28/2024	02/27/2026	420		950.116	0	11,876		9,886		11,967			(1,990)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	02/22/2024	02/20/2026	524		948.18258	0	14,080		11,633		13,573			(2,447)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/17/2024	04/17/2026	1,707		939.0381	0	45,760		41,171		60,220			(4,589)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/17/2024	04/17/2026	534		942.7905	0	13,460		12,110		17,782			(1,350)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	01/18/2024	01/16/2026	745		940.82989	0	19,824		15,422		24,175			(4,402)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	02/22/2024	02/20/2026	210		945.34371	0	5,888		4,865		5,702			(1,023)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/13/2024	03/13/2026	1,672		957.84	0	46,416		39,530		43,041			(6,886)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	03/02/2022	02/28/2025	1,013		992.8717	37,500	0		8,310		6,251			(29,190)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	02/16/2022	02/14/2025	101		970.8445	4,840	0		1,011		1,284			(3,829)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	03/13/2024	03/12/2027	523		958.79784	0	17,375		15,657		15,994			(1,718)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	03/16/2022	03/14/2025	512		967.59258	22,100	0		5,181		7,398			(16,919)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	02/22/2024	02/22/2027	524		945.34371	0	17,790		15,737		17,002			(2,053)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	02/23/2022	02/21/2025	1,126		979.2145	42,900	0		9,232		11,067			(33,668)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	04/17/2024	04/16/2027	640		936.2238	0	20,982		19,579		26,225			(1,403)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	02/28/2024	02/26/2027	105		923.4594	0	4,835		4,295		4,888			(540)				0/0

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BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	02/16/2022	02/13/2026	202		975.7877	10,160	0		4,131		3,589			(6,029)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	04/17/2024	04/17/2028	960		941.8524	0	33,903		32,207		39,932			(1,696)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	01/18/2024	01/18/2028	745		938.95011	0	27,202		24,196		31,052			(3,006)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	02/23/2022	02/23/2026	1,228		977.26	54,000	0		22,281		21,329			(31,719)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	03/02/2022	03/02/2026	1,115		992.8717	46,970	0		19,606		14,261			(27,364)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	02/22/2024	02/22/2028	629		946.29	0	23,778		21,722		22,581			(2,056)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	03/16/2022	03/16/2026	717		964.66344	35,350	0		15,095		16,061			(20,255)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	01/18/2024	01/18/2029	3,511		938.95011	0	137,148		125,036		155,490			(12,112)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	02/16/2022	02/16/2027	101		966.8899	5,880	0		3,095		2,695			(2,785)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	03/13/2024	03/13/2029	4,286		957.84	0	142,475		134,039		161,968			(8,436)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	02/23/2022	02/23/2027	1,535		986.0553	68,250	0		36,183		31,122			(32,067)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	02/28/2024	02/28/2029	3,256		947.2599	0	136,307		127,195		134,254			(9,112)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	04/17/2024	04/17/2029	4,695		937.1619	0	151,272		145,218		215,678			(6,054)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	03/02/2022	03/02/2027	1,216		992.8717	56,400	0		30,117		22,354			(26,283)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	02/22/2024	02/22/2029	3,880		947.23629	0	158,619		147,656		149,181			(10,963)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	03/16/2022	03/16/2027	717		960.75792	39,550	0		21,423		21,065			(18,127)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	04/11/2024	04/11/2025	198		39074	0	144,248		113,480		149,898			(30,768)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	02/29/2024	02/28/2025	118		38801	0	87,308		58,528		82,872			(28,780)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	03/07/2024	03/07/2025	67		38908	0	50,544		34,863		49,099			(15,681)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	04/25/2024	04/25/2025	129		38200	0	88,935		73,414		95,405			(15,521)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	03/14/2024	03/14/2025	244		38867	0	213,180		151,175		206,024			(62,005)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	01/05/2024	01/03/2025	72		37429	0	76,383		39,465		90,586			(36,918)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BAML-	04/18/2024	04/17/2025	199		37587	0	181,950		146,571		204,036			(35,379)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	01/19/2024	01/17/2025	15,571		253.22517	0	85,410		47,450		75,664			(37,960)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	01/11/2024	01/10/2025	14,750		256.8704	0	62,530		33,523		47,295			(29,007)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	03/14/2024	03/14/2025	14,215		257.81	0	71,640		50,803		53,739			(20,837)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/04/2024	04/04/2025	16,156		259.18025	0	83,230		63,863		62,923			(19,367)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	03/28/2024	03/28/2025	18,000		261.33558	0	115,000		86,250		46,749			(28,750)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	02/01/2024	01/31/2025	14,603		257.6875	0	72,150		42,770		46,248			(29,380)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	02/15/2024	02/14/2025	13,904		256.5129	0	65,450		41,452		52,427			(23,998)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	03/07/2024	03/07/2025	16,926		257.74586	0	80,410		55,463		53,383			(24,947)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	03/21/2024	03/21/2025	19,204		261.30325	0	81,340		59,259		48,059			(22,081)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	02/23/2024	02/21/2025	19,805		257.0043	0	95,000		62,014		72,303			(32,986)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/18/2024	04/17/2025	11,496		257.74124	0	51,910		41,816		46,232			(10,094)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	01/05/2024	01/03/2025	17,285		254.4917	0	73,960		38,213		70,443			(35,747)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	02/29/2024	02/28/2025	15,457		256.3571	0	77,610		52,027		61,546			(25,583)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/11/2024	04/11/2025	11,357		259.30337	0	52,170		41,042		33,220			(11,128)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	02/08/2024	02/07/2025	13,484		257.193	0	62,560		38,299		46,244			(24,262)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/25/2024	04/25/2025	19,451		257.40431	0	87,710		72,403		82,074			(15,307)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	01/25/2024	01/24/2025	18,701		255.8438	0	89,770		51,475		70,554			(38,295)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	02/23/2024	02/23/2027	5,149		255.2371	0	60,060		53,185		53,644			(6,875)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	01/19/2024	01/19/2027	4,392		252.9747	0	51,700		44,125		49,081			(7,575)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	04/04/2024	04/02/2027	4,334		255.60535	0	55,660		51,367		48,736			(4,293)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	03/09/2023	03/09/2026	10,058		252.5268	109,000	0		61,375		90,051			(47,625)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	02/23/2022	02/21/2025	6,832		279.2124	101,270	0		21,793		1,205			(79,477)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	01/11/2024	01/11/2027	3,986		253.10765	0	47,600		40,314		44,073			(7,286)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	08/04/2021	08/02/2024	3,871		284.4342	63,140	0		1,850		0			(61,290)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	03/23/2022	03/21/2025	16,127		285.4477	197,550	0		47,578		1,442			(149,972)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	03/16/2023	03/16/2026	2,004		255.52896	20,750	0		11,817		15,314			(8,934)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	03/28/2024	03/25/2027	5,478		256.99276	0	35,000		32,102		54,003			(2,898)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	04/25/2024	04/23/2027	5,954		254.88321	0	68,550		64,584		66,136			(3,966)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	03/14/2024	03/12/2027	3,159		254.2575	0	40,240		36,360		35,439			(3,880)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	03/16/2022	03/14/2025	22,949		282.78432	307,200	0		72,018		2,924			(235,182)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	03/09/2022	03/07/2025	14,576		283.8216	208,280	0		47,492		1,412			(160,788)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	01/05/2024	01/05/2027	5,628		251.50647	0	65,380		54,962		66,253			(10,418)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	02/08/2024	02/08/2027	2,776		253.91505	0	33,810		29,475		30,257			(4,335)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	10/13/2021	10/11/2024	2,140		280.88064	34,140	0		3,189		9			(30,951)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	01/25/2024	01/25/2027	398		252.8279	0	4,890		4,200		4,492			(690)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	03/07/2024	03/05/2027	5,905		254.2047	0	73,500		65,941		61,826			(7,559)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	07/28/2021	07/26/2024	5,995		284.1171	96,730	0		2,215		1			(94,515)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	03/21/2024	03/19/2027	5,095		255.69479	0	64,740		58,914		52,519			(5,826)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	02/15/2024	02/12/2027	397		254.2473	0	4,670		4,103		4,285			(567)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	02/16/2022	02/14/2025	9,735		277.9147	146,340	0		30,555		1,988			(115,785)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	03/02/2022	02/28/2025	7,151		281.91744	103,000	0		22,826		872			(80,174)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	02/29/2024	02/26/2027	2,378		250.3014	0	33,000		29,394		30,360			(3,606)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	02/01/2024	02/01/2027	1,973		256.6739	0	23,000		19,904		19,010			(3,096)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	08/11/2021	08/09/2024	4,605		284.8407	69,160	0		2,470		0			(66,690)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	03/02/2023	03/02/2026	6,422		251.13312	75,360	0		41,951		61,538			(33,409)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	01/19/2024	01/17/2025	6,622		271.82	0	44,280		24,600		31,850			(19,680)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	01/05/2024	01/03/2025	1,835		274.3572	0	10,750		5,554		6,522			(5,196)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/25/2024	04/25/2025	5,164		273.8332	0	30,660		25,309		27,870			(5,351)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	02/01/2024	01/31/2025	4,746		273.89	0	31,980		18,958		19,357			(13,022)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	01/11/2024	01/10/2025	3,298		273.45582	0	21,330		11,435		13,208			(9,895)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	03/21/2024	03/21/2025	3,963		275.59074	0	28,600		20,836		14,063			(7,764)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/04/2024	04/04/2025	8,279		275.835	0	63,020		48,356		32,179			(14,664)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/11/2024	04/11/2025	4,360		275.90382	0	30,018		23,615		19,176			(6,403)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	03/14/2024	03/14/2025	4,733		276.78705	0	28,990		20,558		17,586			(8,432)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	02/23/2024	02/21/2025	1,458		278.5465	0	7,320		4,778		3,948			(2,542)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	02/15/2024	02/14/2025	7,319		272.4402	0	52,000		32,933		35,519			(19,067)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	02/29/2024	02/28/2025	10,559		274.37535	0	72,500		48,601		44,253			(23,899)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	03/28/2024	03/28/2025	8,976		278.03169	0	62,000		46,500		28,183			(15,500)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	02/08/2024	02/07/2025	5,868		272.13464	0	40,800		24,977		28,798			(15,823)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	01/25/2024	01/24/2025	5,883		271.96	0	39,360		22,569		28,338			(16,791)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/18/2024	04/17/2025	4,394		272.5	0	29,400		23,683		22,735			(5,717)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	03/07/2024	03/07/2025	5,775		278.08506	0	37,920		26,155		18,132			(11,765)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	01/05/2024	01/05/2026	5,873		271.6327	0	58,080		44,179		46,551			(13,901)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/28/2024	03/27/2026	6,822		285.26775	0	64,030		56,070		26,255			(7,960)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/09/2023	03/07/2025	5,561		262.16784	71,850	0		24,609		61,036			(47,241)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	02/08/2024	02/06/2026	8,802		276.7702	0	68,880		55,579		53,879			(13,301)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/11/2024	04/10/2026	3,270		281.15124	0	24,602		21,989		17,661			(2,613)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	02/23/2024	02/23/2026	10,203		280.7419	0	71,960		59,587		50,153			(12,373)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/18/2024	04/17/2026	3,295		277.6775	0	24,300		21,954		19,917			(2,346)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/16/2023	03/14/2025	6,190		281.21088	43,690	0		15,385		13,725			(28,305)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	02/15/2024	02/13/2026	8,417		280.638	0	56,120		45,888		41,202			(10,232)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/07/2024	03/06/2026	10,107		283.63566	0	73,080		61,790		43,651			(11,290)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	01/19/2024	01/16/2026	8,829		275.35366	0	70,800		55,154		57,362			(15,646)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/02/2023	02/28/2025	4,471		279.37317	23,760	0		7,909		11,402			(15,851)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	01/11/2024	01/09/2026	14,657		278.3682	0	107,600		82,781		78,700			(24,819)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	02/29/2024	02/27/2026	7,282		275.47395	0	66,800		55,836		49,101			(10,964)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/14/2024	03/13/2026	9,465		282.57066	0	64,220		54,919		44,755			(9,301)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/21/2024	03/20/2026	13,689		283.3305	0	95,000		82,159		55,365			(12,841)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/04/2024	04/02/2026	19,077		283.605	0	137,800		121,812		81,589			(15,988)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	02/01/2024	01/30/2026	12,049		280.1895	0	85,800		68,403		59,450			(17,397)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	01/25/2024	01/23/2026	2,574		275.2235	0	20,930		16,484		16,964			(4,446)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/25/2024	04/24/2026	1,844		277.3718	0	13,500		12,327		12,554			(1,173)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/04/2024	04/04/2025	49,329		296.77812	0	358,680		275,220		184,648			(83,460)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	01/11/2024	01/10/2025	58,065		290.4873	0	349,440		187,339		327,534			(162,101)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	03/07/2024	03/07/2025	100,186		295.5042	0	680,130		469,120		372,500			(211,010)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/18/2024	04/17/2025	79,449		293.16287	0	512,600		412,928		405,071			(99,672)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	02/08/2024	02/07/2025	76,831		290.9669	0	524,160		320,885		435,538			(203,275)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	02/15/2024	02/14/2025	69,008		292.4273	0	462,580		292,967		347,862			(169,613)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	02/01/2024	01/31/2025	55,964		290.67748	0	383,050		227,071		321,467			(155,979)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	02/29/2024	02/28/2025	62,782		292.60731	0	475,450		318,723		318,977			(156,727)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	01/05/2024	01/03/2025	34,967		289.4177	0	218,160		112,716		214,735			(105,444)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	03/14/2024	03/14/2025	74,455		294.82287	0	523,600		371,306		325,577			(152,294)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	03/28/2024	03/28/2025	104,633		297.61445	0	541,490		406,118		355,847			(135,373)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	01/25/2024	01/24/2025	58,516		290.2295	0	391,000		224,202		345,500			(166,798)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	02/23/2024	02/21/2025	71,969		293.6863	0	504,560		329,366		326,827			(175,194)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	01/19/2024	01/17/2025	26,618		287.25504	0	198,660		110,367		200,829			(88,293)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/25/2024	04/25/2025	48,411		293.78016	0	345,060		284,842		279,759			(60,218)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	03/21/2024	03/21/2025	70,986		296.97	0	477,000		347,510		214,669			(129,490)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/11/2024	04/11/2025	78,706		296.35	0	524,275		412,449		320,883			(111,826)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	02/23/2024	02/23/2026	35,645		293.0972	0	358,050		296,487		266,184			(61,563)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/07/2024	03/06/2026	63,417		295.2084	0	618,520		522,969		409,002			(95,551)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	02/29/2024	02/27/2026	43,778		291.7233	0	470,850		393,566		354,495			(77,284)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/28/2024	03/27/2026	61,175		297.91356	0	883,890		774,014		356,726			(109,876)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/09/2023	03/07/2025	40,342		290.16	415,360	0		142,262		255,312			(273,098)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	01/25/2024	01/23/2026	20,997		289.6484	0	204,350		160,943		185,679			(43,407)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/11/2024	04/10/2026	32,090		294.5719	0	326,978		292,251		233,646			(34,727)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/25/2024	04/24/2026	28,297		296.72976	0	243,190		222,058		199,373			(21,132)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/18/2024	04/17/2026	32,393		291.40565	0	323,000		291,814		270,747			(31,186)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	01/05/2024	01/05/2026	6,924		289.7065	0	61,800		47,009		60,237			(14,791)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/14/2024	03/13/2026	50,088		294.23145	0	506,160		432,854		361,625			(73,306)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/16/2023	03/14/2025	46,099		288.91706	377,520	0		132,937		325,007			(244,583)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	02/15/2024	02/13/2026	44,753		291.8418	0	436,230		356,696		356,500			(79,534)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	02/08/2024	02/06/2026	33,270		291.25845	0	315,250		254,374		272,219			(60,876)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	01/11/2024	01/09/2026	23,157		289.9087	0	209,710		161,338		200,076			(48,372)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	02/01/2024	01/30/2026	21,973		290.96874	0	209,280		166,847		181,699			(42,433)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/02/2023	02/28/2025	14,087		295.4056	105,780	0		35,212		55,283			(70,569)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/04/2024	04/02/2026	12,416		299.45985	0	110,630		97,794		66,426			(12,836)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/21/2024	03/20/2026	21,095		296.67303	0	204,120		176,529		119,153			(27,591)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	01/19/2024	01/16/2026	12,099		289.28	0	112,700		87,794		108,739			(24,906)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	04/25/2024	04/25/2025	207		17396	0	69,696		57,533		92,618			(12,163)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	01/25/2024	01/24/2025	188		17342	0	86,196		49,425		115,255			(36,771)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	03/28/2024	03/28/2025	241		18255	0	91,432		68,574		114,657			(22,858)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	02/29/2024	02/28/2025	205		17972	0	76,479		51,268		97,976			(25,211)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	02/01/2024	01/31/2025	225		17327	0	92,118		54,607		126,655			(37,511)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	MS-	03/27/2024	03/27/2025	5,600		18281	0	75,040		56,072		100,928			(18,968)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	02/15/2024	02/14/2025	2,804		284.7194	0	18,640		11,805		10,461			(6,835)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	03/07/2024	03/07/2025	9,676		288.9108	0	63,840		44,034		24,370			(19,806)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	03/21/2024	03/21/2025	9,602		289.65841	0	66,360		48,345		21,375			(18,015)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	03/28/2024	03/28/2025	1,704		290.0403	0	13,550		10,163		3,997			(3,388)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	04/18/2024	04/17/2025	10,142		284.14215	0	71,340		57,468		44,513			(13,872)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/18/2024	04/17/2025	3,847		285.28443	0	24,970		20,115		15,256			(4,855)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/11/2024	04/11/2025	3,824		289.09066	0	25,520		20,077		13,165			(5,443)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/04/2024	04/04/2025	3,418		291.65214	0	21,400		16,421		6,167			(4,980)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	02/29/2024	02/28/2025	6,648		283.7895	0	48,640		32,606		28,050			(16,034)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	02/29/2024	02/28/2025	1,400		283.2179	0	10,640		7,133		6,231			(3,507)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	03/28/2024	03/28/2025	17,723		291.50515	0	127,920		95,940		35,511			(31,980)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/11/2024	04/11/2025	10,082		287.64231	0	74,240		58,405		39,645			(15,835)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	02/23/2024	02/21/2025	12,233		284.1172	0	89,600		58,489		49,151			(31,111)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	03/21/2024	03/21/2025	4,115		289.36788	0	29,040		21,157		9,453			(7,883)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	03/14/2024	03/14/2025	691		278.3328	0	9,060		6,425		4,933			(2,635)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/25/2024	04/25/2025	7,014		285.68403	0	45,400		37,477		30,301			(7,923)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/25/2024	04/25/2025	4,208		285.68403	0	27,240		22,486		18,180			(4,754)				0/0

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/04/2024	04/04/2025	3,418		289.90572	0	24,200		18,569		7,456			(5,631)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	02/15/2024	02/14/2025	4,206		284.4341	0	28,560		18,088		16,145			(10,472)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	02/08/2024	02/07/2025	3,868		283.7813	0	25,520		15,623		15,548			(9,897)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	02/08/2024	02/07/2025	703		282.0752	0	5,240		3,208		3,334			(2,032)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	03/07/2024	03/07/2025	4,492		289.2	0	29,120		20,086		10,966			(9,034)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	03/14/2024	03/14/2025	1,727		286.45084	0	14,100		9,999		6,067			(4,101)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	02/08/2024	02/06/2026	1,758		282.92825	0	16,450		13,273		12,542			(3,177)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/04/2024	04/02/2026	5,127		291.36107	0	45,000		39,779		21,074			(5,221)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/07/2024	03/06/2026	6,220		288.6216	0	56,880		48,093		31,978			(8,787)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/28/2024	03/27/2026	2,045		290.33327	0	20,700		18,127		9,537			(2,573)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/07/2024	03/06/2026	3,801		288.6216	0	34,760		29,390		19,542			(5,370)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/14/2024	03/13/2026	1,036		278.91266	0	15,000		12,828		9,650			(2,172)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/18/2024	04/17/2026	5,595		286.14114	0	47,040		42,498		34,470			(4,542)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/18/2024	04/17/2026	11,540		288.14013	0	87,780		79,305		63,193			(8,475)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/28/2024	03/27/2026	4,431		291.50515	0	42,510		37,226		19,178			(5,284)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/11/2024	04/10/2026	11,473		291.98736	0	89,100		79,637		57,236			(9,463)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	02/15/2024	02/13/2026	3,155		284.4341	0	28,800		23,549		20,733			(5,251)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	02/23/2024	02/23/2026	2,097		284.4033	0	19,920		16,495		13,898			(3,425)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/04/2024	04/02/2026	5,469		288.74144	0	54,400		48,088		26,565			(6,312)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	02/29/2024	02/27/2026	4,549		284.9326	0	41,340		34,555		29,377			(6,785)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/21/2024	03/20/2026	1,029		293.72583	0	7,800		6,746		3,652			(1,054)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	02/15/2024	02/13/2026	1,753		284.4341	0	16,000		13,083		11,518			(2,917)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	02/23/2024	02/23/2026	1,398		284.1172	0	13,440		11,129		9,422			(2,311)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	02/08/2024	02/06/2026	703		283.49695	0	6,400		5,164		4,853			(1,236)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/25/2024	04/24/2026	4,559		290.54552	0	31,070		28,370		23,421			(2,700)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/14/2024	03/13/2026	1,727		286.45084	0	18,000		15,393		10,574			(2,607)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/21/2024	03/20/2026	5,830		289.65841	0	54,060		46,753		27,028			(7,307)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	02/29/2024	02/27/2026	1,050		284.6468	0	9,660		8,074		6,894			(1,586)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/11/2024	04/10/2026	5,563		289.95967	0	47,840		42,759		31,348			(5,081)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	02/08/2024	02/08/2027	2,110		282.92825	0	23,400		20,400		19,021			(3,000)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	03/14/2024	03/12/2027	2,763		284.1314	0	36,320		32,818		24,416			(3,502)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	03/28/2024	03/25/2027	2,727		292.67703	0	29,440		27,002		15,655			(2,438)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	04/18/2024	04/16/2027	5,246		286.14114	0	52,800		49,406		41,702			(3,394)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	02/29/2024	02/26/2027	1,050		284.6468	0	11,430		10,181		8,843			(1,249)				0/0

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RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	04/04/2024	04/02/2027	5,469		290.19679	0	60,160		55,520		33,839			(4,640)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	02/15/2024	02/12/2027	3,155		284.4341	0	34,290		30,130		26,648			(4,160)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	03/07/2024	03/05/2027	6,911		288.6216	0	75,400		67,645		48,197			(7,755)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	04/25/2024	04/23/2027	7,365		285.68403	0	76,440		72,018		63,274			(4,422)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	03/21/2024	03/19/2027	4,801		289.65841	0	52,780		48,030		30,848			(4,750)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	04/11/2024	04/09/2027	5,215		289.95967	0	53,400		49,624		38,743			(3,776)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	02/23/2024	02/23/2027	1,748		284.4033	0	19,450		17,224		14,850			(2,226)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	03/28/2024	03/28/2028	2,386		290.91921	0	30,660		28,765		18,301			(1,895)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	04/18/2024	04/18/2028	6,645		286.71228	0	73,530		69,997		60,702			(3,533)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	04/11/2024	04/11/2028	6,606		290.53901	0	74,480		70,544		57,069			(3,936)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	03/07/2024	03/07/2028	7,948		288.9108	0	96,140		88,750		66,063			(7,390)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	03/14/2024	03/14/2028	2,763		282.68175	0	41,440		38,454		29,843			(2,986)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	03/21/2024	03/21/2028	6,173		289.94894	0	75,060		70,011		47,843			(5,049)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	02/15/2024	02/15/2028	3,856		284.4341	0	46,860		42,612		38,110			(4,248)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	02/29/2024	02/29/2028	1,050		284.6468	0	12,750		11,709		10,338			(1,041)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	04/04/2024	04/04/2028	5,811		291.07	0	69,360		65,361		42,590			(3,999)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	02/08/2024	02/08/2028	2,462		282.92825	0	30,520		27,587		25,692			(2,933)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	02/23/2024	02/23/2028	1,748		284.4033	0	21,600		19,747		17,335			(1,853)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	04/25/2024	04/25/2028	7,365		285.68403	0	85,260		81,573		73,348			(3,687)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	03/28/2024	03/28/2029	2,727		290.33327	0	38,080		36,198		24,299			(1,882)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	03/07/2024	03/07/2029	8,984		288.9108	0	117,000		109,808		84,306			(7,192)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	04/25/2024	04/25/2029	8,066		290.54552	0	86,020		83,046		75,115			(2,974)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	02/15/2024	02/15/2029	4,557		284.4341	0	59,540		55,226		49,848			(4,314)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	04/04/2024	04/04/2029	6,494		291.36107	0	82,650		78,840		53,879			(3,810)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	04/18/2024	04/18/2029	7,694		285.85557	0	94,160		90,542		80,383			(3,618)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	03/21/2024	03/21/2029	7,545		289.65841	0	99,440		94,091		67,199			(5,349)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	02/23/2024	02/23/2029	2,097		284.1172	0	27,960		26,043		23,218			(1,917)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	02/08/2024	02/08/2029	2,462		282.92825	0	32,760		30,244		28,260			(2,516)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	04/11/2024	04/11/2029	7,649		289.38033	0	96,140		92,077		76,884			(4,063)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	03/14/2024	03/14/2029	2,072		280.65224	0	34,560		32,568		26,086			(1,992)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	02/29/2024	02/28/2029	1,050		284.9326	0	13,560		12,674		11,323			(886)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	01/11/2024	01/10/2025	1,023		1975	0	44,360		23,782		51,842			(20,578)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	03/07/2024	03/07/2025	480		2056	0	24,070		16,602		21,938			(7,468)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	02/29/2024	02/28/2025	1,168		2051	0	51,360		34,430		49,981			(16,930)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	04/25/2024	04/25/2025	1,010		1987	0	36,600		30,213		41,254			(6,387)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	03/28/2024	03/28/2025	1,177		2103	0	59,700		44,775		48,645			(14,925)				0/0

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	MS-	01/04/2024	01/03/2025	185		2709	0	8,050		4,148		13,034			(3,902)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	01/19/2024	01/17/2025	876		2727	0	66,912		37,173		85,776			(29,739)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	04/11/2024	04/11/2025	1,493		2988	0	86,900		68,365		76,672			(18,535)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	03/28/2024	03/28/2025	919		3004	0	45,388		34,041		34,783			(11,347)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	03/21/2024	03/21/2025	796		2989	0	59,208		43,135		47,236			(16,073)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	04/04/2024	04/04/2025	1,181		2965	0	77,140		59,191		68,127			(17,949)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	03/02/2023	02/28/2025	1,362		582.29402	29,120	0		9,693		15,490			(19,427)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	03/09/2023	03/07/2025	1,967		579.17011	39,100	0		13,392		25,786			(25,708)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/03/2024	04/03/2025	4,477		196.79858	0	30,447		23,150		25,413			(7,297)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	02/28/2024	02/28/2025	4,002		199.71009	0	18,352		12,201		15,254			(6,151)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	01/24/2024	01/24/2025	7,095		197.33	0	31,640		17,993		34,521			(13,647)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	03/13/2024	03/13/2025	12,933		201.03	0	58,786		41,296		42,412			(17,490)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/24/2024	04/24/2025	17,026		198.09248	0	90,066		73,690		86,235			(16,376)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	03/06/2024	03/06/2025	17,985		199.23057	0	83,304		56,913		67,006			(26,391)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/10/2024	04/10/2025	4,013		199.72866	0	17,536		13,671		16,462			(3,865)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	01/31/2024	01/31/2025	17,141		198.36	0	77,248		45,415		74,009			(31,833)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	01/10/2024	01/10/2025	10,074		198.53	0	45,400		24,072		40,783			(21,328)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	03/27/2024	03/27/2025	20,254		202.43	0	88,683		66,266		56,387			(22,417)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	03/20/2024	03/20/2025	26,795		201.12694	0	129,060		93,151		88,115			(35,909)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/17/2024	04/17/2025	4,065		197.20362	0	17,192		13,735		22,473			(3,457)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	01/10/2024	01/09/2026	504		198.53	0	3,157		2,415		3,183			(742)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/03/2024	04/02/2026	3,980		199.41184	0	27,648		24,339		25,042			(3,309)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/01/2023	02/28/2025	6,532		199.418	37,570	0		12,489		25,873			(25,081)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	02/28/2024	02/27/2026	7,003		198.91045	0	46,746		38,912		44,617			(7,834)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/20/2024	03/20/2026	2,481		201.53	0	15,750		13,565		13,062			(2,185)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/27/2024	03/27/2026	5,434		202.43	0	32,318		28,262		26,776			(4,056)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/15/2023	03/14/2025	2,521		198.1017	15,700	0		5,521		12,052			(10,179)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/10/2024	04/10/2026	11,539		200.92464	0	64,469		57,384		64,970			(7,085)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/06/2024	03/06/2026	999		195.64083	0	8,242		6,940		7,730			(1,302)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/17/2024	04/17/2026	11,686		198.38448	0	62,859		56,556		80,156			(6,303)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/08/2023	03/07/2025	3,518		201.57687	17,150	0		5,866		10,540			(11,284)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	01/31/2024	01/30/2026	1,008		199.74852	0	5,686		4,514		5,875			(1,172)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	01/24/2024	01/23/2026	1,014		196.14602	0	6,870		5,388		7,766			(1,482)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	01/31/2024	01/31/2025	4,402		256.1373	0	14,630		8,601		22,196			(6,029)				0/0

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SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/03/2024	04/03/2025	5,854		260.0633	0	25,950		19,731		23,285			(6,219)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	01/31/2024	01/31/2025	4,402		247.8909	0	30,580		17,978		44,979			(12,602)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	01/04/2024	01/03/2025	808		253.831	0	2,754		1,419		4,815			(1,335)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/01/2023	02/28/2025	403		245.7878	3,790	0		1,260		4,856			(2,530)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	01/04/2024	01/02/2026	2,423		247.64	0	19,956		15,139		30,984			(4,817)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	01/31/2024	01/30/2026	4,802		248.8904	0	42,012		33,356		58,425			(8,656)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/17/2024	04/17/2025	449		5738	0	37,250		29,759		78,164			(7,491)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	03/27/2024	03/27/2025	1,111		5729	0	156,544		116,973		155,052			(39,571)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	03/27/2024	03/27/2025	399		5735	0	55,154		41,212		54,615			(13,942)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/17/2024	04/17/2025	269		5665	0	29,760		23,775		58,290			(5,985)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/27/2024	03/27/2026	434		5712	0	88,475		77,370		82,445			(11,105)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/17/2024	04/17/2026	377		5637	0	65,982		59,366		101,336			(6,616)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/08/2023	03/07/2025	18		5586	3,290	0		1,125		3,892			(2,165)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/17/2024	04/17/2026	395		5665	0	69,542		62,569		99,740			(6,973)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/27/2024	03/27/2026	590		5735	0	114,002		99,693		105,641			(14,309)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	03/01/2023	02/27/2026	18		5628	3,540	0		1,965		4,390			(1,575)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	04/17/2024	04/16/2027	413		5660	0	84,410		78,767		121,834			(5,643)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	03/27/2024	03/25/2027	590		5706	0	146,506		134,252		139,371			(12,254)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	03/01/2023	03/01/2027	18		5628	4,110	0		2,741		5,138			(1,369)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	04/17/2024	04/17/2028	520		5665	0	122,931		116,780		169,765			(6,151)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	03/27/2024	03/27/2028	781		5735	0	211,770		198,534		203,518			(13,236)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	03/27/2024	03/27/2029	764		5712	0	235,840		224,054		227,541			(11,786)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	03/01/2023	03/01/2028	18		5628	4,630	0		3,397		5,769			(1,233)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	04/17/2024	04/17/2029	377		5620	0	105,105		100,899		141,621			(4,207)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	12/21/2023	12/20/2024	2,793		243.1499	30,940	0		14,660		30,921			(16,280)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	07/07/2023	07/05/2024	11,572		254.6198	57,130	0		631		2,387			(56,499)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	11/22/2023	11/22/2024	16,248		250.3651	79,200	0		31,332		91,725			(47,868)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	07/27/2023	07/26/2024	16,548		259.1298	75,180	0		5,178		2,232			(70,002)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/08/2023	09/06/2024	13,584		256.297	57,120	0		10,572		19,508			(46,548)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	12/07/2023	12/06/2024	22,533		253.7389	100,800	0		43,874		91,317			(56,926)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/24/2023	08/23/2024	14,880		254.1305	64,750	0		9,454		28,501			(55,296)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	07/13/2023	07/12/2024	18,078		259.2846	86,020	0		2,607		343			(83,413)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/29/2023	07/03/2024	17,946		256.2665	78,750	0		428		0			(78,322)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	10/12/2023	10/11/2024	12,234		251.1053	50,400	0		14,162		55,032			(36,238)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	12/29/2023	12/27/2024	15,535		259.63422	54,600	0		26,998		34,616			(27,602)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/31/2023	09/05/2024	10,328		257.2783	45,760	0		8,185		10,796			(37,575)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	11/30/2023	12/04/2024	22,544		253.8648	98,560	0		41,781		87,636			(56,779)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/10/2023	08/09/2024	13,489		258.3615	56,100	0		6,027		5,808			(50,073)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	10/05/2023	10/04/2024	13,934		249.62223	58,480	0		15,305		73,551			(43,175)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/17/2023	08/16/2024	14,872		254.5122	63,640	0		8,065		23,505			(55,575)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	11/02/2023	11/01/2024	18,724		250.5834	84,180	0		28,524		96,968			(55,656)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/28/2023	10/02/2024	12,637		251.9334	48,980	0		12,378		47,495			(36,602)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	11/09/2023	11/08/2024	15,121		249.3493	69,190	0		24,779		91,547			(44,411)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	10/19/2023	10/18/2024	15,114		250.1856	64,750	0		19,443		78,235			(45,307)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
MSDB - UNCAPPED - 1YR.	INDEX LIAB	EX5	Equity/Index	MS-	08/03/2023	08/02/2024	19,777		259.1405	82,500	0		7,273		4,464			(75,227)				0/0
MSDB - UNCAPPED - 1YR.	INDEX LIAB	EX5	Equity/Index	MS-	11/16/2023	11/15/2024	23,155		251.0934	104,310	0		39,368		118,379			(64,942)				0/0
MSDB - UNCAPPED - 1YR.	INDEX LIAB	EX5	Equity/Index	MS-	07/20/2023	07/19/2024	14,543		258.4806	73,260	0		3,633		1,472			(69,627)				0/0
MSDB - UNCAPPED - 1YR.	INDEX LIAB	EX5	Equity/Index	MS-	09/14/2023	09/13/2024	18,314		257.4595	75,900	0		15,473		22,727			(60,427)				0/0
MSDB - UNCAPPED - 1YR.	INDEX LIAB	EX5	Equity/Index	MS-	12/14/2023	12/13/2024	22,375		256.0364	96,880	0		44,036		71,020			(52,844)				0/0
MSDB - UNCAPPED - 1YR.	INDEX LIAB	EX5	Equity/Index	MS-	10/26/2023	10/25/2024	19,152		250.7988	82,720	0		26,434		94,437			(56,286)				0/0
MSDB - UNCAPPED - 1YR.	INDEX LIAB	EX5	Equity/Index	MS-	09/21/2023	09/20/2024	14,609		249.377	77,040	0		17,191		75,603			(59,849)				0/0
MSDB - UNCAPPED - 3YR.	INDEX LIAB	EX5	Equity/Index	MS-	11/10/2021	11/08/2024	5,253		285.8456	86,250	0		10,268		18			(75,982)				0/0
MSDB - UNCAPPED - 3YR.	INDEX LIAB	EX5	Equity/Index	MS-	01/26/2022	01/24/2025	2,175		273.3277	36,360	0		6,892		741			(29,468)				0/0
MSDB - UNCAPPED - 3YR.	INDEX LIAB	EX5	Equity/Index	MS-	06/02/2022	06/02/2025	13,422		272.7797	164,520	0		50,529		12,771			(113,991)				0/0
MSDB - UNCAPPED - 3YR.	INDEX LIAB	EX5	Equity/Index	MS-	06/08/2023	06/08/2026	6,762		250.4044	90,950	0		58,777		72,433			(32,173)				0/0
MSDB - UNCAPPED - 3YR.	INDEX LIAB	EX5	Equity/Index	MS-	12/08/2022	12/08/2025	10,327		255.04301	119,080	0		57,145		72,833			(61,935)				0/0
MSDB - UNCAPPED - 3YR.	INDEX LIAB	EX5	Equity/Index	MS-	07/14/2022	07/14/2025	12,490		267.99006	153,780	0		53,134		23,615			(100,646)				0/0
MSDB - UNCAPPED - 3YR.	INDEX LIAB	EX5	Equity/Index	MS-	08/03/2023	08/03/2026	2,769		257.3708	30,100	0		20,993		22,085			(9,107)				0/0
MSDB - UNCAPPED - 3YR.	INDEX LIAB	EX5	Equity/Index	MS-	08/04/2022	08/04/2025	11,677		274.2408	120,280	0		43,868		12,605			(76,412)				0/0
MSDB - UNCAPPED - 3YR.	INDEX LIAB	EX5	Equity/Index	MS-	04/27/2022	04/25/2025	16,481		275.7704	219,600	0		59,927		8,811			(159,673)				0/0
MSDB - UNCAPPED - 3YR.	INDEX LIAB	EX5	Equity/Index	MS-	06/29/2023	06/29/2026	3,988		252.0038	48,800	0		32,474		40,197			(16,326)				0/0
MSDB - UNCAPPED - 3YR.	INDEX LIAB	EX5	Equity/Index	MS-	01/20/2023	01/20/2026	14,079		256.2114	184,320	0		95,698		97,242			(88,622)				0/0
MSDB - UNCAPPED - 3YR.	INDEX LIAB	EX5	Equity/Index	MS-	04/13/2023	04/13/2026	6,658		259.4153	76,330	0		45,421		42,016			(30,909)				0/0
MSDB - UNCAPPED - 3YR.	INDEX LIAB	EX5	Equity/Index	MS-	09/15/2021	09/13/2024	2,447		284.03772	43,260	0		2,932		0			(40,328)				0/0
MSDB - UNCAPPED - 3YR.	INDEX LIAB	EX5	Equity/Index	MS-	10/12/2023	10/12/2026	6,525		247.427	74,560	0		56,772		86,518			(17,788)				0/0
MSDB - UNCAPPED - 3YR.	INDEX LIAB	EX5	Equity/Index	MS-	10/06/2022	10/06/2025	9,539		256.6218	102,240	0		43,176		55,524			(59,064)				0/0
MSDB - UNCAPPED - 3YR.	INDEX LIAB	EX5	Equity/Index	MS-	11/03/2021	11/01/2024	3,492		286.1236	58,600	0		6,601		8			(51,999)				0/0
MSDB - UNCAPPED - 3YR.	INDEX LIAB	EX5	Equity/Index	MS-	07/21/2021	07/19/2024	5,661		281.7921	95,040	0		1,567		1			(93,473)				0/0
MSDB - UNCAPPED - 3YR.	INDEX LIAB	EX5	Equity/Index	MS-	01/12/2022	01/10/2025	5,309		284.5379	78,900	0		13,945		167			(64,955)				0/0
MSDB - UNCAPPED - 3YR.	INDEX LIAB	EX5	Equity/Index	MS-	03/30/2023	03/30/2026	12,687		254.7523	151,040	0		87,946		102,687			(63,094)				0/0
MSDB - UNCAPPED - 3YR.	INDEX LIAB	EX5	Equity/Index	MS-	07/08/2021	07/08/2024	4,631		281.5521	73,190	0		468		0			(72,722)				0/0
MSDB - UNCAPPED - 3YR.	INDEX LIAB	EX5	Equity/Index	MS-	01/26/2023	01/26/2026	7,811		258.1085	96,400	0		50,579		48,420			(45,821)				0/0
MSDB - UNCAPPED - 3YR.	INDEX LIAB	EX5	Equity/Index	MS-	11/09/2023	11/09/2026	2,452		247.6364	27,300	0		21,486		32,742			(5,814)				0/0
MSDB - UNCAPPED - 3YR.	INDEX LIAB	EX5	Equity/Index	MS-	11/30/2023	11/30/2026	5,636		247.4064	74,480	0		60,047		76,793			(14,433)				0/0
MSDB - UNCAPPED - 3YR.	INDEX LIAB	EX5	Equity/Index	MS-	02/24/2023	02/24/2026	18,526		251.0313	211,140	0		116,378		177,633			(94,762)				0/0
MSDB - UNCAPPED - 3YR.	INDEX LIAB	EX5	Equity/Index	MS-	07/13/2023	07/13/2026	4,323		257.7579	50,050	0		33,946		33,074			(16,104)				0/0
MSDB - UNCAPPED - 3YR.	INDEX LIAB	EX5	Equity/Index	MS-	07/14/2021	07/12/2024	4,606		282.8245	73,879	0		744		0			(73,135)				0/0
MSDB - UNCAPPED - 3YR.	INDEX LIAB	EX5	Equity/Index	MS-	11/16/2023	11/16/2026	11,374		249.8626	124,320	0		98,638		139,134			(25,682)				0/0
MSDB - UNCAPPED - 3YR.	INDEX LIAB	EX5	Equity/Index	MS-	01/19/2022	01/17/2025	3,582		280.25656	56,000	0		10,256		317			(45,744)				0/0
MSDB - UNCAPPED - 3YR.	INDEX LIAB	EX5	Equity/Index	MS-	08/17/2023	08/17/2026	3,216		249.2876	39,920	0		28,353		38,081			(11,567)				0/0
MSDB - UNCAPPED - 3YR.	INDEX LIAB	EX5	Equity/Index	MS-	07/20/2023	07/20/2026	7,468		254.41	97,280	0		66,602		68,164			(30,678)				0/0
MSDB - UNCAPPED - 3YR.	INDEX LIAB	EX5	Equity/Index	MS-	01/12/2023	01/12/2026	10,578		258.3029	125,280	0		64,129		63,629			(61,151)				0/0
MSDB - UNCAPPED - 3YR.	INDEX LIAB	EX5	Equity/Index	MS-	11/03/2022	11/03/2025	8,029		255.5663	79,200	0		35,473		52,332			(43,727)				0/0
MSDB - UNCAPPED - 3YR.	INDEX LIAB	EX5	Equity/Index	MS-	03/30/2022	03/28/2025	9,701		280.835	134,460	0		33,246		2,000			(101,214)				0/0
MSDB - UNCAPPED - 3YR.	INDEX LIAB	EX5	Equity/Index	MS-	04/20/2023	04/20/2026	4,732		255.6288	57,720	0		34,716		37,256			(23,004)				0/0
MSDB - UNCAPPED - 3YR.	INDEX LIAB	EX5	Equity/Index	MS-	12/29/2023	12/29/2026	5,975		256.11546	65,100	0		54,210		58,226			(10,890)				0/0
MSDB - UNCAPPED - 3YR.	INDEX LIAB	EX5	Equity/Index	MS-	06/23/2022	06/23/2025	10,587		266.40627	136,920	0		44,680		20,647			(92,240)				0/0
MSDB - UNCAPPED - 3YR.	INDEX LIAB	EX5	Equity/Index	MS-	05/04/2022	05/02/2025	15,862		274.6142	202,100	0		56,447		4,995			(145,653)				0/0
MSDB - UNCAPPED - 3YR.	INDEX LIAB	EX5	Equity/Index	MS-	09/01/2022	08/29/2025	8,518		263.4354	95,480	0		37,107		27,619			(58,373)				0/0
MSDB - UNCAPPED - 3YR.	INDEX LIAB	EX5	Equity/Index	MS-	05/18/2022	05/16/2025	11,648		268.259	153,760	0		44,917		17,347			(108,843)				0/0
MSDB - UNCAPPED - 3YR.	INDEX LIAB	EX5	Equity/Index	MS-	04/13/2022	04/11/2025	11,095		276.3365	185,380	0		48,212		5,013			(137,168)				0/0
MSDB - UNCAPPED - 3YR.	INDEX LIAB	EX5	Equity/Index	MS-	08/25/2021	08/23/2024	3,868		285.7718	60,830	0		2,952		0			(57,878)				0/0
MSDB - UNCAPPED - 3YR.	INDEX LIAB	EX5	Equity/Index	MS-	10/06/2021	10/04/2024	3,216		279.87	52,110	0		4,533		12			(47,577)				0/0
MSDB - UNCAPPED - 3YR.	INDEX LIAB	EX5	Equity/Index	MS-	09/29/2022	09/29/2025	14,325		255.8336	156,600	0		65,131		87,076			(91,469)				0/0
MSDB - UNCAPPED - 3YR.	INDEX LIAB	EX5	Equity/Index	MS-	07/08/2022	07/08/2025	14,006		266.5576	180,560	0		61,397		29,577			(119,163)				0/0
MSDB - UNCAPPED - 3YR.	INDEX LIAB	EX5	Equity/Index	MS-	10/05/2023	10/05/2026	3,279		241.32589	44,720	0		33,765		55,099			(10,955)				0/0
MSDB - UNCAPPED - 3YR.	INDEX LIAB	EX5	Equity/Index	MS-	07/07/2023	07/07/2026	2,793		255.121	30,030	0		20,203		24,311			(9,827)				0/0
MSDB - UNCAPPED - 3YR.	INDEX LIAB	EX5	Equity/Index	MS-	08/18/2021	08/16/2024	3,185		285.96084	46,530	0		1,960		0			(44,570)				0/0
MSDB - UNCAPPED - 3YR.	INDEX LIAB	EX5	Equity/Index	MS-	03/23/2023	03/23/2026	6,756		251.8616	87,720	0		50,515		63,425			(37,205)				0/0
MSDB - UNCAPPED - 3YR.	INDEX LIAB	EX5	Equity/Index	MS-	09/22/2022	09/22/2025	10,683		257.7948	115,830	0		47,433		56,021			(68,397)				0/0
MSDB - UNCAPPED - 3YR.	INDEX LIAB	EX5	Equity/Index	MS-	06/15/2022	06/13/2025	13,708		262.1047	192,240	0		61,087		41,395			(131,153)				0/0
MSDB - UNCAPPED - 3YR.	INDEX LIAB	EX5	Equity/Index	MS-	12/22/2021	12/20/2024	1,760		285.4602	27,865	0		4,389		28			(23,476)				0/0
MSDB - UNCAPPED - 3YR.	INDEX LIAB	EX5	Equity/Index	MS-	05/04/2023	05/04/2026	7,484		257.44446	87,400	0		53,686		54,118			(33,714)				0/0
MSDB - UNCAPPED - 3YR.	INDEX LIAB	EX5	Equity/Index	MS-	10/20/2022	10/20/2025	13,652		253.88388	147,560	0		64,203		101,231			(83,357)				0/0
MSDB - UNCAPPED - 3YR.	INDEX LIAB	EX5	Equity/Index	MS-	09/09/2022	09/09/2025	15,065		263.7987	170,820	0		67,922		48,379			(102,898)				0/0
MSDB - UNCAPPED - 3YR.	INDEX LIAB	EX5	Equity/Index	MS-	08/24/2023	08/24/2026	4,424		250.8979	51,370	0		36,814		48,983			(14,556)				0/0
MSDB - UNCAPPED - 3YR.	INDEX LIAB	EX5	Equity/Index	MS-	09/15/2022	09/15/2025	9,000		260.1499	100,970	0		40,702		39,139			(60,268)				0/0
MSDB - UNCAPPED - 3YR.	INDEX LIAB	EX5	Equity/Index	MS-	11/23/2021	11/22/2024	1,052		286.25044	16,800	0		2,213		6			(14,587)				0/0
MSDB - UNCAPPED - 3YR.	INDEX LIAB	EX5	Equity/Index	MS-	12/21/2023	12/21/2026	3,590		252.6754	43,380	0		35,806		39,887			(7,574)				0/0
MSDB - UNCAPPED - 3YR.	INDEX LIAB	EX5	Equity/Index	MS-	12/01/2022	12/01/2025	12,675		257.26693	138,240	0		65,456		76,850			(72,785)				0/0
MSDB - UNCAPPED - 3YR.	INDEX LIAB	EX5	Equity/Index	MS-	06/30/2022	06/30/2025	5,278		268.9736	65,240	0		21,707		8,519			(43,533)				0/0
MSDB - UNCAPPED - 3YR.	INDEX LIAB	EX5	Equity/Index	MS-	06/08/2022	06/06/2025	11,614		268.7985	154,690	0		48,164		17,637			(106,526)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	05/11/2022	05/09/2025	14,232		269.4131	186,580	0		53,309		18,060			(133,271)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	06/15/2023	06/15/2026	4,339		257.049	49,610	0		32,378		33,483			(17,232)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	10/26/2023	10/26/2026	5,297		247.854	59,800	0		46,299		69,565			(13,501)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	12/15/2021	12/13/2024	2,814		284.8185	45,600	0		6,890		43			(38,710)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	01/06/2023	01/06/2026	4,342		254.08999	55,110	0		27,908		33,515			(27,202)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	06/23/2023	06/23/2026	3,595		254.3861	39,780	0		26,253		32,059			(13,527)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	06/02/2023	06/02/2026	11,957		254.9042	133,530	0		85,562		101,948			(47,968)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	08/11/2022	08/11/2025	7,586		264.7046	102,400	0		38,002		21,060			(64,398)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	05/25/2022	05/23/2025	9,308		270.7488	126,250	0		37,690		10,813			(88,560)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	02/09/2022	02/07/2025	5,400		280.8558	76,650	0		15,513		594			(61,138)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	11/10/2022	11/10/2025	9,536		256.9653	101,040	0		45,902		57,261			(55,138)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	09/21/2023	09/21/2026	3,652		244.2022	49,320	0		36,607		54,583			(12,713)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	12/08/2021	12/06/2024	6,338		287.38776	93,798	0		13,572		40			(80,226)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	04/27/2023	04/27/2026	6,305		259.6067	67,040	0		40,751		40,036			(26,289)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	05/11/2023	05/11/2026	5,513		256.40234	68,880	0		42,751		44,129			(26,129)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	02/09/2023	02/09/2026	12,263		255.0752	146,940	0		78,977		92,728			(67,963)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	12/14/2023	12/14/2026	7,192		253.5336	82,620	0		67,667		76,635			(14,953)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	09/22/2021	09/20/2024	2,115		283.36635	35,160	0		2,608		1			(32,552)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	10/13/2022	10/13/2025	11,998		255.0408	126,900	0		54,402		78,579			(72,498)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	11/17/2021	11/15/2024	3,487		290.83548	50,900	0		6,386		3			(44,514)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	01/05/2022	01/03/2025	3,186		285.0223	46,710	0		7,956		76			(38,754)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	12/30/2022	12/30/2025	16,771		257.6925	163,800	0		81,900		103,122			(81,900)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	09/09/2021	09/09/2024	3,140		287.50995	50,850	0		3,254		0			(47,596)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	12/29/2021	12/27/2024	3,500		287.9856	54,000	0		8,852		35			(45,148)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	04/20/2022	04/17/2025	12,921		277.2269	201,960	0		53,683		5,388			(148,277)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	07/21/2022	07/21/2025	11,332		268.7111	138,300	0		48,670		20,317			(89,630)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	08/10/2023	08/10/2026	5,554		256.5971	60,480	0		42,568		46,377			(17,912)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	10/27/2022	10/27/2025	11,114		257.4725	116,480	0		51,426		63,104			(65,054)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	11/17/2022	11/17/2025	9,963		259.45128	92,750	0		42,729		51,124			(50,021)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	12/15/2022	12/15/2025	5,562		252.21342	71,260	0		34,653		46,865			(36,607)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	08/31/2023	08/31/2026	7,150		255.5161	79,740	0		57,655		64,157			(22,085)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	08/18/2022	08/18/2025	5,695		267.0876	69,600	0		26,275		13,022			(43,325)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	09/08/2023	09/08/2026	3,596		251.0409	44,550	0		32,537		39,953			(12,013)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	05/18/2023	05/18/2026	9,908		255.53025	117,220	0		73,503		82,435			(43,716)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	07/27/2023	07/27/2026	3,152		257.607	35,520	0		24,546		24,666			(10,974)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	04/06/2023	04/06/2026	3,934		255.96933	49,100	0		28,903		29,954			(20,197)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	09/28/2023	09/28/2026	3,669		252.9146	33,750	0		25,266		38,012			(8,484)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	05/25/2023	05/22/2026	2,411		256.2846	23,298	0		14,735		18,949			(8,563)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	11/23/2022	11/21/2025	9,579		255.3105	102,960	0		47,897		65,165			(55,063)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	10/19/2023	10/19/2026	2,859		247.248	32,130	0		24,670		38,348			(7,460)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	02/02/2022	01/31/2025	6,473		278.6362	98,460	0		19,295		959			(79,165)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	08/25/2022	08/25/2025	4,201		267.6005	46,970	0		18,032		9,356			(28,938)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	09/14/2023	09/14/2026	7,962		254.1942	90,800	0		66,814		76,916			(23,986)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	02/02/2023	02/02/2026	7,021		259.2002	84,600	0		44,929		41,066			(39,671)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	12/07/2023	12/07/2026	5,633		251.0052	65,660	0		53,356		66,529			(12,304)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	10/27/2021	10/25/2024	3,169		284.294	51,570	0		5,478		9			(46,092)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	07/28/2022	07/28/2025	10,885		271.2156	130,790	0		46,864		15,604			(83,926)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	12/21/2023	12/20/2024	8,404		272.0379	63,250	0		29,970		36,844			(33,280)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	07/07/2023	07/05/2024	7,638		275.2049	50,400	0		557		1,608			(49,843)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/24/2023	08/23/2024	4,765		273.3957	30,680	0		4,479		9,353			(26,201)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/03/2023	08/02/2024	6,241		272.39	41,650	0		3,672		11,999			(37,978)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/08/2023	09/06/2024	11,692		275.60583	68,480	0		12,674		16,990			(55,806)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/17/2023	08/16/2024	8,492		270.56916	57,270	0		7,257		26,453			(50,013)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/21/2023	09/20/2024	10,011		269.1706	68,580	0		15,303		45,202			(53,277)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/10/2023	08/09/2024	9,880		272.99673	67,230	0		7,223		18,104			(60,007)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	11/30/2023	12/04/2024	4,052		271.72145	26,510	0		11,238		17,177			(15,272)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/28/2023	10/02/2024	4,849		264.35646	40,820	0		10,316		38,370			(30,504)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	11/22/2023	11/22/2024	4,808		269.2786	34,450	0		13,629		26,003			(20,821)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/31/2023	09/05/2024	10,571		273.7913	73,660	0		13,175		20,567			(60,485)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/14/2023	09/13/2024	9,490		273.70602	64,740	0		13,198		20,897			(51,542)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/29/2023	07/03/2024	7,937		278.2887	49,940	0		271		0			(49,669)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	10/12/2023	10/11/2024	7,111		266.3884	49,210	0		13,828		47,008			(35,382)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	11/09/2023	11/08/2024	4,116		266.7055	27,940	0		10,006		27,873			(17,934)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	07/20/2023	07/19/2024	3,973		275.7426	28,930	0		1,435		2,034			(27,495)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	11/16/2023	11/15/2024	8,913		268.7215	60,960	0		23,007		50,168			(37,953)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	07/27/2023	07/26/2024	9,026		276.98	61,250	0		4,218		4,067			(57,032)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	10/26/2023	10/25/2024	7,566		264.35	49,000	0		15,658		62,334			(33,342)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	12/07/2023	12/06/2024	1,848		265.7194	16,900	0		7,356		14,290			(9,544)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
MSDC - UNCAPPED - 1YR.	INDEX LIAB	EX5	Equity/Index	MS-	12/29/2023	12/27/2024	9,138		275.08908	59,250	0		29,298		32,610			(29,952)				0/0
MSDC - UNCAPPED - 1YR.	INDEX LIAB	EX5	Equity/Index	MS-	07/13/2023	07/12/2024	5,778		278.8685	34,240	0		1,038		402			(33,202)				0/0
MSDC - UNCAPPED - 1YR.	INDEX LIAB	EX5	Equity/Index	MS-	12/14/2023	12/13/2024	8,099		271.64	54,120	0		24,600		36,226			(29,520)				0/0
MSDC - UNCAPPED - 1YR.	INDEX LIAB	EX5	Equity/Index	MS-	10/05/2023	10/04/2024	9,815		264.09533	67,340	0		17,623		80,443			(49,717)				0/0
MSDC - UNCAPPED - 1YR.	INDEX LIAB	EX5	Equity/Index	MS-	10/19/2023	10/18/2024	7,526		265.4743	49,800	0		14,954		55,246			(34,846)				0/0
MSDC - UNCAPPED - 1YR.	INDEX LIAB	EX5	Equity/Index	MS-	11/02/2023	11/01/2024	7,883		266.94282	49,560	0		16,793		51,435			(32,767)				0/0
MSDC - UNCAPPED - 2YR.	INDEX LIAB	EX5	Equity/Index	MS-	10/19/2023	10/17/2025	27,847		271.3205	193,140	0		125,661		208,998			(67,479)				0/0
MSDC - UNCAPPED - 2YR.	INDEX LIAB	EX5	Equity/Index	MS-	08/11/2022	08/09/2024	8,225		281.3279	75,900	0		4,072		1,493			(71,828)				0/0
MSDC - UNCAPPED - 2YR.	INDEX LIAB	EX5	Equity/Index	MS-	12/21/2023	12/19/2025	3,289		285.4482	17,640	0		13,006		10,701			(4,634)				0/0
MSDC - UNCAPPED - 2YR.	INDEX LIAB	EX5	Equity/Index	MS-	04/20/2023	04/17/2025	5,796		273.0135	64,000	0		25,565		30,279			(38,435)				0/0
MSDC - UNCAPPED - 2YR.	INDEX LIAB	EX5	Equity/Index	MS-	12/01/2022	11/29/2024	3,279		273.63662	32,490	0		6,748		11,176			(25,742)				0/0
MSDC - UNCAPPED - 2YR.	INDEX LIAB	EX5	Equity/Index	MS-	06/23/2023	06/23/2025	17,637		284.4877	123,970	0		60,710		39,195			(63,260)				0/0
MSDC - UNCAPPED - 2YR.	INDEX LIAB	EX5	Equity/Index	MS-	01/06/2023	01/06/2025	2,948		278.15425	20,080	0		5,206		6,838			(14,874)				0/0
MSDC - UNCAPPED - 2YR.	INDEX LIAB	EX5	Equity/Index	MS-	12/22/2022	12/20/2024	11,141		280.32048	60,300	0		14,266		18,262			(46,034)				0/0
MSDC - UNCAPPED - 2YR.	INDEX LIAB	EX5	Equity/Index	MS-	08/04/2022	08/02/2024	9,283		281.7605	86,060	0		3,788		1,037			(82,272)				0/0
MSDC - UNCAPPED - 2YR.	INDEX LIAB	EX5	Equity/Index	MS-	11/16/2023	11/14/2025	21,912		275.1837	153,400	0		105,713		133,884			(47,687)				0/0
MSDC - UNCAPPED - 2YR.	INDEX LIAB	EX5	Equity/Index	MS-	09/14/2023	09/12/2025	33,214		279.4596	242,060	0		145,835		137,669			(96,225)				0/0
MSDC - UNCAPPED - 2YR.	INDEX LIAB	EX5	Equity/Index	MS-	02/02/2023	01/31/2025	6,531		279.47868	52,560	0		15,472		14,698			(37,088)				0/0
MSDC - UNCAPPED - 2YR.	INDEX LIAB	EX5	Equity/Index	MS-	12/07/2023	12/05/2025	20,696		275.7312	152,320	0		109,369		125,276			(42,951)				0/0
MSDC - UNCAPPED - 2YR.	INDEX LIAB	EX5	Equity/Index	MS-	11/30/2023	11/28/2025	14,367		279.5935	91,260	0		64,648		67,203			(26,612)				0/0
MSDC - UNCAPPED - 2YR.	INDEX LIAB	EX5	Equity/Index	MS-	12/08/2022	12/06/2024	9,845		273.9857	95,040	0		20,655		33,147			(74,385)				0/0
MSDC - UNCAPPED - 2YR.	INDEX LIAB	EX5	Equity/Index	MS-	02/24/2023	02/24/2025	7,439		276.9258	46,400	0		15,148		23,952			(31,252)				0/0
MSDC - UNCAPPED - 2YR.	INDEX LIAB	EX5	Equity/Index	MS-	09/01/2022	08/30/2024	14,299		278.1948	106,470	0		8,787		11,008			(97,683)				0/0
MSDC - UNCAPPED - 2YR.	INDEX LIAB	EX5	Equity/Index	MS-	12/15/2022	12/13/2024	12,086		276.86256	96,030	0		21,795		29,739			(74,235)				0/0
MSDC - UNCAPPED - 2YR.	INDEX LIAB	EX5	Equity/Index	MS-	04/06/2023	04/04/2025	10,109		281.41168	80,080	0		30,512		23,720			(49,568)				0/0
MSDC - UNCAPPED - 2YR.	INDEX LIAB	EX5	Equity/Index	MS-	10/06/2022	10/04/2024	6,701		273.19671	50,400	0		6,586		18,470			(43,814)				0/0
MSDC - UNCAPPED - 2YR.	INDEX LIAB	EX5	Equity/Index	MS-	08/24/2023	08/22/2025	22,723		281.30835	141,980	0		81,438		78,408			(60,542)				0/0
MSDC - UNCAPPED - 2YR.	INDEX LIAB	EX5	Equity/Index	MS-	12/29/2023	12/29/2025	38,379		284.1489	231,000	0		173,012		148,226			(57,988)				0/0
MSDC - UNCAPPED - 2YR.	INDEX LIAB	EX5	Equity/Index	MS-	11/17/2022	11/15/2024	9,155		279.62368	63,500	0		11,966		13,009			(51,534)				0/0
MSDC - UNCAPPED - 2YR.	INDEX LIAB	EX5	Equity/Index	MS-	08/31/2023	08/29/2025	21,142		281.1985	144,420	0		84,228		74,742			(60,192)				0/0
MSDC - UNCAPPED - 2YR.	INDEX LIAB	EX5	Equity/Index	MS-	07/07/2023	07/07/2025	20,733		280.9785	147,630	0		75,131		65,297			(72,499)				0/0
MSDC - UNCAPPED - 2YR.	INDEX LIAB	EX5	Equity/Index	MS-	07/20/2023	07/18/2025	19,144		282.11015	143,100	0		75,191		56,739			(67,909)				0/0
MSDC - UNCAPPED - 2YR.	INDEX LIAB	EX5	Equity/Index	MS-	04/06/2023	02/19/2025	2,527		263.40798	42,490	0		14,495		25,219			(27,995)				0/0
MSDC - UNCAPPED - 2YR.	INDEX LIAB	EX5	Equity/Index	MS-	07/13/2023	07/11/2025	7,944		284.961	52,140	0		26,895		17,954			(25,245)				0/0
MSDC - UNCAPPED - 2YR.	INDEX LIAB	EX5	Equity/Index	MS-	09/22/2022	09/20/2024	10,328		276.2611	76,440	0		8,517		15,370			(67,923)				0/0
MSDC - UNCAPPED - 2YR.	INDEX LIAB	EX5	Equity/Index	MS-	11/02/2023	10/31/2025	7,507		272.53743	51,200	0		34,298		53,126			(16,902)				0/0
MSDC - UNCAPPED - 2YR.	INDEX LIAB	EX5	Equity/Index	MS-	09/09/2022	09/09/2024	5,855		284.4949	32,640	0		3,134		1,044			(29,506)				0/0
MSDC - UNCAPPED - 2YR.	INDEX LIAB	EX5	Equity/Index	MS-	06/29/2023	06/27/2025	12,266		287.99	69,700	0		34,610		19,875			(35,090)				0/0
MSDC - UNCAPPED - 2YR.	INDEX LIAB	EX5	Equity/Index	MS-	01/12/2023	01/10/2025	13,556		275.9525	112,110	0		29,762		41,589			(82,348)				0/0
MSDC - UNCAPPED - 2YR.	INDEX LIAB	EX5	Equity/Index	MS-	09/29/2022	09/27/2024	7,829		277.89664	45,360	0		5,491		9,232			(39,869)				0/0
MSDC - UNCAPPED - 2YR.	INDEX LIAB	EX5	Equity/Index	MS-	05/25/2023	05/23/2025	13,222		275.0028	110,592	0		49,591		62,671			(61,001)				0/0
MSDC - UNCAPPED - 2YR.	INDEX LIAB	EX5	Equity/Index	MS-	02/09/2023	02/07/2025	6,242		277.2523	46,750	0		14,211		18,485			(32,539)				0/0
MSDC - UNCAPPED - 2YR.	INDEX LIAB	EX5	Equity/Index	MS-	09/08/2023	09/08/2025	14,250		280.25856	98,280	0		58,510		55,011			(39,770)				0/0
MSDC - UNCAPPED - 2YR.	INDEX LIAB	EX5	Equity/Index	MS-	12/14/2023	12/12/2025	10,676		277.0728	78,300	0		56,975		60,010			(21,325)				0/0
MSDC - UNCAPPED - 2YR.	INDEX LIAB	EX5	Equity/Index	MS-	07/21/2022	07/19/2024	7,293		269.862	86,600	0		2,144		20,440			(84,456)				0/0
MSDC - UNCAPPED - 2YR.	INDEX LIAB	EX5	Equity/Index	MS-	10/12/2023	10/10/2025	17,965		273.0682	124,320	0		79,688		120,145			(44,632)				0/0
MSDC - UNCAPPED - 2YR.	INDEX LIAB	EX5	Equity/Index	MS-	07/08/2022	07/08/2024	6,895		285.4698	41,800	0		401		1			(41,399)				0/0
MSDC - UNCAPPED - 2YR.	INDEX LIAB	EX5	Equity/Index	MS-	01/20/2023	01/17/2025	4,738		281.26	32,760	0		9,025		8,048			(23,735)				0/0
MSDC - UNCAPPED - 2YR.	INDEX LIAB	EX5	Equity/Index	MS-	06/15/2023	06/13/2025	19,389		280.4596	171,180	0		81,705		60,710			(89,475)				0/0
MSDC - UNCAPPED - 2YR.	INDEX LIAB	EX5	Equity/Index	MS-	05/04/2023	05/02/2025	12,927		283.21416	101,520	0		42,591		27,742			(58,929)				0/0
MSDC - UNCAPPED - 2YR.	INDEX LIAB	EX5	Equity/Index	MS-	08/10/2023	08/08/2025	23,420		279.28194	166,400	0		92,241		91,788			(74,159)				0/0
MSDC - UNCAPPED - 2YR.	INDEX LIAB	EX5	Equity/Index	MS-	10/05/2023	10/03/2025	11,325		268.86335	85,200	0		53,792		97,021			(31,408)				0/0
MSDC - UNCAPPED - 2YR.	INDEX LIAB	EX5	Equity/Index	MS-	05/18/2023	05/16/2025	7,649		283.7032	49,432	0		21,690		17,963			(27,742)				0/0
MSDC - UNCAPPED - 2YR.	INDEX LIAB	EX5	Equity/Index	MS-	09/21/2023	09/19/2025	22,988		276.7225	151,280	0		92,599		117,324			(58,681)				0/0
MSDC - UNCAPPED - 2YR.	INDEX LIAB	EX5	Equity/Index	MS-	03/23/2023	03/21/2025	3,269		281.68305	23,400	0		8,465		7,087			(14,935)				0/0
MSDC - UNCAPPED - 2YR.	INDEX LIAB	EX5	Equity/Index	MS-	07/27/2023	07/25/2025	6,499		282.5196	47,880	0		25,619		18,965			(22,261)				0/0
MSDC - UNCAPPED - 2YR.	INDEX LIAB	EX5	Equity/Index	MS-	07/28/2022	07/26/2024	9,281		281.81078	86,060	0		2,959		614			(83,101)				0/0
MSDC - UNCAPPED - 2YR.	INDEX LIAB	EX5	Equity/Index	MS-	08/17/2023	08/15/2025	10,707		278.42352	69,310	0		39,088		45,452			(30,222)				0/0
MSDC - UNCAPPED - 2YR.	INDEX LIAB	EX5	Equity/Index	MS-	12/30/2022	12/30/2024	7,439		278.5286	43,000	0		10,735		16,012			(32,265)				0/0
MSDC - UNCAPPED - 2YR.	INDEX LIAB	EX5	Equity/Index	MS-	05/11/2023	05/09/2025	7,205		283.1622	54,320	0		23,312		15,986			(31,008)				0/0
MSDC - UNCAPPED - 2YR.	INDEX LIAB	EX5	Equity/Index	MS-	10/13/2022	10/11/2024	12,713		272.799	90,780	0		12,737		38,657			(78,043)				0/0
MSDC - UNCAPPED - 2YR.	INDEX LIAB	EX5	Equity/Index	MS-	08/18/2022	08/16/2024	7,171		283.65147	57,200	0		3,619		783			(53,581)				0/0
MSDC - UNCAPPED - 2YR.	INDEX LIAB	EX5	Equity/Index	MS-	11/10/2022	11/08/2024	3,673		280.1555	23,700	0		4,238		4,532			(19,462)				0/0
MSDC - UNCAPPED - 2YR.	INDEX LIAB	EX5	Equity/Index	MS-	03/30/2023	03/28/2025	10,152		283.7982	66,640	0		24,749		18,049			(41,891)				0/0
MSDC - UNCAPPED - 2YR.	INDEX LIAB	EX5	Equity/Index	MS-	08/25/2022	08/23/2024	13,369		280.9114	108,040	0		7,876		4,393			(100,164)				0/0
MSDC - UNCAPPED - 2YR.	INDEX LIAB	EX5	Equity/Index	MS-	11/22/2023	11/21/2025	15,905		275.7672	115,240	0		80,415		94,515			(34,825)				0/0
MSDC - UNCAPPED - 2YR.	INDEX LIAB	EX5	Equity/Index	MS-	08/03/2023	08/01/2025	11,014		277.8378	79,800	0		43,467		47,549			(36,333)				0/0
MSDC - UNCAPPED - 2YR.	INDEX LIAB	EX5	Equity/Index	MS-	01/26/2023	01/24/2025	5,816		275.91527	53,760	0		15,307		18,833			(38,453)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/27/2023	04/25/2025	4,004		277.7723	33,440	0		13,707		14,111			(19,733)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/08/2023	06/06/2025	5,826		276.817	50,240	0		23,496		24,424			(26,744)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	11/23/2022	11/22/2024	8,409		280.3478	57,500	0		11,374		11,321			(46,126)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	10/20/2022	10/18/2024	22,126		272.13414	159,300	0		23,884		80,542			(135,416)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	07/14/2022	07/12/2024	17,148		281.94231	117,500	0		1,778		226			(115,722)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	11/09/2023	11/07/2025	12,723		273.1193	88,060	0		59,837		87,576			(28,223)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/28/2023	09/26/2025	20,887		276.1533	129,360	0		80,427		112,077			(48,933)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	12/14/2023	12/13/2024	26,198		291.5505	155,040	0		70,473		126,305			(84,567)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	11/30/2023	12/04/2024	58,889		288.39132	389,300	0		165,029		376,181			(224,271)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/28/2023	10/02/2024	65,773		291.3729	317,520	0		80,243		252,458			(237,277)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/21/2023	09/20/2024	75,035		288.6216	505,610	0		112,822		400,415			(392,788)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	11/02/2023	11/01/2024	70,004		286.8428	414,000	0		140,281		495,534			(273,719)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	11/22/2023	11/22/2024	76,508		287.9934	528,190	0		208,954		502,778			(319,236)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	12/29/2023	12/27/2024	64,186		291.75795	430,100	0		212,674		334,821			(217,426)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/24/2023	08/23/2024	49,744		290.6379	298,080	0		43,521		179,005			(254,559)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/03/2023	08/02/2024	81,259		291.3683	542,730	0		47,844		215,970			(494,886)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	10/26/2023	10/25/2024	63,240		284.1822	370,530	0		118,406		564,971			(252,124)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/14/2023	09/13/2024	63,857		290.2044	497,420	0		101,402		270,577			(396,018)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	12/07/2023	12/06/2024	45,349		288.87	294,750	0		128,293		280,394			(166,457)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/17/2023	08/16/2024	64,581		285.1299	505,920	0		64,111		483,583			(441,809)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	10/05/2023	10/04/2024	78,106		283.66154	517,260	0		135,371		715,996			(381,889)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	11/16/2023	11/15/2024	62,039		288.53	402,750	0		152,002		382,170			(250,748)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	07/27/2023	07/26/2024	58,945		294.8948	398,460	0		27,442		54,595			(371,018)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/31/2023	09/05/2024	62,990		291.5258	428,720	0		76,682		205,076			(352,038)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	07/13/2023	07/12/2024	41,790		296.6846	234,930	0		7,119		7,251			(227,811)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	10/19/2023	10/18/2024	50,459		281.9554	406,080	0		121,936		538,625			(284,144)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	11/09/2023	11/08/2024	75,699		283.7934	590,240	0		211,381		707,722			(378,859)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	07/07/2023	07/05/2024	55,514		293.62	365,120	0		4,034		25,675			(361,086)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/29/2023	07/03/2024	39,870		297.1438	244,260	0		1,328		0			(242,933)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	10/12/2023	10/11/2024	85,654		289.5235	511,290	0		143,668		436,586			(367,622)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/08/2023	09/06/2024	62,794		293.47	355,020	0		65,708		153,525			(289,312)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	12/21/2023	12/20/2024	66,902		290.8871	456,300	0		216,208		350,401			(240,092)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	07/20/2023	07/19/2024	61,222		291.6579	471,600	0		23,385		124,606			(448,215)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/10/2023	08/09/2024	55,666		294.5122	285,120	0		30,633		79,864			(254,487)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	11/02/2023	10/31/2025	19,601		294.271	117,600	0		78,777		123,108			(38,823)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	02/24/2023	02/24/2025	41,312		288.72718	412,800	0		134,769		288,327			(278,031)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	01/26/2023	01/24/2025	21,506		288.5783	196,540	0		55,961		146,450			(140,579)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	07/13/2023	07/11/2025	2,378		297.2733	19,530	0		10,074		10,324			(9,456)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	07/21/2022	07/19/2024	33,145		283.8836	303,620	0		7,517		280,416			(296,103)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/29/2022	09/27/2024	34,274		278.0115	293,550	0		35,533		484,175			(258,017)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	01/20/2023	01/17/2025	29,527		284.9913	312,800	0		86,171		265,901			(226,629)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	01/12/2023	01/10/2025	29,498		284.9902	315,350	0		83,717		264,009			(231,633)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/29/2023	06/27/2025	11,150		298.9196	91,740	0		45,555		41,334			(46,185)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	07/14/2022	07/12/2024	17,256		281.91648	178,360	0		2,699		183,717			(175,661)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	02/02/2023	01/31/2025	23,320		291.3084	222,360	0		65,454		126,595			(156,906)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/22/2022	09/20/2024	37,982		279.08	341,320	0		38,029		498,448			(303,291)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/21/2023	09/19/2025	29,391		289.75811	280,500	0		171,695		256,267			(108,805)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/30/2023	03/28/2025	33,300		289.251	342,410	0		127,167		232,725			(215,243)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	11/23/2022	11/22/2024	26,776		282.9885	253,080	0		50,060		269,727			(203,020)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/24/2023	08/22/2025	35,926		286.5852	376,480	0		215,945		340,727			(160,535)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/23/2023	06/23/2025	57,897		293.8733	583,110	0		285,556		317,127			(297,554)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	07/07/2023	07/07/2025	27,587		293.62	257,580	0		131,087		156,764			(126,493)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	12/07/2023	12/05/2025	21,463		288.5811	201,500	0		144,681		195,049			(56,819)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/04/2023	05/02/2025	37,256		292.27743	357,520	0		149,991		215,258			(207,529)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/01/2022	08/30/2024	32,118		279.9398	297,000	0		24,512		395,088			(272,488)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	12/30/2022	12/30/2024	29,492		280.5857	276,390	0		69,003		358,083			(207,387)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	10/19/2023	10/17/2025	28,734		282.8116	291,920	0		189,929		345,823			(101,991)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	10/27/2022	10/25/2024	19,061		276.9478	178,610	0		28,499		288,277			(150,111)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/31/2023	08/29/2025	20,198		291.8179	190,570	0		111,144		139,123			(79,426)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	07/08/2022	07/08/2024	41,765		285.4999	379,610	0		3,645		286,510			(375,965)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	12/14/2023	12/12/2025	15,167		289.8099	143,440	0		104,374		129,341			(39,066)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	10/12/2023	10/10/2025	28,782		288.0816	267,260	0		171,311		258,760			(95,949)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/25/2022	08/23/2024	29,348		283.0928	267,260	0		19,484		274,615			(247,776)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/11/2022	08/09/2024	36,246		283.60166	346,080	0		18,566		319,330			(327,515)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	11/30/2023	11/28/2025	27,712		288.10264	262,400	0		185,882		257,348			(76,518)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	12/01/2022	11/29/2024	14,762		281.10576	157,500	0		32,713		171,169			(124,787)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	11/03/2022	11/01/2024	28,042		277.5937	255,060	0		43,153		407,720			(211,907)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/06/2023	04/04/2025	35,716		290.31643	350,480	0		133,539		231,965			(216,941)				0/0

SCHEDULE DB - PART A - SECTION 1

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MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	12/08/2022	12/06/2024	49,456		281.6646	480,200	0		104,363		553,170			(375,837)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	07/28/2022	07/26/2024	21,380		285.32	200,690	0		6,901		152,376			(193,789)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	10/20/2022	10/18/2024	28,839		278.09508	248,000	0		37,183		409,361			(210,817)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	10/06/2022	10/04/2024	32,653		279.2474	284,830	0		37,220		424,231			(247,610)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/08/2023	09/08/2025	42,206		290.5557	407,130	0		242,379		317,450			(164,751)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/20/2023	04/17/2025	32,609		291.33	305,900	0		122,191		199,013			(183,709)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/18/2022	08/16/2024	27,435		284.5943	251,160	0		15,892		218,617			(235,268)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	10/05/2023	10/03/2025	16,888		282.24039	167,040	0		105,463		207,993			(61,577)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	12/22/2022	12/20/2024	39,430		282.91755	333,000	0		78,784		406,376			(254,216)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	02/09/2023	02/07/2025	24,006		289.2573	249,200	0		75,754		157,575			(173,446)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	07/20/2023	07/18/2025	36,053		293.422	346,620	0		182,130		211,542			(164,490)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/04/2022	08/02/2024	25,578		284.2584	252,580	0		11,118		208,728			(241,462)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	12/21/2023	12/19/2025	35,681		290.8871	344,240	0		253,800		287,797			(90,440)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	12/29/2023	12/29/2025	33,294		290.58975	333,680	0		249,917		285,670			(83,763)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	07/27/2023	07/25/2025	45,394		294.8948	432,820	0		231,591		241,667			(201,229)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/09/2022	09/09/2024	21,707		282.4251	185,440	0		17,806		217,605			(167,634)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	12/15/2022	12/13/2024	31,992		282.16396	278,100	0		63,118		346,643			(214,982)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	01/06/2023	01/06/2025	38,027		286.06672	358,610	0		92,973		311,036			(265,637)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	11/17/2022	11/15/2024	27,025		278.97024	270,560	0		50,986		360,688			(219,574)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/25/2023	05/23/2025	29,188		291.22	273,190	0		122,503		187,965			(150,687)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/23/2023	03/21/2025	52,247		291.6111	431,860	0		156,230		299,795			(275,630)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	11/09/2023	11/07/2025	34,536		286.0867	323,730	0		219,976		353,666			(103,754)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/18/2023	05/16/2025	26,683		292.33	251,171	0		110,211		156,699			(140,960)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/11/2023	05/09/2025	18,801		293.50584	173,580	0		74,494		102,671			(99,086)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/27/2023	04/25/2025	30,813		291.4958	297,900	0		122,110		187,371			(175,790)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/02/2023	06/02/2025	23,767		295.1191	218,680	0		100,791		114,539			(117,889)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	11/10/2022	11/08/2024	49,226		280.0597	448,500	0		80,199		609,570			(368,301)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/17/2023	08/15/2025	29,860		288.586	266,600	0		150,352		249,529			(116,248)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	11/16/2023	11/14/2025	25,301		287.3759	245,280	0		169,031		242,552			(76,249)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	10/26/2023	10/24/2025	50,874		284.4653	427,680	0		282,375		563,693			(145,305)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/10/2023	08/08/2025	38,829		294.2212	310,750	0		172,259		221,325			(138,491)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/13/2023	04/11/2025	24,029		290.4361	235,200	0		91,880		156,040			(143,320)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/14/2023	09/12/2025	29,709		296.9398	228,810	0		137,853		146,201			(90,957)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	11/22/2023	11/21/2025	32,542		288.5711	304,560	0		212,523		293,312			(92,037)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/03/2023	08/01/2025	47,658		291.0767	454,530	0		247,584		334,628			(206,946)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/15/2023	06/13/2025	44,525		296.7565	415,800	0		198,463		192,443			(217,337)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/08/2023	06/06/2025	31,802		290.6754	322,710	0		150,924		216,327			(171,786)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	02/16/2023	02/14/2025	29,029		294.5669	249,900	0		78,373		119,745			(171,527)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	10/13/2022	10/11/2024	19,426		276.5901	184,140	0		25,835		300,291			(158,305)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/28/2023	09/26/2025	32,365		287.35	294,810	0		183,293		300,500			(111,517)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/15/2022	09/13/2024	17,109		280.2695	156,960	0		15,977		205,451			(140,983)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	06/29/2023	07/03/2024	261		15074	89,505	0		486		0			(89,019)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	11/09/2023	11/08/2024	296		15082	120,105	0		43,013		191,912			(77,092)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	11/02/2023	11/01/2024	181		14830	67,770	0		22,963		110,775			(44,807)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	12/14/2023	12/13/2024	236		16505	88,842	0		40,383		131,111			(48,459)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	12/21/2023	12/20/2024	161		16824	49,410	0		23,412		73,083			(25,998)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	TRU-	07/27/2023	07/26/2024	246		15372	91,580	0		6,307		151,080			(85,273)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	08/24/2023	08/23/2024	243		14876	83,772	0		12,231		141,998			(71,541)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	08/03/2023	08/02/2024	156		15584	56,544	0		4,985		99,902			(51,559)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	07/07/2023	07/05/2024	146		15052	47,960	0		530		81,307			(47,430)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	GS-	08/31/2023	09/05/2024	258		15470	79,600	0		14,237		129,314			(65,363)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	10/26/2023	10/25/2024	227		14392	61,504	0		19,654		108,265			(41,850)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	GS-	09/14/2023	09/13/2024	349		15335	135,000	0		27,521		215,667			(107,479)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	08/17/2023	08/16/2024	217		14878	74,240	0		9,408		129,608			(64,832)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	10/12/2023	10/11/2024	217		15123	73,920	0		20,771		120,450			(53,149)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	12/07/2023	12/06/2024	231		15894	67,377	0		29,327		101,523			(38,050)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	11/22/2023	11/22/2024	194		15873	70,339	0		27,826		105,503			(42,513)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	09/08/2023	09/06/2024	105		15280	31,440	0		5,819		51,655			(25,621)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	09/21/2023	09/20/2024	238		14797	70,875	0		15,815		119,730			(55,060)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	12/29/2023	12/27/2024	297		16725	110,100	0		54,442		156,167			(55,658)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	10/19/2023	10/18/2024	223		14827	72,600	0		21,800		120,572			(50,800)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	11/30/2023	12/04/2024	245		15964	92,040	0		39,017		142,925			(53,023)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	11/16/2023	11/15/2024	253		15802	70,480	0		26,600		107,709			(43,880)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	10/05/2023	10/04/2024	211		14782	75,702	0		19,812		129,449			(55,890)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	08/10/2023	08/09/2024	185		15008	54,656	0		5,872		88,702			(48,784)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	TRU-	09/28/2023	10/02/2024	258		14644	80,750	0		20,407		133,132			(60,343)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	GS-	07/13/2023	07/12/2024	289		15432	89,550	0		2,714		147,963			(86,836)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	07/20/2023	07/19/2024	168		15420	66,040	0		3,275		111,218			(62,765)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	SG-	09/14/2023	09/13/2024	4,300		15474	53,750	0		10,957		166,720			(42,793)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	SG-	08/17/2023	08/16/2024	3,700		14716	48,470	0		6,142		183,900			(42,328)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML-	07/26/2023	07/26/2024	3,400		15499	51,680	0		3,549		0			(48,131)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	SG-	07/12/2023	07/12/2024	4,500		15307	67,500	0		2,040		326,625			(65,460)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML-	07/20/2023	07/19/2024	5,200		15466	59,800	0		2,965		1			(56,835)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	SG-	08/03/2023	08/02/2024	3,900		15354	51,090	0		4,504		70,707			(46,586)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML-	09/20/2023	09/20/2024	4,800		14970	57,600	0		12,818		27,914			(44,782)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML-	10/26/2023	10/25/2024	3,700		14110	49,950	0		15,962		197,776			(33,988)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	SG-	11/09/2023	11/08/2024	2,700		15188	45,360	0		16,245		150,196			(29,115)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML-	12/29/2023	12/27/2024	5,600		16826	70,000	0		34,613		135,456			(35,387)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML-	10/05/2023	10/04/2024	3,900		14723	41,730	0		10,921		252,698			(30,809)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML-	07/13/2023	07/12/2024	4,500		15572	68,850	0		2,086		215,024			(66,764)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML-	11/29/2023	12/04/2024	3,600		15988	51,480	0		21,764		131,492			(29,716)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	CITI-	11/22/2023	11/22/2024	2,900		16001	37,120	0		14,685		45,719			(22,435)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML-	10/12/2023	10/11/2024	5,300		15184	59,890	0		16,829		297,111			(43,061)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	MS-	10/04/2023	10/04/2024	3,800		14776	41,800	0		10,909		212,025			(30,891)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	SG-	08/09/2023	08/09/2024	4,200		15102	49,140	0		5,265		268,704			(43,875)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	MS-	09/28/2023	10/02/2024	3,900		14703	56,940	0		14,390		131,475			(42,550)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	MS-	11/02/2023	11/01/2024	3,700		14920	37,000	0		12,537		91,000			(24,463)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	SG-	11/08/2023	11/08/2024	2,700		15313	45,360	0		16,200		168,243			(29,160)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML-	11/15/2023	11/15/2024	4,600		15817	63,940	0		24,065		192,241			(39,875)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	MS-	12/06/2023	12/06/2024	4,500		15788	53,550	0		23,244		223,786			(30,306)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	SG-	07/19/2023	07/19/2024	5,200		15826	60,840	0		3,009		1			(57,831)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	SG-	09/08/2023	09/06/2024	3,900		15280	47,190	0		8,734		201,972			(38,456)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML-	08/24/2023	08/23/2024	5,100		14816	58,140	0		8,489		172,133			(49,651)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	SG-	12/14/2023	12/13/2024	5,300		16538	66,250	0		30,114		165,758			(36,136)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML-	08/31/2023	09/05/2024	3,900		15501	48,360	0		8,650		0			(39,710)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML-	08/23/2023	08/23/2024	5,200		15148	59,280	0		8,631		45,896			(50,649)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML-	10/11/2023	10/11/2024	5,400		15241	61,020	0		17,099		299,028			(43,921)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML-	10/18/2023	10/18/2024	5,600		14909	81,760	0		24,483		258,453			(57,277)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML-	12/20/2023	12/20/2024	3,800		16554	46,740	0		22,086		32,587			(24,654)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML-	09/21/2023	09/20/2024	4,900		14694	58,310	0		13,011		52,829			(45,299)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML-	12/28/2023	12/27/2024	5,600		16898	70,000	0		34,518		127,368			(35,482)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	GS-	07/06/2023	07/05/2024	3,800		15089	43,700	0		482		301,733			(43,218)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	MS-	11/16/2023	11/15/2024	4,600		15833	63,940	0		24,132		250,524			(39,808)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML-	08/10/2023	08/09/2024	4,300		15129	51,170	0		5,498		317,075			(45,672)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	GS-	06/28/2023	07/03/2024	4,800		14965	53,760	0		291		0			(53,469)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML-	11/21/2023	11/21/2024	3,000		15934	36,300	0		14,261		31,299			(22,039)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML-	12/07/2023	12/06/2024	4,500		16022	54,000	0		23,504		149,956			(30,496)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	MS-	10/25/2023	10/25/2024	3,600		14382	49,680	0		15,832		169,519			(33,848)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	CITI-	12/21/2023	12/20/2024	3,900		16757	47,970	0		22,730		34,341			(25,240)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML-	09/27/2023	10/02/2024	3,900		14580	54,990	0		13,859		126,865			(41,131)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML-	12/13/2023	12/13/2024	5,400		16562	69,120	0		31,332		205,427			(37,788)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML-	07/27/2023	07/26/2024	3,300		15465	51,150	0		3,523		0			(47,627)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	CITI-	11/30/2023	12/04/2024	3,600		15948	50,400	0		21,365		100,923			(29,035)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML-	08/02/2023	08/02/2024	3,800		15371	50,540	0		4,443		44,713			(46,097)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	MS-	09/07/2023	09/06/2024	4,000		15259	48,800	0		9,007		187,554			(39,793)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	MS-	06/29/2023	07/03/2024	4,700		14940	53,580	0		291		0			(53,289)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	CITI-	10/19/2023	10/18/2024	5,700		14783	82,650	0		24,818		188,642			(57,832)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	WF-	08/16/2023	08/16/2024	3,800		14876	52,060	0		6,579		306,030			(45,481)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML-	08/30/2023	09/05/2024	3,800		15462	46,360	0		8,270		0			(38,090)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	MS-	11/01/2023	11/01/2024	3,800		14665	36,860	0		12,455		69,109			(24,405)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML-	07/07/2023	07/05/2024	3,700		15037	42,180	0		466		204,100			(41,714)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	GS-	09/13/2023	09/13/2024	4,200		15349	53,340	0		10,844		194,327			(42,496)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	12/14/2023	12/13/2024	1,900		0.996	38,950	0		17,705		52,087			(21,245)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	ML-	09/14/2023	09/13/2024	2,200		1	44,880	0		9,149		65,643			(35,731)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	ML-	11/30/2023	12/04/2024	2,100		0.996	57,750	0		24,481		84,241			(33,269)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	ML-	10/19/2023	10/18/2024	1,400		1.005	32,900	0		9,879		51,130			(23,021)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	07/20/2023	07/19/2024	2,400		0.985	52,080	0		2,582		76,355			(49,498)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	07/27/2023	07/26/2024	2,400		0.998	45,840	0		3,157		68,815			(42,683)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	12/07/2023	12/06/2024	1,700		1.009	37,230	0		16,205		54,011			(21,025)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	ML-	06/29/2023	07/03/2024	3,100		1.01	87,110	0		473		0			(86,637)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	ML-	11/09/2023	11/08/2024	1,700		0.974	46,070	0		16,499		64,971			(29,571)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	ML-	10/12/2023	10/11/2024	2,200		1.005	45,760	0		12,858		69,648			(32,902)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	ML-	08/17/2023	08/16/2024	2,700		0.999	70,740	0		8,964		111,406			(61,776)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/26/2023	10/25/2024	1,500		0.999	44,550	0		14,236		70,737			(30,314)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	12/21/2023	12/20/2024	1,900		0.981	55,670	0		26,378		73,415			(29,292)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	ML-	09/08/2023	09/06/2024	2,300		0.996	54,740	0		10,131		82,579			(44,609)				0/0

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/05/2023	10/04/2024	1,800		1.027	40,320	0		10,552		69,071			(29,768)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/10/2023	08/09/2024	1,200		1.02	26,880	0		2,888		43,161			(23,992)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	12/29/2023	12/27/2024	2,500		0.984	62,500	0		30,905		81,163			(31,595)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	ML-	07/13/2023	07/12/2024	3,100		0.997	69,440	0		2,104		105,004			(67,336)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	RBC-	11/16/2023	11/15/2024	2,200		1	44,220	0		16,689		66,096			(27,531)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	08/03/2023	08/02/2024	2,200		0.997	56,320	0		4,965		88,797			(51,355)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/02/2023	11/01/2024	2,400		1	64,080	0		21,713		100,386			(42,367)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	ML-	08/24/2023	08/23/2024	1,500		1.031	34,650	0		5,059		59,619			(29,591)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/31/2023	09/05/2024	1,600		0.998	40,640	0		7,269		61,855			(33,371)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/21/2023	09/20/2024	1,700		0.991	45,730	0		10,204		69,174			(35,526)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/28/2023	10/02/2024	2,100		0.995	52,920	0		13,374		81,196			(39,546)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/22/2023	11/22/2024	1,500		0.99	50,250	0		19,879		73,030			(30,371)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	03/21/2024	03/21/2025	455		5027	0	51,290		37,366		44,272			(13,924)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	02/01/2024	01/31/2025	388		4629	0	41,220		24,435		59,457			(16,785)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	01/11/2024	01/10/2025	495		4438	0	50,600		27,127		82,787			(23,473)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	03/28/2024	03/28/2025	590		5048	0	75,300		56,475		62,225			(18,825)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	02/08/2024	02/07/2025	318		4711	0	23,250		14,233		31,464			(9,017)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	03/14/2024	03/14/2025	421		4953	0	35,910		25,465		34,468			(10,445)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	04/25/2024	04/25/2025	466		4949	0	44,160		36,453		44,630			(7,707)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	03/07/2024	03/07/2025	402		4969	0	45,400		31,315		43,575			(14,085)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	04/18/2024	04/17/2025	608		4966	0	50,700		40,842		50,746			(9,858)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	01/31/2024	01/31/2025	18		38303	0	24,570		14,445		20,769			(10,125)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	03/27/2024	03/27/2025	33		39561	0	14,950		11,171		9,203			(3,779)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	04/03/2024	04/03/2025	38		38932	0	24,750		18,818		19,988			(5,932)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	03/06/2024	03/06/2025	21		38661	0	10,560		7,215		9,727			(3,345)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	03/27/2024	03/27/2025	28		39601	0	45,320		33,864		18,818			(11,456)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	03/13/2024	03/13/2025	54		38965	0	37,800		26,554		29,335			(11,246)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	04/10/2024	04/10/2025	29		38462	0	46,310		36,104		40,960			(10,206)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	02/07/2024	02/07/2025	18		38600	0	28,350		17,213		17,436			(11,138)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	01/31/2024	01/31/2025	31		37998	0	18,000		10,582		19,871			(7,418)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	03/13/2024	03/13/2025	44		38926	0	68,340		48,007		42,063			(20,333)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	04/10/2024	04/10/2025	47		38308	0	30,600		23,856		31,314			(6,744)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	04/03/2024	04/03/2025	18		38814	0	30,870		23,471		20,659			(7,399)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	02/07/2024	02/07/2025	18		38561	0	10,640		6,460		9,709			(4,180)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	04/18/2024	04/17/2025	282		17255	0	104,370		84,076		140,498			(20,294)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	02/15/2024	02/14/2025	202		17810	0	75,240		47,652		98,012			(27,588)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	01/05/2024	01/03/2025	98		16273	0	37,760		19,509		56,647			(18,251)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	03/13/2024	03/13/2025	290		2057	0	34,860		24,488		16,701			(10,372)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	03/13/2024	03/13/2025	676		2074	0	17,220		12,097		12,898			(5,123)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	03/13/2024	03/13/2025	169		2961	0	23,950		16,824		10,322			(7,126)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	03/13/2024	03/13/2025	337		2961	0	17,000		11,942		10,700			(5,058)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	02/07/2024	02/07/2025	181		2773	0	22,500		13,661		31,449			(8,839)				0/0

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S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	01/18/2024	01/17/2025	184		2719	0	24,850		13,767		38,739			(11,083)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	02/14/2024	02/14/2025	285		2780	0	12,400		7,767		14,466			(4,633)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	01/31/2024	01/31/2025	293		2732	0	11,280		6,632		15,814			(4,648)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	01/31/2024	01/31/2025	15,366		364.08555	0	126,000		74,077		213,385			(51,923)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	02/29/2024	02/28/2025	12,878		373.7088	0	57,810		38,754		100,173			(19,056)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	02/29/2024	02/28/2025	3,562		366.4098	0	25,870		17,342		44,386			(8,528)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	04/11/2024	04/11/2025	8,851		376.21574	0	58,740		46,211		62,214			(12,529)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	01/24/2024	01/24/2025	11,593		361.92771	0	92,820		52,785		180,221			(40,035)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	03/07/2024	03/07/2025	6,735		375.67464	0	41,500		28,625		45,994			(12,875)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	03/07/2024	03/07/2025	25,591		371.22	0	207,100		142,847		238,803			(64,253)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	01/25/2024	01/24/2025	6,334		366.03504	0	41,630		23,871		78,012			(17,759)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	02/14/2024	02/14/2025	1,658		364.77504	0	10,920		6,840		22,402			(4,080)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	02/01/2024	01/31/2025	8,738		376.85067	0	34,560		20,487		50,192			(14,073)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	01/31/2024	01/31/2025	8,780		375.01905	0	34,880		20,506		58,516			(14,374)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	02/01/2024	01/31/2025	4,096		368.79361	0	28,050		16,628		42,740			(11,422)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	01/24/2024	01/24/2025	15,181		370.98496	0	66,550		37,846		135,079			(28,704)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	03/21/2024	03/21/2025	18,842		370.76698	0	160,300		116,784		184,541			(43,516)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	01/24/2024	01/24/2025	6,072		364.82603	0	40,480		23,020		80,363			(17,460)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	03/21/2024	03/21/2025	8,614		379.68322	0	41,920		30,540		44,565			(11,380)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	04/11/2024	04/11/2025	9,923		382.1815	0	44,400		34,930		44,383			(9,470)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	02/01/2024	01/31/2025	15,291		366.23	0	122,640		72,701		187,423			(49,939)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	01/25/2024	01/24/2025	11,566		363.13	0	91,140		52,260		168,502			(38,880)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	02/29/2024	02/28/2025	19,455		363.85515	0	164,720		110,422		279,510			(54,298)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	01/25/2024	01/24/2025	15,146		372.20825	0	65,450		37,530		123,351			(27,921)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	04/11/2024	04/11/2025	19,042		372.86	0	154,780		121,766		167,903			(33,014)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	01/31/2024	01/31/2025	4,390		367.00115	0	30,080		17,684		51,338			(12,396)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	03/21/2024	03/21/2025	7,268		372.99604	0	54,270		39,537		61,528			(14,733)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	02/14/2024	02/14/2025	11,330		369.1176	0	55,760		34,927		117,849			(20,833)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	02/14/2024	02/14/2025	21,001		362.24188	0	161,880		101,397		325,434			(60,483)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	03/07/2024	03/07/2025	15,355		379.38684	0	73,530		50,717		78,445			(22,813)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	RBC-	01/31/2024	01/30/2026	5,488		364.08555	0	59,400		47,161		92,749			(12,239)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	RBC-	03/21/2024	03/20/2026	8,344		372.25302	0	86,800		75,067		102,341			(11,733)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	RBC-	01/25/2024	01/23/2026	3,580		362.76687	0	38,480		30,306		63,585			(8,174)				0/0

SCHEDULE DB - PART A - SECTION 1

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	RBC-	02/01/2024	01/30/2026	5,734		366.23	0	61,740		49,222		88,776			(12,518)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	RBC-	02/14/2024	02/13/2026	4,421		361.51812	0	47,200		38,382		83,062			(8,818)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	RBC-	01/24/2024	01/23/2026	3,588		361.56542	0	39,260		30,793		66,761			(8,467)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	RBC-	04/11/2024	04/10/2026	5,096		373.60572	0	54,530		48,739		59,647			(5,791)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	RBC-	02/29/2024	02/27/2026	4,110		364.2201	0	44,550		37,238		69,974			(7,312)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	RBC-	03/07/2024	03/06/2026	7,543		368.62146	0	90,160		76,232		107,556			(13,928)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	07/12/2023	07/12/2024	621		1924	16,152	0		488		11,240			(15,664)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	08/09/2023	08/09/2024	363		1931	11,760	0		1,260		6,635			(10,500)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	08/02/2023	08/02/2024	356		1959	9,870	0		868		29			(9,002)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	08/09/2023	08/09/2024	259		1942	25,800	0		2,764		1,999			(23,036)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	12/06/2023	12/06/2024	378		1822	10,430	0		4,527		16,989			(5,903)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	08/30/2023	09/05/2024	263		1898	27,345	0		4,878		16,237			(22,467)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	11/21/2023	11/21/2024	336		1767	10,200	0		4,007		17,601			(6,193)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	11/08/2023	11/08/2024	350		1733	6,660	0		2,379		12,954			(4,281)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	12/28/2023	12/27/2024	243		1953	44,250	0		21,820		23,292			(22,430)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	09/07/2023	09/06/2024	377		1865	9,450	0		1,744		17,296			(7,706)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	08/30/2023	09/05/2024	263		1865	7,055	0		1,258		10,869			(5,797)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	08/23/2023	08/23/2024	374		1842	10,010	0		1,458		15,968			(8,553)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	10/18/2023	10/18/2024	521		1736	14,733	0		4,412		26,521			(10,321)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	12/20/2023	12/20/2024	303		1999	7,800	0		3,686		9,287			(4,114)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	09/27/2023	10/02/2024	337		1797	8,220	0		2,072		15,392			(6,148)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	TRU-	10/25/2023	10/25/2024	303		1696	22,600	0		7,202		91,357			(15,398)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/19/2023	07/19/2024	504		1965	16,670	0		824		0			(15,846)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	11/21/2023	11/21/2024	280		1726	36,550	0		14,359		83,673			(22,191)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	07/12/2023	07/12/2024	259		1860	39,215	0		1,185		21,140			(38,030)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	11/15/2023	11/15/2024	278		1756	9,250	0		3,481		14,687			(5,769)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	12/28/2023	12/27/2024	292		2040	7,320	0		3,610		5,256			(3,710)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	09/20/2023	09/20/2024	497		1816	14,490	0		3,224		26,663			(11,266)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	10/04/2023	10/04/2024	347		1741	8,340	0		2,177		15,377			(6,163)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	MS-	08/16/2023	08/16/2024	267		1881	7,550	0		954		13,342			(6,596)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	09/27/2023	10/02/2024	337		1775	34,800	0		8,771		67,217			(26,029)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/28/2023	07/03/2024	377		1855	13,069	0		71		0			(12,998)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML-	11/01/2023	11/01/2024	359		1616	8,100	0		2,737		11,774			(5,363)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/26/2023	07/26/2024	252		1945	6,905	0		474		538			(6,431)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	WS-	11/22/2023	11/22/2024	724		1778	30,771	0		12,173		45,482			(18,598)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	08/10/2023	08/09/2024	1,092		1934	38,871	0		4,176		53,565			(34,695)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	12/07/2023	12/06/2024	1,124		1870	46,221	0		20,118		64,022			(26,103)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	11/16/2023	11/15/2024	1,184		1781	41,160	0		15,534		64,524			(25,626)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	06/29/2023	07/03/2024	903		1902	30,940	0		168		0			(30,772)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	GS-	09/08/2023	09/06/2024	1,134		1859	51,240	0		9,484		77,057			(41,756)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	07/13/2023	07/12/2024	974		1935	38,722	0		1,173		56,985			(37,549)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	07/20/2023	07/19/2024	1,169		1955	41,630	0		2,064		55,529			(39,566)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	10/12/2023	10/11/2024	980		1741	34,408	0		9,668		56,401			(24,740)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	11/09/2023	11/08/2024	1,304		1680	41,734	0		14,946		67,120			(26,788)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	GS-	10/26/2023	10/25/2024	1,026		1672	42,500	0		13,581		76,407			(28,919)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	TRU-	08/17/2023	08/16/2024	1,027		1863	38,190	0		4,840		59,439			(33,351)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	TRU-	09/14/2023	09/13/2024	1,125		1872	49,140	0		10,018		71,550			(39,122)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	WS-	12/14/2023	12/13/2024	1,200		1957	46,392	0		21,087		50,609			(25,305)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	09/28/2023	10/02/2024	1,560		1787	62,832	0		15,879		98,762			(46,953)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	08/03/2023	08/02/2024	1,377		1981	58,266	0		5,136		67,524			(53,130)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	TRU-	12/21/2023	12/20/2024	694		1999	22,820	0		10,813		23,468			(12,007)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	TRU-	09/21/2023	09/20/2024	1,010		1793	39,600	0		8,836		63,628			(30,764)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	12/29/2023	12/27/2024	1,381		2029	76,720	0		37,936		73,321			(38,784)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	10/05/2023	10/04/2024	1,040		1737	38,970	0		10,199		65,140			(28,771)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	GS-	08/24/2023	08/23/2024	1,192		1859	50,600	0		7,388		79,038			(43,212)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	11/02/2023	11/01/2024	700		1704	27,780	0		9,413		45,374			(18,367)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	10/19/2023	10/18/2024	822		1718	29,456	0		8,845		49,226			(20,611)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	TRU-	11/30/2023	12/04/2024	884		1804	37,760	0		16,007		56,045			(21,753)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	08/31/2023	09/05/2024	842		1890	33,280	0		5,953		46,652			(27,327)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	07/07/2023	07/05/2024	858		1861	37,104	0		410		63,773			(36,694)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	07/27/2023	07/26/2024	1,074		1945	45,108	0		3,107		60,178			(42,001)				0/0

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S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML-	09/27/2023	10/02/2024	523		2505	22,620	0		5,701		41,012			(16,919)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	12/28/2023	12/27/2024	214		2751	38,220	0		18,847		35,724			(19,373)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML-	07/19/2023	07/19/2024	220		2682	36,060	0		1,783		14,775			(34,277)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	11/08/2023	11/08/2024	246		2419	10,920	0		3,900		17,665			(7,020)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML-	09/07/2023	09/06/2024	194		2574	25,900	0		4,780		41,373			(21,120)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	11/21/2023	11/21/2024	197		2522	8,500	0		3,339		14,205			(5,161)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	08/02/2023	08/02/2024	186		2659	29,800	0		2,620		18,391			(27,180)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	10/11/2023	10/11/2024	200		2505	6,200	0		1,737		9,852			(4,463)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	MS-	12/06/2023	12/06/2024	269		2578	13,090	0		5,682		20,349			(7,408)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	MS-	09/13/2023	09/13/2024	390		2563	16,200	0		3,293		24,715			(12,907)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML-	07/26/2023	07/26/2024	183		2717	7,650	0		525		6,814			(7,125)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML-	08/16/2023	08/16/2024	192		2623	24,400	0		3,084		28,078			(21,316)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	12/20/2023	12/20/2024	328		2739	14,220	0		6,719		19,980			(7,501)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	10/18/2023	10/18/2024	244		2454	33,660	0		10,080		92,780			(23,580)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML-	09/27/2023	10/02/2024	241		2510	28,740	0		7,243		72,371			(21,497)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML-	11/01/2023	11/01/2024	252		2376	33,900	0		11,455		121,336			(22,445)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML-	06/28/2023	07/03/2024	272		2542	40,530	0		220		0			(40,310)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	11/15/2023	11/15/2024	197		2517	7,250	0		2,729		10,785			(4,521)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML-	08/23/2023	08/23/2024	424		2597	16,390	0		2,386		27,252			(14,004)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML-	07/12/2023	07/12/2024	447		2663	17,760	0		537		28,723			(17,223)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML-	08/09/2023	08/09/2024	338		2655	15,750	0		1,688		25,895			(14,063)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	10/25/2023	10/25/2024	426		2347	16,300	0		5,195		27,532			(11,105)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	11/15/2023	11/15/2024	197		2499	30,850	0		11,611		74,185			(19,239)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML-	07/19/2023	07/19/2024	293		2704	11,040	0		546		13,323			(10,494)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	12/28/2023	12/27/2024	249		2804	10,220	0		5,040		12,263			(5,180)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML-	08/30/2023	09/05/2024	189		2592	8,000	0		1,427		11,877			(6,573)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	10/04/2023	10/04/2024	246		2485	8,940	0		2,333		17,159			(6,607)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML-	06/28/2023	07/03/2024	272		2572	12,040	0		65		0			(11,975)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	MS-	12/06/2023	12/06/2024	192		2557	31,650	0		13,738		66,444			(17,912)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	08/03/2023	08/02/2024	895		2709	55,584	0		4,900		89,107			(50,684)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	09/14/2023	09/13/2024	964		2605	52,525	0		10,708		82,369			(41,817)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	07/27/2023	07/26/2024	1,002		2687	58,185	0		4,007		91,780			(54,178)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/29/2023	07/03/2024	960		2613	62,200	0		338		0			(61,862)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	10/12/2023	10/11/2024	895		2448	58,234	0		16,363		93,104			(41,871)				0/0

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S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	12/07/2023	12/06/2024	1,068		2621	57,204	0		24,899		84,779			(32,305)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	TRU-	12/29/2023	12/27/2024	1,438		2804	79,307	0		39,216		95,182			(40,092)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	TRU-	12/21/2023	12/20/2024	648		2770	43,542	0		20,631		52,880			(22,910)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	07/13/2023	07/12/2024	1,000		2683	50,868	0		1,541		82,256			(49,327)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	10/19/2023	10/18/2024	992		2418	48,864	0		14,673		77,512			(34,191)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BAML-	11/02/2023	11/01/2024	905		2406	54,120	0		18,338		89,072			(35,782)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	GS-	09/28/2023	10/02/2024	1,195		2541	59,100	0		14,936		101,756			(44,164)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	10/05/2023	10/04/2024	821		2438	53,900	0		14,106		90,809			(39,794)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	08/10/2023	08/09/2024	939		2672	47,150	0		5,066		74,220			(42,084)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	09/08/2023	09/06/2024	1,049		2557	58,617	0		10,849		91,438			(47,768)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	10/26/2023	10/25/2024	975		2370	42,251	0		13,502		69,971			(28,749)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	09/21/2023	09/20/2024	1,080		2506	64,746	0		14,447		107,497			(50,299)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	11/30/2023	12/04/2024	1,014		2556	49,894	0		21,151		76,331			(28,743)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	11/16/2023	11/15/2024	1,272		2521	67,712	0		25,555		106,684			(42,157)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	11/22/2023	11/22/2024	902		2536	49,634	0		19,635		76,592			(29,999)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	TRU-	12/14/2023	12/13/2024	1,047		2721	52,490	0		23,859		66,555			(28,631)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	11/09/2023	11/08/2024	1,079		2404	57,382	0		20,550		92,531			(36,832)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	08/17/2023	08/16/2024	778		2592	45,280	0		5,738		74,423			(39,542)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	08/31/2023	09/05/2024	718		2638	36,043	0		6,447		54,610			(29,596)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	07/20/2023	07/19/2024	811		2704	54,912	0		2,723		87,482			(52,189)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	07/07/2023	07/05/2024	499		2582	29,146	0		322		48,005			(28,824)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	08/24/2023	08/23/2024	973		2573	62,675	0		9,151		101,569			(53,524)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	GS-	05/10/2023	05/09/2025	5,505		362.95668	60,934	0		26,115		86,713			(34,819)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML-	09/22/2022	09/20/2024	8,603		346.96645	98,400	0		10,963		246,138			(87,437)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	GS-	10/06/2022	10/04/2024	8,028		347.04605	95,323	0		12,456		227,736			(82,867)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	12/08/2022	12/06/2024	5,359		353.10192	60,610	0		13,172		122,177			(47,438)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML-	07/28/2022	07/26/2024	3,039		359.41635	38,060	0		1,309		49,748			(36,751)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	10/12/2022	10/11/2024	8,662		345.99366	94,200	0		13,198		256,577			(81,002)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	09/01/2022	08/30/2024	9,605		352.92803	112,540	0		9,288		219,250			(103,252)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML-	05/04/2023	05/02/2025	7,982		362.94669	88,450	0		37,108		123,141			(51,342)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML-	02/16/2023	02/14/2025	3,389		354.08	34,680	0		10,876		74,752			(23,804)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	UBS-	07/20/2023	07/18/2025	8,282		361.88775	90,600	0		47,606		133,735			(42,995)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	GS-	02/24/2023	02/24/2025	7,126		351.53166	71,580	0		23,369		173,851			(48,211)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	01/25/2023	01/24/2025	5,008		357.95244	57,060	0		16,224		93,511			(40,836)				0/0

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S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	11/30/2023	11/28/2025	6,693		357.87282	74,640	0		52,874		139,247			(21,766)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML-	02/23/2023	02/21/2025	7,385		352.42207	73,580	0		23,784		173,940			(49,796)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	GS-	09/20/2023	09/19/2025	11,277		354.69	118,800	0		72,618		257,759			(46,182)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	GS-	06/28/2023	06/27/2025	5,851		359.2889	61,660	0		30,576		110,104			(31,084)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	CITI-	10/05/2023	10/03/2025	7,253		344.68	77,500	0		48,931		221,698			(28,569)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	RBC-	11/22/2023	11/21/2025	6,457		355.86378	68,770	0		47,988		145,293			(20,782)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	09/07/2023	09/05/2025	3,377		354.62932	37,200	0		22,054		76,828			(15,146)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	11/16/2023	11/14/2025	5,908		355.48	63,210	0		43,560		132,962			(19,650)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML-	12/29/2022	12/27/2024	10,775		352.32732	113,240	0		27,882		252,868			(85,358)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	07/08/2022	07/08/2024	3,086		355.074	36,850	0		354		63,950			(36,496)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	11/21/2023	11/21/2025	6,734		356.39	71,760	0		50,006		147,270			(21,754)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	10/12/2023	10/10/2025	4,600		347.50215	48,640	0		31,178		132,255			(17,462)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML-	09/21/2023	09/19/2025	11,101		351.32	114,660	0		70,184		279,575			(44,476)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	04/06/2023	04/04/2025	5,785		362.98	63,420	0		24,164		88,208			(39,256)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML-	09/08/2022	09/06/2024	9,582		355.17482	103,020	0		9,494		197,198			(93,526)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	UBS-	02/09/2023	02/07/2025	3,092		351.85653	37,840	0		11,503		73,427			(26,337)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML-	08/31/2022	08/30/2024	9,568		354.27398	109,820	0		9,051		205,416			(100,769)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	UBS-	07/13/2023	07/11/2025	3,861		360.04194	46,340	0		23,903		67,426			(22,437)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	10/25/2023	10/24/2025	5,182		347.33	53,820	0		35,486		150,008			(18,334)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	09/09/2022	09/09/2024	9,846		355.82547	108,500	0		10,418		196,853			(98,082)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	GS-	02/02/2023	01/31/2025	5,270		361.61159	53,677	0		15,800		83,133			(37,877)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	GS-	04/12/2023	04/11/2025	6,629		363.47812	67,195	0		26,214		100,152			(40,982)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	CITI-	05/03/2023	05/02/2025	7,722		362.2374	85,120	0		35,662		119,520			(49,458)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	09/21/2022	09/20/2024	8,570		348.3097	100,200	0		11,149		234,572			(89,051)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML-	08/17/2023	08/15/2025	7,087		353.09274	73,000	0		41,169		167,350			(31,831)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML-	09/13/2023	09/12/2025	8,447		355.15	88,500	0		53,246		186,453			(35,254)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML-	12/28/2023	12/26/2025	4,928		364.86477	54,720	0		40,871		78,393			(13,849)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	07/07/2023	07/07/2025	3,645		357.33324	38,090	0		19,385		73,817			(18,705)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	08/18/2022	08/16/2024	9,667		360.95388	116,200	0		7,352		144,349			(108,848)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML-	07/27/2023	07/25/2025	4,722		358.92	52,530	0		28,108		89,877			(24,422)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	CITI-	10/04/2023	10/03/2025	7,254		344.66	75,000	0		47,287		221,838			(27,713)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML-	06/07/2023	06/06/2025	9,763		357.77302	107,450	0		50,183		190,550			(57,267)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML-	08/24/2023	08/22/2025	4,797		354.06558	51,170	0		29,351		109,744			(21,819)				0/0

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S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML-	03/22/2023	03/21/2025	10,613		357.3339	116,280	0		42,008		206,571			(74,272)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	01/20/2023	01/17/2025	4,463		357.46438	50,240	0		13,840		84,986			(36,400)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	GS-	10/26/2022	10/25/2024	8,052		347.02456	87,629	0		13,963		228,500			(73,666)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML-	10/27/2022	10/25/2024	8,049		347.16428	86,800	0		13,850		228,232			(72,950)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML-	10/20/2022	10/18/2024	4,353		344.95461	44,400	0		6,657		132,855			(37,743)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	GS-	07/19/2023	07/18/2025	8,240		363.70593	90,900	0		47,698		130,807			(43,202)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	01/11/2023	01/10/2025	3,364		356.05646	37,320	0		9,894		68,061			(27,426)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	11/01/2023	10/31/2025	4,582		349.2	47,840	0		32,003		125,607			(15,837)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	GS-	06/22/2023	06/20/2025	3,068		358.51	32,775	0		15,959		59,397			(16,816)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML-	11/03/2022	11/01/2024	5,508		344.98	56,620	0		9,579		167,689			(47,041)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	11/15/2023	11/14/2025	6,214		354.06	66,000	0		45,420		146,618			(20,580)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	08/31/2023	08/29/2025	7,537		356.77716	86,130	0		50,233		158,481			(35,897)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	09/28/2022	09/27/2024	8,915		348.08774	94,550	0		11,429		245,887			(83,121)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	GS-	05/25/2023	05/23/2025	2,801		356.98	29,704	0		13,320		56,968			(16,384)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML-	04/05/2023	04/04/2025	5,784		363.05	62,580	0		23,811		87,432			(38,769)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	GS-	10/13/2022	10/11/2024	8,941		346.3533	95,468	0		13,394		259,632			(82,073)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	01/12/2023	01/10/2025	3,352		356.94594	37,800	0		10,035		65,189			(27,765)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML-	12/21/2022	12/20/2024	3,392		353.43621	36,120	0		8,534		76,179			(27,586)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	UBS-	12/07/2022	12/06/2024	5,356		353.30112	60,230	0		13,072		119,494			(47,158)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	UBS-	06/01/2023	05/30/2025	10,533		359.67772	118,560	0		54,306		184,608			(64,254)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML-	06/29/2023	06/27/2025	5,870		358.08773	61,320	0		30,449		114,114			(30,871)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	UBS-	01/05/2023	01/03/2025	2,832		353.51316	29,000	0		7,420		62,740			(21,580)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML-	06/23/2023	06/23/2025	3,068		358.91856	32,010	0		15,676		57,541			(16,334)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	07/27/2022	07/26/2024	3,059		357.8219	37,730	0		1,296		54,992			(36,434)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML-	12/15/2022	12/13/2024	6,214		353.32194	67,320	0		15,279		140,098			(52,041)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	UBS-	06/15/2023	06/13/2025	3,592		364.76496	34,450	0		16,443		49,805			(18,007)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	RBC-	11/02/2023	10/31/2025	4,837		351.11853	49,810	0		33,367		127,191			(16,443)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML-	12/22/2022	12/20/2024	3,120		352.22742	33,110	0		7,833		73,537			(25,277)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	11/29/2023	11/28/2025	6,682		358.82082	73,680	0		52,123		134,435			(21,557)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	01/06/2023	01/06/2025	2,811		356.42142	28,900	0		7,493		55,895			(21,407)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	07/13/2022	07/12/2024	2,805		355.47038	33,200	0		502		57,000			(32,698)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	MS-	08/04/2022	08/02/2024	11,815		361.74642	148,350	0		6,530		165,583			(141,820)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	10/26/2023	10/24/2025	5,182		347.68734	52,920	0		34,940		148,449			(17,980)				0/0

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S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML-	07/12/2023	07/11/2025	3,879		359.10545	45,080	0		23,221		72,663			(21,859)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	12/21/2023	12/19/2025	5,775		363.64	63,420	0		46,758		98,086			(16,662)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	09/08/2023	09/08/2025	3,377		354.66924	36,960	0		22,004		76,767			(14,956)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	01/19/2023	01/17/2025	4,467		357.1254	50,240	0		13,821		86,381			(36,419)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	UBS-	04/13/2023	04/11/2025	6,604		364.84356	66,960	0		26,158		88,183			(40,802)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	12/14/2022	12/13/2024	6,190		354.32383	69,300	0		15,707		134,269			(53,593)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	MS-	01/26/2023	01/24/2025	5,011		357.78312	57,240	0		16,298		94,995			(40,942)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML-	08/25/2022	08/23/2024	9,161		361.66088	95,700	0		6,977		130,908			(88,723)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML-	04/27/2023	04/25/2025	9,140		361.04	98,340	0		40,310		153,257			(58,030)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	11/22/2022	11/22/2024	3,973		352.0476	42,980	0		8,490		94,404			(34,490)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	UBS-	08/24/2022	08/23/2024	9,198		360.22516	97,680	0		7,111		142,562			(90,569)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	10/19/2023	10/17/2025	5,170		348.18	53,640	0		34,899		145,846			(18,741)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	MS-	08/10/2022	08/09/2024	6,048		364.85128	64,900	0		3,477		67,493			(61,423)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	GS-	08/03/2023	08/01/2025	8,375		358.58823	87,900	0		47,880		164,149			(40,021)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML-	04/26/2023	04/25/2025	8,877		360.5	95,360	0		39,035		152,456			(56,325)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML-	09/27/2023	09/26/2025	9,782		347.58	100,300	0		62,274		276,396			(38,026)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML-	11/16/2022	11/15/2024	7,360		350.80704	86,840	0		16,342		182,842			(70,498)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	12/07/2023	12/05/2025	3,059		359.2904	33,550	0		24,090		60,647			(9,460)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	UBS-	08/11/2022	08/09/2024	6,062		363.65586	66,660	0		3,576		73,529			(63,084)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	CITI-	03/23/2023	03/21/2025	10,551		359.41972	119,320	0		43,165		183,612			(76,155)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML-	07/07/2022	07/05/2024	3,081		355.58196	36,520	0		201		62,221			(36,319)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	11/09/2023	11/07/2025	4,842		350.07661	53,380	0		36,272		129,401			(17,108)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	UBS-	04/20/2023	04/17/2025	8,577		361.45	91,760	0		36,653		136,388			(55,107)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	CITI-	08/23/2023	08/22/2025	5,058		356.19584	53,100	0		30,416		105,034			(22,684)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	03/29/2023	03/28/2025	5,010		361.41556	49,320	0		18,292		82,033			(31,028)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML-	05/11/2023	05/09/2025	5,237		362.46717	57,760	0		24,788		82,949			(32,972)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	09/14/2022	09/13/2024	9,066		352.96	100,160	0		10,181		206,706			(89,979)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML-	11/10/2022	11/08/2024	8,232		351.91773	88,160	0		15,765		195,851			(72,395)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	06/14/2023	06/13/2025	3,886		363.49225	36,680	0		17,483		60,243			(19,197)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML-	03/30/2023	03/28/2025	4,723		361.7397	46,750	0		17,362		75,648			(29,388)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	GS-	02/08/2023	02/07/2025	3,364		352.83564	41,652	0		12,644		77,928			(29,008)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	RBC-	10/11/2023	10/10/2025	4,583		348.74091	47,840	0		30,623		129,483			(17,217)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	UBS-	09/14/2023	09/12/2025	8,721		355.48	91,760	0		55,283		185,505			(36,477)				0/0

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S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	GS-	10/19/2022	10/18/2024	4,346		345.17	45,449	0		6,805		131,204			(38,644)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	GS-	08/10/2023	08/08/2025	6,434		357.47	68,310	0		37,866		131,786			(30,444)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML-	05/17/2023	05/16/2025	10,537		360.62	113,240	0		49,620		181,914			(63,620)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	08/30/2023	08/29/2025	7,813		357.31483	88,200	0		51,369		161,051			(36,831)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML-	12/29/2023	12/29/2025	5,210		365.23	57,000	0		42,691		83,421			(14,309)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML-	05/24/2023	05/23/2025	2,794		357.96	29,800	0		13,345		53,953			(16,455)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	11/17/2022	11/15/2024	7,091		350.11194	84,250	0		15,877		181,535			(68,373)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML-	12/01/2022	11/29/2024	6,465		356.47152	66,470	0		13,806		126,877			(52,664)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	UBS-	11/09/2022	11/08/2024	8,048		347.2042	85,960	0		15,350		226,747			(70,610)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	GS-	05/18/2023	05/16/2025	10,562		359.78	113,601	0		49,847		191,519			(63,754)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	GS-	07/26/2023	07/25/2025	4,411		361.65178	49,760	0		26,589		76,500			(23,171)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	GS-	06/08/2023	06/06/2025	9,715		359.90973	106,176	0		49,656		176,867			(56,520)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	UBS-	07/21/2022	07/19/2024	6,432		357.25239	72,680	0		1,800		118,432			(70,881)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	11/23/2022	11/22/2024	4,250		352.5671	46,050	0		9,109		98,908			(36,941)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML-	08/03/2022	08/02/2024	11,595		360.4089	141,960	0		6,240		178,615			(135,720)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	10/18/2023	10/17/2025	5,160		348.82	53,820	0		34,968		142,824			(18,852)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	UBS-	07/14/2022	07/12/2024	2,536		353.81536	29,250	0		443		55,384			(28,807)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML-	11/08/2023	11/07/2025	4,545		350.99385	49,120	0		33,331		116,055			(15,789)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	UBS-	09/28/2023	09/26/2025	9,777		348.10776	98,600	0		61,303		267,620			(37,297)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML-	10/05/2022	10/04/2024	8,014		347.62315	92,400	0		12,058		223,886			(80,342)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	07/20/2022	07/19/2024	6,468		355.21443	74,060	0		1,831		133,092			(72,229)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	UBS-	09/15/2022	09/13/2024	9,112		351.19	98,240	0		10,000		221,920			(88,240)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	11/02/2022	11/01/2024	5,775		345.98367	61,600	0		10,408		170,994			(51,192)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	02/01/2023	01/31/2025	5,274		361.691	53,200	0		15,638		82,458			(37,562)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	11/30/2022	11/29/2024	6,224		354.18696	64,460	0		13,370		135,444			(51,090)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	GS-	07/06/2023	07/03/2025	3,932		356.04	41,580	0		21,019		83,885			(20,561)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	CITI-	08/16/2023	08/15/2025	7,059		354.14	76,250	0		42,943		157,914			(33,307)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML-	08/09/2023	08/08/2025	6,424		358.06	68,770	0		38,069		126,283			(30,701)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	UBS-	09/29/2022	09/27/2024	8,940		346.04652	96,720	0		11,708		262,734			(85,012)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	GS-	02/15/2023	02/14/2025	3,384		354.23541	35,868	0		11,233		74,366			(24,635)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	UBS-	08/02/2023	08/01/2025	8,353		359.17	89,100	0		48,466		152,323			(40,634)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	06/02/2023	06/02/2025	10,281		358.8203	116,180	0		53,548		194,170			(62,632)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	MS-	08/17/2022	08/16/2024	9,390		360.63168	114,240	0		7,218		142,489			(107,022)				0/0

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S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	GS-	04/19/2023	04/17/2025	8,309		360.70893	90,444	0		36,078		142,790			(54,366)				0/0
S&P MARC 5% EXCESS RETURN-2YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/13/2023	12/12/2025	4,990		359.9986	55,440	0		40,285		92,341			(15,155)				0/0
S&P MARC 5% EXCESS RETURN-2YR	INDEX LIAB	EX5	Equity/Index	RBC-	12/06/2023	12/05/2025	3,063		358.79085	32,560	0		23,347		62,222			(9,213)				0/0
S&P MARC 5% EXCESS RETURN-2YR	INDEX LIAB	EX5	Equity/Index	JPM-	12/14/2023	12/12/2025	5,234		361.56792	60,800	0		44,241		95,836			(16,559)				0/0
S&P MARC 5% EXCESS RETURN-2YR	INDEX LIAB	EX5	Equity/Index	JPM-	12/20/2023	12/19/2025	5,511		362.56707	61,400	0		45,207		97,480			(16,193)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML-	12/28/2023	12/27/2024	3,833		368.51707	24,780	0		12,219		39,251			(12,561)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	GS-	08/10/2023	08/09/2024	13,707		357.47	106,330	0		11,424		248,225			(94,906)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML-	07/27/2023	07/26/2024	18,056		362.52	120,900	0		8,326		240,269			(112,574)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	08/23/2023	08/23/2024	8,431		362.9568	39,300	0		5,722		108,905			(33,578)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	07/20/2023	07/19/2024	16,287		365.8725	102,070	0		5,061		160,778			(97,009)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML-	08/17/2023	08/16/2024	7,371		360.85302	33,020	0		4,184		110,722			(28,836)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	12/20/2023	12/20/2024	7,991		364.01879	58,000	0		27,407		106,947			(30,593)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	12/14/2023	12/13/2024	25,067		361.93094	208,390	0		94,723		376,030			(113,667)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML-	08/09/2023	08/09/2024	13,964		357.70194	111,500	0		11,946		252,283			(99,554)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML-	08/24/2023	08/23/2024	12,133		356.1921	83,420	0		12,180		237,520			(71,240)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	11/30/2023	12/04/2024	8,924		361.81731	56,000	0		23,739		133,477			(32,261)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	GS-	08/03/2023	08/02/2024	15,912		361.09584	103,740	0		9,145		231,147			(94,595)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	GS-	07/19/2023	07/19/2024	7,141		371.3514	35,620	0		1,761		34,994			(33,859)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML-	09/13/2023	09/13/2024	15,205		354.79485	119,340	0		24,261		318,587			(95,079)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	08/23/2023	08/23/2024	22,201		356.55168	158,790	0		23,121		426,088			(135,669)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	10/19/2023	10/18/2024	6,606		347.13546	52,670	0		15,816		188,251			(36,854)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	GS-	09/20/2023	09/20/2024	5,075		357.1728	33,480	0		7,450		94,017			(26,030)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	08/31/2023	09/05/2024	6,421		360.71747	42,320	0		7,569		97,800			(34,751)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	10/19/2023	10/18/2024	18,669		347.48364	146,250	0		43,915		525,655			(102,335)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	11/15/2023	11/15/2024	16,946		353.70594	132,000	0		49,681		375,813			(82,319)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	11/29/2023	12/04/2024	13,921		359.18	108,000	0		45,659		239,781			(62,341)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	11/29/2023	12/04/2024	10,858		367.08196	49,530	0		20,940		117,358			(28,590)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	10/18/2023	10/18/2024	6,307		347.77354	50,600	0		15,152		175,800			(35,448)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	GS-	08/03/2023	08/02/2024	17,586		358.58823	134,190	0		11,829		298,868			(122,361)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	10/18/2023	10/18/2024	18,348		355.7964	85,760	0		25,681		369,162			(60,079)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	07/20/2023	07/19/2024	7,177		369.13275	36,400	0		1,805		48,538			(34,595)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	08/30/2023	09/05/2024	22,322		356.95644	188,800	0		33,678		421,152			(155,122)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	08/31/2023	09/05/2024	12,562		365.3742	60,300	0		10,785		137,474			(49,515)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	08/30/2023	09/05/2024	12,277		365.5578	58,960	0		10,517		132,370			(48,443)				0/0

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	10/11/2023	10/11/2024	6,302		352.23181	38,720	0		10,850		149,666			(27,870)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	12/21/2023	12/20/2024	7,975		366.18548	52,780	0		25,009		93,617			(27,771)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML-	07/12/2023	07/12/2024	16,348		360.54909	131,570	0		3,976		248,970			(127,594)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	08/31/2023	09/05/2024	22,612		356.77716	191,160	0		34,191		430,593			(156,969)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	11/29/2023	12/04/2024	8,909		362.41262	56,320	0		23,810		128,836			(32,510)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	11/16/2023	11/15/2024	16,879		355.12452	132,000	0		49,818		351,848			(82,182)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	11/21/2023	11/21/2024	14,030		364.58697	61,000	0		23,964		177,095			(37,036)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	10/26/2023	10/25/2024	23,032		356.0235	93,600	0		29,911		459,057			(63,689)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML-	09/21/2023	09/20/2024	5,124		353.77924	33,300	0		7,431		112,477			(25,869)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML-	12/29/2023	12/27/2024	12,888		365.23	101,990	0		50,432		167,419			(51,558)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	11/02/2023	11/01/2024	11,665		359.55381	50,840	0		17,227		196,709			(33,613)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	GS-	07/26/2023	07/26/2024	11,027		362.37726	88,800	0		6,099		146,022			(82,701)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	11/09/2023	11/08/2024	14,525		359.20599	63,240	0		22,648		247,948			(40,592)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	09/08/2023	09/06/2024	13,788		363.19836	62,230	0		11,518		178,630			(50,712)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	10/04/2023	10/04/2024	3,482		343.62602	26,040	0		6,796		111,046			(19,244)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	10/25/2023	10/25/2024	23,033		355.66592	96,800	0		30,848		466,830			(65,952)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	12/07/2023	12/06/2024	11,400		367.922	50,020	0		21,772		117,414			(28,248)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	12/06/2023	12/06/2024	6,126		365.97385	30,140	0		13,083		71,953			(17,057)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML-	07/27/2023	07/26/2024	2,500		367.2	12,240	0		843		21,998			(11,397)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	12/21/2023	12/20/2024	10,725		373.09464	43,680	0		20,697		77,387			(22,983)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	12/13/2023	12/13/2024	25,227		360.3593	200,200	0		90,750		403,435			(109,450)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	08/16/2023	08/16/2024	11,577		357.6814	70,110	0		8,860		209,301			(61,250)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	11/15/2023	11/15/2024	21,748		361.84932	97,790	0		36,806		322,225			(60,984)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	10/12/2023	10/11/2024	22,136		353.4156	113,960	0		32,022		495,417			(81,938)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	12/06/2023	12/06/2024	11,694		367.7696	50,400	0		21,877		121,453			(28,523)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	09/08/2023	09/06/2024	3,939		358.57842	24,500	0		4,535		68,189			(19,965)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML-	08/24/2023	08/23/2024	22,290		354.42	171,430	0		25,030		475,108			(146,400)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	GS-	09/20/2023	09/20/2024	22,837		354.69	175,770	0		39,114		477,445			(136,656)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML-	09/27/2023	10/02/2024	7,193		351.0558	43,500	0		10,963		176,893			(32,537)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	11/22/2023	11/22/2024	8,141		358.71354	53,070	0		20,995		144,818			(32,075)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	10/11/2023	10/11/2024	15,469		349.78818	111,780	0		31,323		404,376			(80,457)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	07/13/2023	07/12/2024	16,272		361.49226	136,290	0		4,130		230,947			(132,160)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	08/02/2023	08/02/2024	10,023		367.07174	46,800	0		4,114		88,654			(42,686)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	09/14/2023	09/13/2024	18,285		363.65604	81,900	0		16,696		226,816			(65,204)				0/0

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S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	12/14/2023	12/13/2024	3,581		366.28718	22,620	0		10,282		41,485			(12,338)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	10/05/2023	10/04/2024	3,191		343.64596	24,420	0		6,391		101,724			(18,029)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	09/07/2023	09/06/2024	13,508		363.15748	60,960	0		11,252		175,508			(49,708)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	10/25/2023	10/25/2024	15,259		346.98267	116,600	0		37,158		437,056			(79,442)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	08/02/2023	08/02/2024	15,870		361.68419	106,020	0		9,320		222,472			(96,700)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	12/07/2023	12/06/2024	10,844		360.0097	81,510	0		35,478		179,536			(46,032)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	09/14/2023	09/13/2024	15,472		355.12452	121,550	0		24,779		317,216			(96,771)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	07/13/2023	07/12/2024	7,447		369.10644	38,610	0		1,170		49,766			(37,440)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	10/04/2023	10/04/2024	20,310		343.62602	151,900	0		39,644		647,767			(112,256)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	GS-	07/19/2023	07/19/2024	21,424		363.70593	173,160	0		8,563		255,043			(164,597)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	11/02/2023	11/01/2024	16,787		351.11853	129,210	0		43,782		417,789			(85,428)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	09/14/2023	09/13/2024	4,220		357.61288	28,500	0		5,810		76,312			(22,690)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	GS-	07/19/2023	07/19/2024	16,206		368.07477	100,300	0		4,960		125,007			(95,340)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	GS-	07/26/2023	07/26/2024	2,757		370.35754	13,300	0		913		16,350			(12,387)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML-	12/29/2023	12/27/2024	11,791		373.63029	54,180	0		26,791		87,587			(27,389)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	11/30/2023	12/04/2024	13,944		358.23141	110,000	0		46,630		251,898			(63,370)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	GS-	07/06/2023	07/05/2024	12,920		356.04	100,280	0		1,105		252,262			(99,175)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	11/16/2023	11/15/2024	10,408		358.67932	64,750	0		24,437		183,085			(40,313)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	11/01/2023	11/01/2024	17,182		349.2	129,000	0		43,591		454,972			(85,409)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	GS-	08/10/2023	08/09/2024	8,113		365.33434	37,410	0		4,019		85,682			(33,391)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	GS-	06/28/2023	07/03/2024	6,129		368.98	24,350	0		132		0			(24,218)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML-	12/28/2023	12/27/2024	11,773		373.26506	55,470	0		27,353		86,164			(28,117)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	12/13/2023	12/13/2024	3,604		364.6879	21,710	0		9,841		44,632			(11,869)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML-	08/17/2023	08/16/2024	19,561		353.09274	146,970	0		18,624		442,536			(128,346)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	10/11/2023	10/11/2024	22,057		355.02453	111,650	0		31,287		463,895			(80,363)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	11/21/2023	11/21/2024	6,734		358.52834	44,640	0		17,537		119,600			(27,103)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML-	08/09/2023	08/09/2024	7,820		365.57926	37,520	0		4,020		82,015			(33,500)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	09/07/2023	09/06/2024	16,322		355.34	125,280	0		23,123		333,958			(102,157)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	08/30/2023	09/05/2024	6,139		361.25712	39,600	0		7,064		90,355			(32,536)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	GS-	07/26/2023	07/26/2024	17,643		365.64192	116,480	0		8,000		178,051			(108,480)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	08/16/2023	08/16/2024	19,201		354.49414	142,800	0		18,046		407,785			(124,754)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	10/26/2023	10/25/2024	6,622		351.16074	38,410	0		12,274		162,759			(26,136)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	08/16/2023	08/16/2024	7,342		361.93108	33,280	0		4,206		101,920			(29,074)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	07/07/2023	07/05/2024	12,618		357.68986	90,900	0		1,004		228,509			(89,896)				0/0

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S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	11/02/2023	11/01/2024	11,096		354.28176	70,200	0		23,787		242,239			(46,413)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML-	07/27/2023	07/26/2024	11,111		359.28	90,400	0		6,226		183,380			(84,174)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	11/22/2023	11/22/2024	14,317		364.41306	62,730	0		24,816		183,558			(37,914)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	11/09/2023	11/08/2024	20,790		350.77887	160,600	0		57,515		518,792			(103,085)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	12/20/2023	12/20/2024	7,715		365.10758	52,360	0		24,742		96,786			(27,618)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	10/12/2023	10/11/2024	6,325		350.98065	38,500	0		10,818		156,489			(27,682)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	10/05/2023	10/04/2024	20,309		343.30128	158,900	0		41,585		654,224			(117,315)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	10/04/2023	10/04/2024	18,279		350.86388	82,530	0		21,539		452,737			(60,991)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	11/30/2023	12/04/2024	10,876		366.47898	49,530	0		20,996		122,396			(28,534)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	07/20/2023	07/19/2024	21,256		361.88775	170,940	0		8,476		293,474			(162,464)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	08/23/2023	08/23/2024	12,084		358.33088	76,970	0		11,207		210,693			(65,763)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML-	11/08/2023	11/08/2024	14,487		360.14715	63,750	0		22,768		235,337			(40,982)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	11/01/2023	11/01/2024	11,455		352.3428	70,000	0		23,654		268,580			(46,346)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	GS-	08/10/2023	08/09/2024	16,505		361.0447	102,070	0		10,966		241,128			(91,104)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	12/21/2023	12/20/2024	7,975		364.73092	58,000	0		27,482		102,340			(30,518)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML-	09/13/2023	09/13/2024	18,584		363.31845	83,160	0		16,906		240,289			(66,254)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML-	08/09/2023	08/09/2024	16,757		361.28254	107,400	0		11,507		244,077			(95,893)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML-	09/21/2023	09/20/2024	23,056		351.32	174,960	0		39,041		561,330			(135,919)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML-	08/17/2023	08/16/2024	11,623		356.62014	69,700	0		8,833		222,546			(60,867)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	GS-	07/06/2023	07/05/2024	7,864		363.5168	37,240	0		410		94,848			(36,830)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML-	09/27/2023	10/02/2024	27,620		356.61708	113,280	0		28,550		531,179			(84,730)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	12/06/2023	12/06/2024	10,581		359.50915	79,800	0		34,638		181,762			(45,162)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML-	09/27/2023	10/02/2024	17,550		347.92758	129,930	0		32,747		485,282			(97,183)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML-	12/28/2023	12/27/2024	12,595		364.86477	102,120	0		50,357		161,858			(51,763)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML-	06/29/2023	07/03/2024	6,150		367.38871	25,080	0		136		0			(24,944)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML-	09/13/2023	09/13/2024	4,224		357.2809	28,500	0		5,794		78,362			(22,706)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	09/28/2023	10/02/2024	27,318		357.14952	107,350	0		27,129		506,590			(80,221)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	11/01/2023	11/01/2024	11,455		357.2316	49,600	0		16,760		215,722			(32,840)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	11/16/2023	11/15/2024	21,661		363.30056	97,790	0		36,907		294,620			(60,883)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML-	07/12/2023	07/12/2024	7,204		368.1282	35,880	0		1,084		55,696			(34,796)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	12/14/2023	12/13/2024	17,905		371.00644	81,250	0		36,932		149,630			(44,318)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	09/28/2023	10/02/2024	7,189		351.93312	41,000	0		10,361		169,696			(30,639)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	10/19/2023	10/18/2024	18,669		355.49178	84,500	0		25,373		381,018			(59,127)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	07/13/2023	07/12/2024	17,927		365.11806	120,900	0		3,664		189,728			(117,236)				0/0

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S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	11/21/2023	11/21/2024	7,857		358.88473	50,960	0		20,020		137,036			(30,940)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	GS-	09/20/2023	09/20/2024	18,044		362.1385	85,120	0		18,942		251,466			(66,178)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	10/26/2023	10/25/2024	15,259		347.68734	111,300	0		35,567		426,550			(75,733)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	09/08/2023	09/06/2024	16,602		355.38	126,850	0		23,478		339,027			(103,372)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	10/25/2023	10/25/2024	6,334		350.8033	37,620	0		11,989		157,878			(25,631)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML-	06/29/2023	07/03/2024	17,611		360.94957	112,140	0		609		0			(111,531)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML-	09/21/2023	09/20/2024	18,502		358.69772	85,800	0		19,145		319,005			(66,655)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	GS-	07/06/2023	07/05/2024	13,482		359.2444	85,440	0		941		220,100			(84,499)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	12/20/2023	12/20/2024	10,746		372.36618	44,070	0		20,824		82,040			(23,246)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	11/22/2023	11/22/2024	6,457		358.0011	44,160	0		17,470		119,066			(26,690)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	GS-	06/28/2023	07/03/2024	14,209		358.93	110,645	0		600		0			(110,045)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	09/28/2023	10/02/2024	17,541		348.45552	125,660	0		31,756		473,946			(93,904)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML-	12/29/2023	12/27/2024	4,113		368.51707	26,550	0		13,128		43,672			(13,422)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	10/18/2023	10/18/2024	18,921		348.12236	148,500	0		44,468		520,946			(104,032)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML-	06/29/2023	07/03/2024	14,257		357.37227	113,220	0		615		0			(112,605)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	10/12/2023	10/11/2024	15,811		348.19785	115,500	0		32,455		434,188			(83,045)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	07/07/2023	07/05/2024	7,851		365.17888	33,880	0		374		83,479			(33,506)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	08/02/2023	08/02/2024	17,262		359.17	134,540	0		11,828		284,827			(122,712)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML-	11/08/2023	11/08/2024	20,736		351.3459	164,250	0		58,661		504,630			(105,589)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	12/07/2023	12/06/2024	6,117		366.4834	29,700	0		12,927		69,374			(16,773)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML-	07/12/2023	07/12/2024	17,733		364.15819	114,560	0		3,462		206,355			(111,098)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML-	08/24/2023	08/23/2024	8,747		360.79956	44,330	0		6,472		132,169			(37,858)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	10/05/2023	10/04/2024	18,278		350.88424	84,420	0		22,093		452,345			(62,327)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	GS-	08/03/2023	08/02/2024	10,049		366.46929	45,720	0		4,030		94,738			(41,690)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	09/07/2023	09/06/2024	3,940		358.53806	24,640	0		4,548		68,350			(20,092)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	GS-	06/28/2023	07/03/2024	17,552		362.1604	111,705	0		605		0			(111,100)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	11/15/2023	11/15/2024	10,733		357.24654	66,500	0		25,029		202,703			(41,471)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	07/07/2023	07/05/2024	13,740		360.89944	80,360	0		888		204,794			(79,472)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	12/13/2023	12/13/2024	17,742		369.3773	77,440	0		35,103		158,309			(42,337)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	SG-	03/21/2024	03/21/2025	5,700		18320	0	77,520		56,476		11,981			(21,044)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	SG-	03/13/2024	03/13/2025	8,000		18068	0	88,800		62,380		88,263			(26,420)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	SG-	01/25/2024	01/24/2025	4,500		17517	0	54,000		30,964		31,941			(23,036)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	SG-	03/07/2024	03/07/2025	2,900		18298	0	31,900		22,003		25,445			(9,897)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	SG-	01/04/2024	01/03/2025	2,500		16282	0	33,250		17,132		47,661			(16,118)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	SG-	01/24/2024	01/24/2025	24,490		388.12188	0	139,730		79,462		169,896			(60,268)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	SG-	03/27/2024	03/27/2025	22,053		406.84516	0	99,600		74,423		56,970			(25,177)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	SG-	03/06/2024	03/06/2025	26,147		399.99162	0	117,370		80,187		90,910			(37,183)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	SG-	03/20/2024	03/20/2025	27,252		403.11033	0	136,680		98,651		89,925			(38,029)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	SG-	03/20/2024	03/20/2025	9,084		390.75876	0	92,480		66,749		71,887			(25,731)				0/0

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SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	SG-	03/27/2024	03/27/2025	11,160		397.43616	0	89,040		66,533		59,169			(22,507)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	SG-	03/06/2024	03/06/2025	14,556		388.89102	0	126,900		86,698		113,032			(40,202)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	SG-	01/24/2024	01/24/2025	7,154		379.76345	0	66,820		37,999		84,669			(28,821)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	11/02/2023	11/01/2024	6,249		351.33592	34,980	0		11,853		51,997			(23,127)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	10/19/2023	10/18/2024	3,443		348.17148	19,080	0		5,729		31,994			(13,351)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	07/20/2023	07/19/2024	4,155		359.89706	31,200	0		1,547		17,222			(29,653)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	12/14/2023	12/13/2024	17,403		360.56196	78,750	0		35,795		79,327			(42,955)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	07/13/2023	07/12/2024	1,955		358.69596	16,030	0		486		10,897			(15,544)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/29/2023	07/03/2024	2,248		357.6594	14,800	0		80		0			(14,720)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	10/12/2023	10/11/2024	7,195		346.7551	44,250	0		12,434		77,006			(31,816)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML-	11/30/2023	12/04/2024	5,861		356.84688	31,080	0		13,175		36,656			(17,905)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	08/17/2023	08/16/2024	6,781		354.29394	38,160	0		4,836		29,313			(33,324)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	09/28/2023	10/02/2024	5,155		351.62426	26,820	0		6,778		37,390			(20,042)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	10/05/2023	10/04/2024	3,176		347.76552	15,620	0		4,088		28,958			(11,532)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	10/26/2023	10/25/2024	5,740		347.72316	33,600	0		10,737		59,099			(22,863)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	11/09/2023	11/08/2024	4,262		351.61803	19,500	0		6,983		29,749			(12,517)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	11/22/2023	11/22/2024	2,240		356.35586	9,520	0		3,766		11,084			(5,754)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	11/16/2023	11/15/2024	5,629		354.5894	24,400	0		9,209		32,083			(15,191)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	12/29/2023	12/27/2024	2,203		362.01452	9,200	0		4,549		9,029			(4,651)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	12/21/2023	12/20/2024	1,664		360.55	6,120	0		2,900		6,987			(3,220)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	09/14/2023	09/13/2024	2,802		354.0944	20,000	0		4,077		24,247			(15,923)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	08/03/2023	08/02/2024	3,350		356.1005	26,640	0		2,348		18,197			(24,292)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	09/21/2023	09/20/2024	4,238		352.2101	30,300	0		6,761		129,432			(23,539)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	12/07/2023	12/06/2024	5,844		357.174	27,510	0		11,974		32,376			(15,536)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	08/31/2023	09/05/2024	1,970		355.27	11,550	0		2,066		7,910			(9,484)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	08/24/2023	08/23/2024	1,979		356.49936	9,170	0		1,339		7,198			(7,831)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	09/27/2023	10/02/2024	12,031		365.84632	117,600	0		29,639		197,530			(87,961)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	07/13/2023	07/12/2024	18,437		376.59496	159,720	0		4,840		38,841			(154,880)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	07/07/2023	07/05/2024	23,597		381.95581	128,520	0		1,420		946			(127,100)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	12/28/2023	12/27/2024	40,249		394.29838	135,780	0		66,955		119,347			(68,825)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	11/16/2023	11/15/2024	14,354		370.9332	147,390	0		55,627		212,341			(91,763)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	11/29/2023	12/04/2024	20,486		374.51334	178,120	0		75,303		263,869			(102,817)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	12/29/2023	12/27/2024	40,214		393.93564	141,620	0		70,028		119,435			(71,592)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	11/09/2023	11/08/2024	34,378		381.18351	142,780	0		51,133		241,642			(91,647)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	12/14/2023	12/13/2024	52,761		390.9708	227,290	0		103,314		193,654			(123,976)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	10/12/2023	10/11/2024	10,649		364.47505	99,530	0		27,967		197,003			(71,563)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	09/07/2023	09/06/2024	12,729		372.25656	112,050	0		20,681		121,832			(91,369)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	11/15/2023	11/15/2024	14,369		370.53648	146,880	0		55,282		220,334			(91,598)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	11/22/2023	11/22/2024	24,925		387.77802	97,010	0		38,378		104,930			(58,632)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	12/06/2023	12/06/2024	25,049		390.18894	93,600	0		40,629		93,582			(52,971)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	11/29/2023	12/04/2024	26,941		386.98524	100,800	0		42,615		130,829			(58,185)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	08/24/2023	08/23/2024	23,468		383.02461	102,090	0		14,906		48,225			(87,184)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	07/19/2023	07/19/2024	23,994		375.63464	231,340	0		11,440		84,692			(219,900)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	08/31/2023	09/05/2024	12,385		370.90188	128,040	0		22,901		125,300			(105,139)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	09/07/2023	09/06/2024	29,984		382.86216	129,320	0		23,869		83,770			(105,451)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	11/16/2023	11/15/2024	47,284		385.1452	186,480	0		70,380		240,865			(116,101)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	09/13/2023	09/13/2024	35,479		384.61662	158,760	0		32,275		78,501			(126,485)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	12/13/2023	12/13/2024	52,083		394.7136	212,800	0		96,462		123,031			(116,338)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	12/07/2023	12/06/2024	13,636		377.6558	115,150	0		50,120		146,977			(65,030)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	07/12/2023	07/12/2024	22,940		383.55458	128,576	0		3,886		1,849			(124,690)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	09/14/2023	09/13/2024	35,579		386.57685	160,020	0		32,621		55,059			(127,399)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	08/24/2023	08/23/2024	12,158		368.52414	133,300	0		19,463		144,239			(113,837)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	08/10/2023	08/09/2024	32,182		385.9272	147,200	0		15,815		21,694			(131,385)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	10/11/2023	10/11/2024	30,601		378.68178	131,610	0		36,880		205,104			(94,730)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	10/26/2023	10/25/2024	12,915		365.49258	119,700	0		38,251		237,054			(81,449)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	09/20/2023	09/20/2024	28,064		373.4338	271,100	0		60,327		262,473			(210,773)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	10/05/2023	10/04/2024	18,766		375.12954	79,300	0		20,753		169,986			(58,547)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	10/26/2023	10/25/2024	35,302		377.33886	146,370	0		46,774		306,480			(99,596)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	08/16/2023	08/16/2024	35,452		384.19821	165,564	0		20,923		39,121			(144,641)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	07/27/2023	07/26/2024	16,647		376.6389	174,600	0		12,025		57,110			(162,575)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	09/14/2023	09/13/2024	9,805		374.0836	98,000	0		19,978		84,309			(78,022)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML-	11/30/2023	12/04/2024	27,074		389.09208	106,700	0		45,232		118,797			(61,468)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	07/20/2023	07/19/2024	24,101		377.94606	239,250	0		11,864		51,082			(227,386)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	12/07/2023	12/06/2024	25,047		389.8731	91,800	0		39,957		91,686			(51,843)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	SG-	08/02/2023	08/02/2024	10,559		378.23388	95,760	0		8,418		30,633			(87,342)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	11/01/2023	11/01/2024	4,860		362.41352	57,970	0		19,589		104,874			(38,381)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	07/19/2023	07/19/2024	15,066		389.25498	58,320	0		2,884		348			(55,436)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	11/15/2023	11/15/2024	47,335		384.73328	189,840	0		71,451		253,785			(118,389)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	09/28/2023	10/02/2024	11,742		366.639	109,470	0		27,665		184,249			(81,805)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	09/08/2023	09/06/2024	29,939		383.0821	134,620	0		24,916		75,175			(109,704)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	06/28/2023	07/03/2024	22,554		371.7256	212,000	0		1,149		0			(210,851)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	07/12/2023	07/12/2024	18,464		376.04792	161,898	0		4,893		44,361			(157,005)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	08/23/2023	08/23/2024	23,691		384.34304	102,900	0		14,983		31,974			(87,917)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	12/28/2023	12/27/2024	3,032		379.78878	27,280	0		13,452		31,623			(13,828)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	10/12/2023	10/11/2024	30,796		376.28835	128,400	0		36,079		266,066			(92,321)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	09/27/2023	10/02/2024	40,964		379.80992	154,440	0		38,924		224,354			(115,516)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	SG-	07/06/2023	07/05/2024	23,512		382.9827	136,920	0		1,509		317			(135,411)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	08/10/2023	08/09/2024	8,675		374.49232	83,700	0		8,993		51,914			(74,707)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/29/2023	07/03/2024	22,198		373.31812	206,190	0		1,121		0			(205,069)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	09/08/2023	09/06/2024	12,710		372.4606	114,750	0		21,238		120,053			(93,512)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	10/05/2023	10/04/2024	5,485		348.1119	106,970	0		27,995		185,560			(78,975)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	SG-	08/02/2023	08/02/2024	18,339		387.23088	97,680	0		8,587		6,267			(89,093)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	09/13/2023	09/13/2024	10,137		372.54186	98,640	0		20,053		99,703			(78,587)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	06/28/2023	07/03/2024	29,602		380.2384	161,700	0		876		0			(160,824)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	SG-	07/06/2023	07/05/2024	15,395		376.552	131,450	0		1,448		20,263			(130,002)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	09/21/2023	09/20/2024	27,968		370.61706	274,230	0		61,192		326,355			(213,038)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	11/02/2023	11/01/2024	39,200		381.61136	155,940	0		52,839		249,301			(103,101)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	07/20/2023	07/19/2024	14,682		391.6633	58,300	0		2,891		103			(55,409)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	10/18/2023	10/18/2024	9,716		367.08706	92,480	0		27,693		160,508			(64,787)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	10/11/2023	10/11/2024	10,582		366.79334	90,650	0		25,402		174,296			(65,248)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	07/27/2023	07/26/2024	31,352		387.09108	171,760	0		11,829		4,979			(159,931)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	09/28/2023	10/02/2024	40,953		380.6062	144,430	0		36,500		205,101			(107,930)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	09/20/2023	09/20/2024	14,593		388.756	54,600	0		12,150		17,772			(42,450)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	07/26/2023	07/26/2024	16,567		378.46765	171,420	0		11,773		34,659			(159,647)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	12/20/2023	12/20/2024	52,298		388.95736	215,448	0		101,805		241,333			(113,643)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	08/09/2023	08/09/2024	31,867		386.3592	145,920	0		15,634		19,149			(130,286)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	11/21/2023	11/21/2024	25,279		386.64858	97,200	0		38,186		117,536			(59,014)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/29/2023	07/03/2024	29,504		381.85924	156,450	0		850		0			(155,600)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	08/23/2023	08/23/2024	12,410		369.80608	129,580	0		18,867		131,761			(110,713)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	12/14/2023	12/13/2024	8,011		377.57643	82,650	0		37,568		88,981			(45,082)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	10/19/2023	10/18/2024	10,042		365.946	91,700	0		27,535		177,479			(64,165)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	08/30/2023	09/05/2024	27,767		386.13282	119,790	0		21,368		38,193			(98,422)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	10/04/2023	10/04/2024	18,436		376.29976	76,160	0		19,877		151,243			(56,283)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	08/16/2023	08/16/2024	14,631		371.75886	144,352	0		18,242		123,898			(126,110)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	12/06/2023	12/06/2024	13,360		377.97308	113,760	0		49,379		142,297			(64,381)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	07/13/2023	07/12/2024	22,906		384.11254	122,180	0		3,702		552			(118,478)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	08/03/2023	08/02/2024	10,886		376.52075	99,060	0		8,733		41,700			(90,327)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	12/13/2023	12/13/2024	7,950		381.216	78,010	0		35,362		68,696			(42,648)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	07/07/2023	07/05/2024	15,451		375.54835	128,700	0		1,422		31,886			(127,278)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	10/04/2023	10/04/2024	5,761		349.22284	111,200	0		29,022		188,599			(82,178)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	08/30/2023	09/05/2024	12,341		372.22776	130,240	0		23,232		113,316			(107,008)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	10/18/2023	10/18/2024	43,436		378.98502	185,440	0		55,530		312,327			(129,910)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	11/02/2023	11/01/2024	4,829		364.71344	57,290	0		19,412		94,868			(37,878)				0/0

SCHEDULE DB - PART A - SECTION 1

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

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SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	08/17/2023	08/16/2024	14,692		370.22124	149,760	0		18,978		145,850			(130,782)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	08/09/2023	08/09/2024	8,386		375.26926	79,500	0		8,518		45,481			(70,982)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	12/21/2023	12/20/2024	52,420		390.8362	192,780	0		91,345		207,714			(101,435)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	10/25/2023	10/25/2024	12,908		366.0405	117,900	0		37,573		230,521			(80,327)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	11/22/2023	11/22/2024	12,603		372.78108	130,500	0		51,626		174,963			(78,874)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	08/31/2023	09/05/2024	27,866		384.75741	126,720	0		22,665		42,203			(104,055)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	11/01/2023	11/01/2024	39,449		379.5547	154,560	0		52,228		299,030			(102,332)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	08/03/2023	08/02/2024	18,423		385.477	95,040	0		8,378		6,104			(86,662)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	10/19/2023	10/18/2024	43,326		377.44716	181,200	0		54,410		355,776			(126,790)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	09/21/2023	09/20/2024	14,690		386.19218	54,600	0		12,183		27,973			(42,417)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	08/17/2023	08/16/2024	35,599		382.60914	162,540	0		20,597		66,816			(141,943)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	10/25/2023	10/25/2024	35,283		377.54463	146,370	0		46,645		301,257			(99,725)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	11/21/2023	11/21/2024	12,639		371.69532	129,600	0		50,914		185,734			(78,686)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	11/08/2023	11/08/2024	34,314		381.89829	146,410	0		52,289		226,319			(94,121)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	07/26/2023	07/26/2024	30,925		388.97058	175,280	0		12,038		1,497			(163,242)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML-	11/30/2023	12/04/2024	20,375		376.55228	179,580	0		76,126		237,409			(103,454)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	GS-	01/20/2023	01/17/2025	3,276		582.23946	67,289	0		18,537		39,693			(48,752)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	09/09/2022	09/09/2024	4,008		592.61007	67,200	0		6,453		2,256			(60,747)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	08/10/2023	08/08/2025	1,912		602.6688	34,000	0		18,847		24,854			(15,153)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML-	08/24/2023	08/22/2025	4,281		590.9965	81,840	0		46,943		79,443			(34,897)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML-	09/08/2023	09/08/2025	2,529		591.192	48,100	0		28,636		53,475			(19,464)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	05/25/2023	05/23/2025	2,550		577.68271	48,100	0		21,569		48,916			(26,531)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	07/20/2023	07/18/2025	2,816		608.91039	55,650	0		29,241		27,606			(26,409)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	10/27/2022	10/25/2024	8,668		555.34722	235,840	0		37,631		127,558			(198,209)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	03/30/2023	03/28/2025	1,742		582.71352	32,220	0		11,966		23,044			(20,254)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	06/02/2023	06/02/2025	1,551		586.82108	28,560	0		13,163		23,564			(15,397)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	09/22/2022	09/20/2024	7,053		571.6816	146,520	0		16,325		32,344			(130,195)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	09/15/2022	09/13/2024	4,270		572.37609	93,280	0		9,495		16,550			(83,785)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML-	11/10/2022	11/08/2024	3,486		581.45514	73,080	0		13,068		27,996			(60,012)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML-	01/12/2023	01/10/2025	2,096		592.62339	41,690	0		11,068		12,748			(30,622)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	09/29/2022	09/27/2024	1,599		568.48848	27,680	0		3,351		9,940			(24,329)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	11/03/2022	11/01/2024	2,751		554.7882	80,640	0		13,643		45,003			(66,997)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	01/26/2023	01/24/2025	2,304		593.7804	39,240	0		11,173		13,679			(28,067)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	09/01/2022	08/30/2024	1,733		595.62563	25,650	0		2,117		79			(23,533)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	08/17/2023	08/15/2025	2,137		588.99984	42,460	0		23,946		40,241			(18,514)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	06/29/2023	06/27/2025	1,150		594.23908	23,100	0		11,471		15,717			(11,629)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	09/21/2023	09/19/2025	5,065		588.21888	101,660	0		62,227		107,112			(39,433)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	05/04/2023	05/02/2025	2,292		598.32621	33,240	0		13,945		21,955			(19,295)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	05/11/2023	05/09/2025	2,285		600.68008	33,480	0		14,368		21,055			(19,112)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	10/12/2023	10/10/2025	2,816		572.79744	50,120	0		32,126		86,014			(17,994)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML-	10/20/2022	10/18/2024	1,802		567.39792	35,010	0		5,249		15,816			(29,761)				0/0
SP500LV8 EUROPEAN		EX5	Equity/Index	BAML-	11/16/2022	11/15/2024	2,526		583.18909	49,660	0		9,345		15,080			(40,315)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	11/22/2023	11/21/2025	9,084		598.13752	160,740	0		112,165		187,751			(48,575)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML-	10/13/2022	10/11/2024	2,198		569.54624	39,820	0		5,587		16,007			(34,233)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	07/27/2023	07/25/2025	1,695		596.40284	41,760	0		22,345		24,326			(19,415)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	08/11/2022	08/09/2024	3,236		593.6794	55,760	0		2,991		201			(52,769)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	02/09/2023	02/07/2025	3,291		584.24067	76,840	0		23,359		30,797			(53,481)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML-	11/23/2022	11/22/2024	6,335		588.1074	135,300	0		26,763		31,841			(108,537)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	10/05/2023	10/03/2025	3,030		557.47134	68,100	0		42,996		127,852			(25,104)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	07/14/2022	07/12/2024	1,770		554.3849	41,580	0		629		5,202			(40,951)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	GS-	12/29/2023	12/29/2025	6,610		647.8045	47,950	0		35,913		76,534			(12,037)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	11/02/2023	10/31/2025	6,118		581.23078	110,360	0		73,928		165,864			(36,432)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	09/28/2023	09/26/2025	2,590		571.61854	53,170	0		33,058		78,572			(20,112)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML-	01/06/2023	01/06/2025	951		600.02908	17,500	0		4,537		5,390			(12,963)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	11/16/2023	11/14/2025	8,762		589.6128	161,100	0		111,019		212,422			(50,081)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	04/27/2023	04/25/2025	2,088		598.51296	35,310	0		14,474		19,095			(20,836)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	07/28/2022	07/26/2024	2,690		580.77756	48,160	0		1,656		152			(46,504)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML-	12/22/2022	12/20/2024	1,728		587.65416	35,550	0		8,411		11,038			(27,139)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	12/21/2023	12/19/2025	6,297		616.81862	78,210	0		57,662		91,110			(20,548)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	07/21/2022	07/19/2024	4,306		560.92428	92,620	0		2,293		6,576			(90,327)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	06/23/2023	06/23/2025	2,309		591.40722	46,560	0		22,801		33,485			(23,759)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	12/29/2022	12/27/2024	2,675		595.52678	50,820	0		12,513		11,141			(38,307)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	12/01/2022	11/29/2024	6,480		591.82776	131,580	0		27,330		24,267			(104,250)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	04/06/2023	04/04/2025	1,145		592.68924	19,440	0		7,407		11,345			(12,033)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	12/08/2022	12/06/2024	3,053		589.5	64,640	0		14,048		13,995			(50,592)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	10/19/2023	10/17/2025	5,007		570.73419	100,250	0		65,225		161,138			(35,025)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	07/07/2023	07/07/2025	1,150		594.567	24,180	0		12,306		16,139			(11,874)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	02/24/2023	02/24/2025	4,060		587.56192	83,790	0		27,355		37,995			(56,435)				0/0

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SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	12/07/2023	12/05/2025	10,346		609.104	154,980	0		111,279		168,558			(43,701)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML-	06/08/2023	06/06/2025	1,544		586.93932	29,760	0		13,918		26,032			(15,842)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML-	12/15/2022	12/13/2024	4,982		593.94496	93,080	0		21,125		21,976			(71,955)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML-	12/14/2023	12/12/2025	3,410		615.42646	50,400	0		36,673		54,661			(13,727)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	08/18/2022	08/16/2024	4,322		601.3521	71,300	0		4,511		267			(66,789)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	10/06/2022	10/04/2024	4,599		563.65778	88,550	0		11,571		35,789			(76,979)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	03/23/2023	03/21/2025	2,178		568.76512	37,950	0		13,729		42,331			(24,221)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	11/30/2023	11/28/2025	6,156		607.17312	90,880	0		64,379		102,606			(26,501)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	09/14/2023	09/12/2025	4,611		598.598	90,480	0		54,512		74,104			(35,968)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	10/26/2023	10/24/2025	4,210		562.12506	94,500	0		62,393		159,889			(32,107)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/18/2023	05/16/2025	1,732		593.33752	28,260	0		12,400		20,691			(15,860)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	08/31/2023	08/29/2025	1,547		597.98724	27,760	0		16,190		24,130			(11,570)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML-	07/08/2022	07/08/2024	3,909		563.3487	83,000	0		797		443			(82,203)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	04/13/2023	04/11/2025	1,904		595.54278	33,500	0		13,087		17,317			(20,413)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	08/25/2022	08/23/2024	5,114		597.08883	88,020	0		6,417		866			(81,603)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	04/20/2023	04/17/2025	5,516		593.56046	100,630	0		40,197		57,157			(60,433)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	11/09/2023	11/07/2025	4,938		578.64375	97,000	0		65,912		141,396			(31,088)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML-	08/04/2022	08/02/2024	3,265		572.15039	71,570	0		3,150		2,869			(68,420)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	02/16/2023	02/14/2025	1,542		591.92798	30,352	0		9,519		11,229			(20,833)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	SG-	08/10/2023	08/09/2024	6,194		177.4224	13,420	0		1,442		22,941			(11,978)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	10/26/2023	10/25/2024	3,261		181.43386	7,452	0		2,381		11,653			(5,071)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	10/05/2023	10/04/2024	4,146		166.63521	10,255	0		2,684		15,846			(7,571)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	BAML-	09/21/2023	09/20/2024	3,370		181.07685	6,300	0		1,406		12,374			(4,894)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	11/30/2023	12/04/2024	4,238		188.18375	8,408	0		3,564		13,459			(4,844)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	SG-	07/13/2023	07/12/2024	2,747		180.73593	7,250	0		220		11,968			(7,030)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	SG-	08/24/2023	08/23/2024	3,936		177.1386	8,610	0		1,257		13,871			(7,353)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	BAML-	12/29/2023	12/27/2024	4,185		191.55234	9,280	0		4,589		16,414			(4,691)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	07/27/2023	07/26/2024	2,771		178.25496	6,350	0		437		9,955			(5,913)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	SG-	09/14/2023	09/13/2024	2,822		175.92981	6,250	0		1,274		9,377			(4,976)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	07/20/2023	07/19/2024	5,472		182.00904	13,340	0		661		22,915			(12,679)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	11/09/2023	11/08/2024	3,306		179.6751	8,730	0		3,126		13,943			(5,604)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/30/2023	09/05/2024	5,052		197.76204	23,000	0		4,103		15,710			(18,897)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	12/20/2023	12/20/2024	8,153		195.45504	39,296	0		18,568		47,859			(20,728)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	11/15/2023	11/15/2024	8,214		194.39044	37,760	0		14,212		53,625			(23,548)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	10/18/2023	10/18/2024	1,556		189.38852	9,660	0		2,893		6,537			(6,767)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/01/2023	11/01/2024	5,198		192.39	22,400	0		7,569		41,583			(14,831)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	10/25/2023	10/25/2024	2,084		189.24298	11,948	0		3,808		22,282			(8,140)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/09/2023	08/09/2024	4,517		199.25	20,106	0		2,154		8,087			(17,952)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/11/2023	10/11/2024	17,625		193.29582	66,300	0		18,579		124,634			(47,721)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	11/21/2023	11/21/2024	7,172		194.42916	34,384	0		13,508		46,142			(20,876)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/07/2023	09/06/2024	7,141		196.04	30,688	0		5,664		31,928			(25,024)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/27/2023	10/02/2024	7,772		192.228	36,600	0		9,224		61,212			(27,376)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	11/29/2023	12/04/2024	7,174		194.94486	32,480	0		13,731		43,973			(18,749)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	12/28/2023	12/27/2024	7,079		198.17556	30,660	0		15,119		30,163			(15,541)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/16/2023	08/16/2024	2,528		197.75	11,040	0		1,395		7,356			(9,645)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	10/04/2023	10/04/2024	6,259		192.6786	23,928	0		6,245		47,054			(17,683)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	07/19/2023	07/19/2024	1,997		201.2613	8,040	0		398		1,459			(7,642)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	08/23/2023	08/23/2024	4,059		196.87293	18,240	0		2,656		17,149			(15,584)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	08/02/2023	08/02/2024	7,974		200.4593	37,120	0		3,263		9,651			(33,857)				0/0

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/20/2023	09/20/2024	9,634		197.41722	40,679	0		9,052		34,920			(31,627)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	12/13/2023	12/13/2024	5,518		198.9613	25,872	0		11,728		19,831			(14,144)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/28/2023	07/03/2024	3,018		197.98488	14,700	0		80		0			(14,620)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	07/26/2023	07/26/2024	10,388		201.13925	51,933	0		3,567		5,898			(48,366)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	12/06/2023	12/06/2024	3,053		198.5155	10,740	0		4,662		11,546			(6,078)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/08/2023	11/08/2024	3,097		193.73	13,380	0		4,779		21,486			(8,601)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/13/2023	09/13/2024	2,033		195.98292	9,720	0		1,976		9,346			(7,744)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	07/06/2023	07/05/2024	8,501		199.98	38,063	0		419		3,420			(37,644)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	11/15/2023	11/14/2025	1,027		190.30006	8,500	0		5,850		11,402			(2,650)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/22/2023	06/20/2025	1,501		199.42036	9,570	0		4,660		7,108			(4,910)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	01/11/2023	01/10/2025	984		203.7567	5,980	0		1,585		1,792			(4,395)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	12/28/2023	12/26/2025	3,034		198.17556	18,420	0		13,758		19,227			(4,662)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	05/03/2023	05/02/2025	2,487		201.8743	14,400	0		6,033		7,738			(8,367)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	10/19/2022	10/18/2024	2,015		198.48224	12,440	0		1,863		7,322			(10,577)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	12/20/2023	12/19/2025	2,548		193.88512	18,600	0		13,695		22,580			(4,905)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	07/12/2023	07/11/2025	1,000		201.1195	5,718	0		2,945		4,064			(2,773)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	02/23/2023	02/21/2025	2,491		201.34222	14,700	0		4,752		7,576			(9,948)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/24/2022	08/23/2024	1,464		203.92525	10,230	0		745		520			(9,485)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	11/16/2022	11/15/2024	2,980		201.54134	17,640	0		3,320		6,894			(14,320)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	05/10/2023	05/09/2025	4,469		201.79278	26,910	0		11,533		15,168			(15,377)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/17/2022	08/16/2024	3,390		204.85792	24,920	0		1,575		573			(23,345)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	11/29/2023	11/28/2025	1,025		194.1643	6,700	0		4,740		8,676			(1,960)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	01/19/2023	01/17/2025	2,986		200.73906	18,780	0		5,166		8,585			(13,614)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	01/05/2023	01/03/2025	1,486		201.92	9,180	0		2,349		3,146			(6,831)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/05/2023	04/04/2025	4,969		199.63008	34,300	0		13,051		20,402			(21,249)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/10/2022	08/09/2024	1,952		203.92525	13,680	0		733		411			(12,947)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	04/26/2023	04/25/2025	1,494		201.2016	8,850	0		3,623		5,319			(5,227)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	11/09/2022	11/08/2024	5,491		200.53033	32,230	0		5,755		13,019			(26,475)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/09/2023	08/08/2025	5,019		199.6485	30,290	0		16,768		24,744			(13,522)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	05/24/2023	05/23/2025	7,576		198.594	44,100	0		19,748		38,250			(24,352)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	07/20/2022	07/19/2024	994		199.84125	7,240	0		179		880			(7,061)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	07/07/2022	07/05/2024	1,981		204.13101	11,120	0		61		0			(11,059)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/12/2023	04/11/2025	5,959		200.3731	39,360	0		15,355		22,635			(24,005)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/11/2023	10/10/2025	3,629		193.68164	23,310	0		14,921		31,797			(8,389)				0/0

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SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/16/2023	08/15/2025	3,034		198.1455	17,922	0		10,093		17,426			(7,829)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/28/2023	06/27/2025	5,031		198.18366	32,300	0		16,017		27,303			(16,283)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	04/19/2023	04/17/2025	6,450		201.33846	39,910	0		15,920		22,301			(23,990)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	12/21/2022	12/20/2024	1,974		202.04205	12,880	0		3,043		5,194			(9,837)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/27/2023	09/26/2025	2,073		191.263	14,280	0		8,866		21,278			(5,414)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	06/07/2023	06/06/2025	3,528		198.83688	20,790	0		9,710		20,351			(11,080)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	06/01/2023	05/30/2025	507		198.52	2,790	0		1,278		2,597			(1,512)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	12/07/2022	12/06/2024	985		202.76703	6,260	0		1,359		1,883			(4,901)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	10/04/2023	10/03/2025	2,608		191.72	15,175	0		9,568		26,012			(5,607)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	07/13/2022	07/12/2024	2,484		200.87744	16,650	0		252		873			(16,398)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	07/26/2023	07/25/2025	3,463		201.13925	23,177	0		12,384		14,355			(10,793)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	12/06/2023	12/05/2025	1,526		196.9431	9,084	0		6,514		10,678			(2,570)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	05/17/2023	05/16/2025	3,002		199.44032	18,900	0		8,282		13,614			(10,618)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	08/02/2023	08/01/2025	6,479		201.262	39,260	0		21,356		26,921			(17,904)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	09/21/2022	09/20/2024	4,975		202.005	28,800	0		3,204		5,382			(25,596)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/20/2023	09/19/2025	9,127		197.41722	52,866	0		32,315		57,756			(20,551)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	11/22/2022	11/22/2024	6,418		200.71714	44,850	0		8,859		17,948			(35,991)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	08/31/2022	08/30/2024	2,468		203.43048	15,050	0		1,240		1,272			(13,810)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	02/08/2023	02/07/2025	6,461		201.41121	39,520	0		11,997		17,393			(27,523)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	01/25/2023	01/24/2025	1,487		204.5745	7,530	0		2,141		2,497			(5,389)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	11/21/2023	11/21/2025	1,537		195.60042	9,414	0		6,560		11,833			(2,854)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	12/13/2023	12/12/2025	1,505		198.5626	9,903	0		7,196		9,288			(2,707)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/07/2023	09/05/2025	1,530		196.23604	8,766	0		5,197		10,602			(3,569)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	02/01/2023	01/31/2025	494		203.47356	2,790	0		820		986			(1,970)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	11/30/2022	11/29/2024	1,474		202.09536	10,200	0		2,116		3,774			(8,084)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/29/2023	03/28/2025	7,015		198.96132	44,660	0		16,563		30,857			(28,097)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	10/12/2022	10/11/2024	3,044		197.89844	16,620	0		2,329		10,797			(14,291)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	07/06/2023	07/03/2025	9,001		199.58	57,420	0		29,026		42,662			(28,394)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	08/23/2023	08/22/2025	1,522		195.29637	10,530	0		6,032		11,819			(4,498)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	07/19/2023	07/19/2024	4,374		258.039	15,246	0		754		3,537			(14,492)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	07/12/2023	07/12/2024	2,401		249.6201	15,000	0		453		15,964			(14,547)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	12/13/2023	12/13/2024	5,677		252.5389	19,740	0		8,948		35,687			(10,792)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	10/04/2023	10/04/2024	2,930		245.13192	8,589	0		2,242		33,802			(6,347)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	11/29/2023	12/04/2024	4,502		244.10565	27,170	0		11,487		56,893			(15,684)				0/0

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SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/23/2023	08/23/2024	4,058		244.7149	25,800	0		3,757		47,452			(22,043)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/02/2023	08/02/2024	802		255.92544	2,712	0		238		1,745			(2,474)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	07/19/2023	07/19/2024	398		251.2485	2,560	0		127		2,079			(2,433)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	10/18/2023	10/18/2024	9,548		246.902	32,430	0		9,711		94,908			(22,719)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	12/28/2023	12/27/2024	1,203		251.56388	5,928	0		2,923		8,780			(3,005)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/07/2023	09/06/2024	4,883		245.77	28,908	0		5,336		52,547			(23,572)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/07/2023	09/06/2024	814		251.9143	2,732	0		504		4,504			(2,228)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	11/08/2023	11/08/2024	2,078		240.36939	12,150	0		4,339		33,165			(7,811)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	11/21/2023	11/21/2024	2,468		243.1	14,400	0		5,657		33,723			(8,743)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	12/28/2023	12/27/2024	1,203		259.04348	2,931	0		1,445		4,005			(1,486)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	10/11/2023	10/11/2024	5,380		247.6913	18,278	0		5,122		50,311			(13,156)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	07/12/2023	07/12/2024	2,001		256.3666	7,000	0		212		2,335			(6,788)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	12/06/2023	12/06/2024	3,681		250.83648	12,420	0		5,391		27,147			(7,029)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	10/04/2023	10/04/2024	3,348		239.39784	17,144	0		4,474		56,792			(12,670)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/13/2023	09/13/2024	3,659		245.754	21,861	0		4,444		39,599			(17,417)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	07/26/2023	07/26/2024	2,781		258.47536	9,380	0		644		1,812			(8,736)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/30/2023	09/05/2024	5,647		246.9482	35,546	0		6,341		54,363			(29,205)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	06/28/2023	07/03/2024	4,029		247.9418	24,900	0		135		0			(24,765)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/30/2023	09/05/2024	3,227		253.8906	11,120	0		1,984		13,104			(9,136)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	08/09/2023	08/09/2024	401		245.59005	3,210	0		344		4,339			(2,866)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	11/01/2023	11/01/2024	3,349		245.0601	11,040	0		3,731		38,982			(7,309)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/16/2023	08/16/2024	1,624		253.17584	4,708	0		595		6,900			(4,113)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	12/06/2023	12/06/2024	2,863		244.48	17,010	0		7,383		35,371			(9,627)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	11/21/2023	11/21/2024	823		249.1775	2,740	0		1,076		7,073			(1,664)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	10/25/2023	10/25/2024	5,838		239.82	33,796	0		10,770		96,912			(23,026)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	09/20/2023	09/20/2024	3,670		245.25	21,870	0		4,867		41,576			(17,003)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	10/18/2023	10/18/2024	2,906		240.3982	17,640	0		5,282		46,173			(12,358)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	07/06/2023	07/05/2024	2,839		253.2479	9,366	0		103		8,872			(9,263)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/13/2023	09/13/2024	2,439		252.396	8,160	0		1,659		12,946			(6,501)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	08/09/2023	08/09/2024	2,005		250.07799	11,350	0		1,216		13,152			(10,134)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	11/01/2023	11/01/2024	5,024		238.85	29,040	0		9,813		87,387			(19,227)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	10/11/2023	10/11/2024	2,897		234.6422	28,483	0		7,982		62,610			(20,502)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	12/13/2023	12/13/2024	4,055		246.62	23,900	0		10,834		43,261			(13,066)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	12/20/2023	12/20/2024	6,463		253.749	22,240	0		10,509		36,288			(11,731)				0/0

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SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/02/2023	08/02/2024	4,009		248.94112	24,940	0		2,193		30,200			(22,747)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	07/26/2023	07/26/2024	1,589		251.68	9,720	0		668		7,818			(9,052)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	11/15/2023	11/15/2024	1,651		241.72558	10,080	0		3,794		24,582			(6,286)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	12/20/2023	12/20/2024	6,463		246.07464	43,360	0		20,489		72,206			(22,871)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	11/15/2023	11/15/2024	1,651		247.78083	5,760	0		2,168		15,896			(3,592)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	06/28/2023	07/03/2024	806		254.3948	2,840	0		15		0			(2,825)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	11/08/2023	11/08/2024	3,740		246.86586	12,060	0		4,307		37,924			(7,753)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	09/27/2023	10/02/2024	6,233		245.4528	23,700	0		5,973		69,009			(17,727)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	09/20/2023	09/20/2024	815		251.6265	2,760	0		614		4,764			(2,146)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/23/2023	08/23/2024	10,550		252.8474	31,720	0		4,619		48,795			(27,101)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	11/29/2023	12/04/2024	2,865		250.45875	9,870	0		4,173		21,663			(5,697)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	12/06/2023	12/05/2025	6,954		244.48	57,800	0		41,445		99,808			(16,355)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	09/21/2022	09/20/2024	3,955		255.14583	30,021	0		3,340		14,189			(26,681)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/08/2022	09/06/2024	4,287		257.34974	36,300	0		3,345		9,911			(32,955)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	11/16/2022	11/15/2024	395		255.14496	3,010	0		566		1,824			(2,444)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	06/28/2023	06/27/2025	2,820		247.9418	24,430	0		12,114		30,953			(12,316)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	07/26/2023	07/25/2025	795		251.68	6,840	0		3,655		6,930			(3,185)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	04/26/2023	04/25/2025	2,762		253.7335	23,486	0		9,614		19,236			(13,872)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/02/2023	08/01/2025	2,405		249.44	19,920	0		10,836		25,516			(9,084)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	11/01/2023	10/31/2025	5,861		238.85	47,040	0		31,468		108,021			(15,572)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/23/2023	08/22/2025	812		246.44	6,126	0		3,509		10,363			(2,617)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	07/20/2022	07/19/2024	2,728		256.35339	24,780	0		613		3,976			(24,167)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/16/2023	08/15/2025	406		246.28	3,514	0		1,979		5,212			(1,535)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	02/08/2023	02/07/2025	3,164		255.3482	23,370	0		7,094		16,908			(16,275)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	03/29/2023	03/28/2025	397		253.5724	3,120	0		1,157		2,647			(1,963)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	05/03/2023	05/02/2025	1,574		255.1967	13,040	0		5,463		9,562			(7,577)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	05/10/2023	05/09/2025	2,359		253.58695	21,444	0		9,190		16,921			(12,254)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	06/22/2023	06/20/2025	806		247.9918	6,894	0		3,357		8,839			(3,537)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	12/29/2022	12/27/2024	1,979		251.59956	18,100	0		4,457		13,925			(13,643)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	09/20/2023	09/19/2025	408		245.25	3,430	0		2,097		5,436			(1,333)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/03/2022	08/02/2024	767		262.8864	6,220	0		273		167			(5,947)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	10/18/2023	10/17/2025	2,906		240.88	23,450	0		15,236		48,784			(8,214)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	12/20/2023	12/19/2025	6,867		247.31244	59,330	0		43,683		85,096			(15,647)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	11/30/2022	11/29/2024	1,970		253.50624	17,400	0		3,609		10,870			(13,791)				0/0

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SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	05/17/2023	05/16/2025	3,582		251.04079	30,780	0		13,487		29,773			(17,293)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	07/19/2023	07/18/2025	1,193		251.2485	10,302	0		5,406		11,174			(4,896)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/14/2022	09/13/2024	4,312		253.29444	41,360	0		4,204		20,245			(37,156)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	07/12/2023	07/11/2025	3,602		249.6201	31,140	0		16,041		36,138			(15,099)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	07/06/2023	07/03/2025	1,622		246.59	13,352	0		6,750		20,000			(6,602)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	07/07/2022	07/05/2024	1,552		257.92767	13,840	0		76		410			(13,764)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	02/15/2023	02/14/2025	1,988		251.52	16,750	0		5,246		15,022			(11,504)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	10/11/2023	10/10/2025	414		241.4084	3,386	0		2,167		6,928			(1,219)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	01/19/2023	01/17/2025	393		252.2025	3,950	0		1,087		2,792			(2,863)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/30/2023	08/29/2025	5,243		247.6921	42,432	0		24,713		62,711			(17,719)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	11/21/2023	11/21/2025	1,645		248.4482	9,640	0		6,718		19,787			(2,922)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	11/09/2022	11/08/2024	2,799		249.60978	24,130	0		4,309		22,278			(19,821)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	11/15/2023	11/14/2025	1,651		240.99895	14,440	0		9,937		28,442			(4,503)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	12/21/2022	12/20/2024	2,370		253.40315	20,100	0		4,749		14,388			(15,351)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/10/2022	08/09/2024	1,146		261.29636	10,710	0		574		616			(10,136)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	10/19/2022	10/18/2024	1,204		249.75	10,350	0		1,550		9,710			(8,800)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	01/25/2023	01/24/2025	1,176		253.6688	11,035	0		3,138		7,180			(7,897)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	10/26/2022	10/25/2024	801		251.52846	6,139	0		978		5,128			(5,161)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	09/27/2023	09/26/2025	4,156		240.64	33,500	0		20,799		70,193			(12,701)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	10/12/2022	10/11/2024	801		249.95971	6,695	0		938		5,911			(5,757)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	06/07/2023	06/06/2025	1,208		248.41	10,163	0		4,747		12,793			(5,417)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	12/07/2022	12/06/2024	5,121		253.07848	45,748	0		9,929		30,282			(35,819)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	03/22/2023	03/21/2025	1,996		252.19308	15,178	0		5,483		15,054			(9,694)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	10/04/2023	10/03/2025	2,930		243.45948	16,275	0		10,261		44,415			(6,014)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	01/11/2023	01/10/2025	4,707		253.65535	43,715	0		11,589		28,083			(32,126)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	12/13/2023	12/12/2025	4,866		246.1268	42,120	0		30,606		63,888			(11,514)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	12/14/2022	12/13/2024	787		252.6251	7,392	0		1,675		4,940			(5,717)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	07/13/2022	07/12/2024	1,556		257.36711	14,360	0		217		859			(14,143)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	11/22/2022	11/22/2024	3,558		252.98	30,690	0		6,062		20,559			(24,628)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	11/08/2023	11/07/2025	5,819		240.36939	47,180	0		32,015		100,431			(15,165)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	10/25/2023	10/24/2025	7,506		239.82	59,976	0		39,545		135,408			(20,431)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	10/05/2022	10/04/2024	2,389		249.8644	21,864	0		2,853		17,614			(19,011)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	11/29/2023	11/28/2025	9,822		244.10565	82,560	0		58,404		143,240			(24,156)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	07/27/2022	07/26/2024	1,156		261.25608	9,540	0		328		326			(9,212)				0/0

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SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	02/01/2023	01/31/2025	391		246.22947	5,419	0		1,593		4,410			(3,826)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	04/19/2023	04/17/2025	787		250.4658	8,256	0		3,293		6,965			(4,963)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	12/06/2023	12/06/2024	328		5490	43,200	0		18,752		91,152			(24,448)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	09/07/2023	09/06/2024	513		5623	74,820	0		13,810		75,829			(61,010)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	07/06/2023	07/05/2024	106		5675	13,740	0		151		8,493			(13,589)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	09/13/2023	09/13/2024	106		5697	12,240	0		2,488		10,171			(9,752)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	08/30/2023	09/05/2024	228		5631	37,830	0		6,748		31,885			(31,082)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	12/13/2023	12/13/2024	378		5555	51,450	0		23,322		84,852			(28,128)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/01/2023	11/01/2024	243		5397	25,090	0		8,478		87,472			(16,612)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	UBS-	12/28/2023	12/27/2024	411		5580	58,420	0		28,808		85,663			(29,612)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	09/07/2023	09/06/2024	248		5634	34,720	0		6,408		34,358			(28,312)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	08/23/2023	08/23/2024	478		5705	51,570	0		7,509		39,292			(44,061)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	09/27/2023	10/02/2024	107		5501	18,840	0		4,748		28,104			(14,092)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	08/30/2023	09/05/2024	369		5670	53,340	0		9,515		40,190			(43,825)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	09/20/2023	09/20/2024	606		5618	79,220	0		17,629		94,324			(61,591)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	12/06/2023	12/06/2024	237		5479	32,500	0		14,107		68,114			(18,393)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	07/26/2023	07/26/2024	818		5712	123,610	0		8,490		51,729			(115,120)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	12/20/2023	12/20/2024	180		5457	35,000	0		16,538		56,233			(18,462)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	11/21/2023	11/21/2024	293		5433	43,200	0		16,971		96,975			(26,229)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	UBS-	07/19/2023	07/19/2024	156		5723	24,210	0		1,197		7,990			(23,013)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	09/27/2023	10/02/2024	233		5568	32,630	0		8,224		47,159			(24,406)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/01/2023	11/01/2024	1,085		5365	127,020	0		42,922		423,575			(84,098)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	11/08/2023	11/08/2024	277		5409	36,150	0		12,911		97,449			(23,239)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	UBS-	10/25/2023	10/25/2024	355		5367	41,990	0		13,381		137,809			(28,609)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/09/2023	08/09/2024	316		5731	37,026	0		3,967		23,975			(33,059)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	UBS-	11/15/2023	11/15/2024	294		5426	41,600	0		15,657		97,657			(25,943)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/28/2023	07/03/2024	35		5661	5,140	0		28		0			(5,112)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	12/13/2023	12/13/2024	683		5555	93,100	0		42,202		153,542			(50,898)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	10/11/2023	10/11/2024	511		5540	53,760	0		15,065		117,401			(38,695)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/28/2023	07/03/2024	352		5701	44,600	0		242		0			(44,358)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	UBS-	07/19/2023	07/19/2024	417		5786	51,600	0		2,552		8,164			(49,048)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	07/26/2023	07/26/2024	261		5729	37,200	0		2,555		13,620			(34,645)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	07/06/2023	07/05/2024	794		5652	111,600	0		1,230		81,202			(110,370)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	UBS-	12/28/2023	12/27/2024	554		5585	77,190	0		38,063		113,137			(39,127)				0/0

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SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	10/04/2023	10/04/2024	202		5433	26,290	0		6,861		66,022			(19,429)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	UBS-	10/18/2023	10/18/2024	221		5413	30,600	0		9,163		75,704			(21,437)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/09/2023	08/09/2024	633		5692	84,132	0		9,014		63,117			(75,118)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	10/11/2023	10/11/2024	219		5474	29,280	0		8,205		70,581			(21,075)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	08/16/2023	08/16/2024	603		5658	72,760	0		9,195		68,154			(63,565)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/29/2023	12/04/2024	328		5475	43,740	0		18,492		95,224			(25,248)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	11/21/2023	11/21/2024	695		5433	102,600	0		40,307		230,318			(62,293)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/02/2023	08/02/2024	351		5705	46,940	0		4,127		30,527			(42,813)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	12/20/2023	12/20/2024	359		5507	59,800	0		28,257		97,112			(31,543)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	09/20/2023	09/20/2024	232		5612	30,810	0		6,856		37,110			(23,954)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	11/08/2023	11/08/2024	185		5469	19,300	0		6,893		54,886			(12,407)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	UBS-	10/25/2023	10/25/2024	281		5372	32,400	0		10,325		107,354			(22,075)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/29/2023	12/04/2024	237		5459	33,540	0		14,180		72,272			(19,360)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	07/12/2023	07/12/2024	88		5730	11,050	0		334		3,569			(10,716)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	08/16/2023	08/16/2024	177		5647	22,300	0		2,818		21,630			(19,482)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	09/13/2023	09/13/2024	177		5686	21,300	0		4,330		18,266			(16,970)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	UBS-	10/18/2023	10/18/2024	460		5419	62,500	0		18,716		155,339			(43,784)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	08/23/2023	08/23/2024	301		5665	37,740	0		5,495		33,039			(32,245)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	10/04/2023	10/04/2024	331		5449	40,500	0		10,570		102,930			(29,930)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	UBS-	11/15/2023	11/15/2024	716		5421	103,740	0		39,045		241,655			(64,695)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/02/2023	08/02/2024	456		5699	62,270	0		5,474		41,338			(56,796)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/29/2023	11/28/2025	146		5470	27,680	0		19,581		49,564			(8,099)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	08/23/2023	08/22/2025	159		5705	25,830	0		14,795		27,560			(11,035)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/14/2023	06/13/2025	123		5697	22,050	0		10,510		20,286			(11,540)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/07/2023	06/06/2025	301		5583	69,292	0		32,362		70,331			(36,930)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/01/2023	10/31/2025	281		5397	43,350	0		28,999		109,883			(14,351)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/22/2023	03/21/2025	18		5518	3,920	0		1,416		4,831			(2,504)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	07/26/2023	07/25/2025	261		5735	50,550	0		27,011		39,732			(23,539)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	UBS-	10/18/2023	10/17/2025	74		5402	14,280	0		9,278		28,183			(5,002)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/01/2023	10/31/2025	468		5387	74,500	0		49,837		187,085			(24,663)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	05/17/2023	05/16/2025	18		5542	3,770	0		1,652		4,532			(2,118)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	UBS-	12/28/2023	12/26/2025	376		5557	78,120	0		58,348		105,092			(19,772)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	09/20/2023	09/19/2025	107		5595	20,760	0		12,690		26,033			(8,070)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/28/2023	06/27/2025	53		5690	9,720	0		4,820		9,029			(4,900)				0/0

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SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/28/2023	06/27/2025	53		5695	9,480	0		4,701		8,860			(4,779)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	10/04/2023	10/03/2025	295		5422	54,240	0		34,198		107,655			(20,042)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	10/11/2023	10/10/2025	219		5452	42,600	0		27,269		75,199			(15,331)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	UBS-	04/26/2023	04/25/2025	36		5562	6,520	0		2,669		8,744			(3,851)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	09/13/2023	09/12/2025	247		5595	53,760	0		32,345		59,995			(21,415)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/07/2023	06/06/2025	53		5645	10,617	0		4,958		10,297			(5,659)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/03/2023	05/02/2025	36		5596	6,606	0		2,768		7,864			(3,838)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	09/07/2023	09/05/2025	672		5611	137,180	0		81,327		155,208			(55,853)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	09/27/2023	09/26/2025	161		5574	30,510	0		18,943		41,360			(11,567)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	12/20/2023	12/19/2025	126		5490	28,560	0		21,028		40,648			(7,532)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/02/2023	08/01/2025	649		5699	122,766	0		66,779		112,285			(55,987)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	11/08/2023	11/07/2025	370		5415	65,800	0		44,650		138,379			(21,150)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	04/19/2023	04/17/2025	71		5594	13,760	0		5,489		15,577			(8,271)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	09/20/2023	09/19/2025	303		5612	56,440	0		34,500		70,525			(21,940)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	12/20/2023	12/19/2025	467		5524	98,280	0		72,360		140,278			(25,920)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	12/13/2023	12/12/2025	234		5560	44,070	0		32,023		65,126			(12,047)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	UBS-	06/01/2023	05/30/2025	71		5653	12,800	0		5,863		13,414			(6,937)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	04/05/2023	04/04/2025	107		5573	22,320	0		8,493		24,698			(13,827)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	12/06/2023	12/05/2025	328		5484	61,920	0		44,399		108,124			(17,521)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/09/2023	08/08/2025	316		5697	58,500	0		32,384		55,408			(26,116)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	07/06/2023	07/03/2025	71		5658	13,320	0		6,733		13,458			(6,587)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/09/2023	08/08/2025	387		5743	63,822	0		35,330		58,630			(28,492)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	UBS-	10/25/2023	10/24/2025	412		5372	68,200	0		44,967		167,618			(23,233)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/29/2023	11/28/2025	347		5464	66,690	0		47,178		119,109			(19,512)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	07/12/2023	07/11/2025	123		5707	23,240	0		11,971		20,123			(11,269)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/10/2023	05/09/2025	89		5611	17,315	0		7,421		18,770			(9,894)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	UBS-	05/24/2023	05/23/2025	54		5527	10,860	0		4,863		14,683			(5,997)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	09/27/2023	09/26/2025	197		5568	37,730	0		23,426		51,267			(14,304)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	UBS-	10/18/2023	10/17/2025	368		5500	55,200	0		35,865		114,127			(19,335)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	06/22/2023	06/20/2025	246		5675	48,860	0		23,792		44,088			(25,068)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	09/13/2023	09/12/2025	177		5742	26,500	0		15,944		27,935			(10,556)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	UBS-	07/19/2023	07/18/2025	139		5729	28,480	0		14,944		21,588			(13,536)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	07/26/2023	07/25/2025	348		5735	67,400	0		36,015		52,977			(31,385)				0/0

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SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	UBS-	07/19/2023	07/18/2025	226		5735	45,630	0		23,943		34,421			(21,687)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	09/07/2023	09/05/2025	354		5651	65,600	0		38,891		73,123			(26,709)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	08/30/2023	08/29/2025	334		5653	68,970	0		40,169		68,038			(28,801)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	11/21/2023	11/21/2025	183		5465	33,500	0		23,344		61,847			(10,156)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/14/2023	06/13/2025	88		5674	16,600	0		7,912		15,634			(8,688)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/02/2023	08/01/2025	105		5716	18,942	0		10,304		17,252			(8,638)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	08/16/2023	08/15/2025	390		5658	68,420	0		38,533		77,440			(29,887)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	07/06/2023	07/03/2025	159		5675	28,710	0		14,513		28,690			(14,197)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	08/16/2023	08/15/2025	302		5635	55,930	0		31,499		63,938			(24,431)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/12/2023	04/11/2025	53		5612	10,260	0		4,003		10,945			(6,257)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	UBS-	11/15/2023	11/14/2025	165		5470	28,530	0		19,634		55,330			(8,896)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	UBS-	11/15/2023	11/14/2025	422		5377	91,770	0		63,155		170,933			(28,615)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	08/23/2023	08/22/2025	424		5671	75,360	0		43,166		81,531			(32,194)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	12/06/2023	12/05/2025	164		5440	34,470	0		24,716		59,350			(9,754)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/29/2023	03/28/2025	107		5580	21,060	0		7,811		24,102			(13,249)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	UBS-	10/25/2023	10/24/2025	131		5318	24,920	0		16,431		59,006			(8,489)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	10/11/2023	10/10/2025	310		5474	57,290	0		36,672		101,513			(20,618)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	11/21/2023	11/21/2025	403		5438	78,760	0		54,884		144,141			(23,876)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	08/30/2023	08/29/2025	351		5676	68,800	0		40,070		66,973			(28,730)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	12/13/2023	12/12/2025	558		5555	106,640	0		77,490		157,341			(29,150)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	UBS-	12/28/2023	12/26/2025	554		5574	110,670	0		82,660		149,199			(28,010)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML-	09/27/2023	09/25/2026	161		5512	41,310	0		30,869		54,399			(10,441)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	05/10/2023	05/08/2026	89		5617	20,735	0		12,836		23,066			(7,899)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/29/2023	11/27/2026	347		5470	80,560	0		64,846		130,721			(15,714)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML-	11/21/2023	11/20/2026	439		5427	105,360	0		84,057		174,524			(21,303)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML-	04/19/2023	04/17/2026	71		5583	17,200	0		10,317		19,729			(6,883)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML-	05/17/2023	05/15/2026	18		5542	4,540	0		2,840		5,356			(1,700)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	UBS-	10/18/2023	10/16/2026	405		5413	91,740	0		70,317		164,453			(21,423)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	05/03/2023	05/01/2026	54		5608	11,841	0		7,254		14,169			(4,587)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	UBS-	11/15/2023	11/13/2026	477		5426	110,760	0		87,736		190,692			(23,024)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	08/16/2023	08/14/2026	373		5585	92,610	0		65,641		108,983			(26,969)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	07/06/2023	07/06/2026	194		5681	42,020	0		28,231		45,164			(13,789)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML-	04/05/2023	04/02/2026	125		5573	31,500	0		18,478		35,059			(13,022)				0/0

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SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML-	10/04/2023	10/02/2026	331		5433	72,000	0		54,264		129,143			(17,736)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	04/12/2023	04/10/2026	53		5629	11,970	0		7,103		13,265			(4,867)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	03/29/2023	03/27/2026	107		5586	25,020	0		14,526		29,235			(10,494)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	UBS-	12/28/2023	12/28/2026	626		5580	150,500	0		125,187		192,760			(25,313)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	08/30/2023	08/28/2026	386		5653	95,040	0		68,582		98,449			(26,458)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	UBS-	07/19/2023	07/17/2026	243		5740	58,660	0		40,074		49,718			(18,586)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML-	12/20/2023	12/18/2026	575		5524	144,960	0		119,473		194,305			(25,487)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML-	11/08/2023	11/06/2026	407		5415	88,440	0		69,489		164,578			(18,951)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML-	10/11/2023	10/09/2026	328		5474	73,440	0		55,820		119,279			(17,620)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/14/2023	06/12/2026	211		5680	47,640	0		31,018		48,589			(16,622)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	07/26/2023	07/24/2026	383		5735	89,320	0		61,592		79,397			(27,728)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	12/13/2023	12/11/2026	540		5555	125,700	0		102,793		175,347			(22,907)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	UBS-	05/24/2023	05/22/2026	54		5527	13,110	0		8,284		17,114			(4,826)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/28/2023	06/26/2026	105		5690	23,760	0		15,775		23,964			(7,985)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	09/13/2023	09/11/2026	265		5686	56,550	0		41,532		63,526			(15,018)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	UBS-	10/25/2023	10/23/2026	449		5372	91,680	0		70,859		195,434			(20,821)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/01/2023	10/30/2026	299		5392	58,720	0		45,761		127,936			(12,959)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	UBS-	04/26/2023	04/24/2026	54		5556	12,240	0		7,420		15,966			(4,820)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	03/22/2023	03/20/2026	36		5535	8,920	0		5,122		10,892			(3,798)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	07/12/2023	07/10/2026	105		5735	22,740	0		15,389		21,547			(7,351)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	08/02/2023	07/31/2026	701		5693	161,040	0		112,079		160,310			(48,961)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	UBS-	06/01/2023	06/01/2026	89		5630	20,750	0		13,277		22,715			(7,473)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	08/09/2023	08/07/2026	387		5743	79,970	0		56,169		79,292			(23,801)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	06/07/2023	06/05/2026	318		5583	85,446	0		55,086		89,673			(30,360)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	08/23/2023	08/21/2026	478		5677	102,330	0		73,187		115,163			(29,143)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	09/20/2023	09/18/2026	339		5612	76,190	0		56,445		95,139			(19,745)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML-	06/22/2023	06/22/2026	176		5675	42,400	0		27,944		40,816			(14,456)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	09/07/2023	09/04/2026	354		5623	84,000	0		61,210		96,615			(22,790)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	12/06/2023	12/04/2026	364		5484	84,000	0		68,154		134,136			(15,846)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	07/26/2023	07/26/2027	435		5735	116,500	0		89,431		109,505			(27,069)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	07/06/2023	07/06/2027	194		5675	48,950	0		36,905		54,037			(12,045)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	10/11/2023	10/11/2027	401		5562	88,660	0		72,739		138,170			(15,921)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	09/07/2023	09/07/2027	425		5651	108,960	0		86,854		126,574			(22,106)				0/0

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SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	03/22/2023	03/22/2027	36		5540	9,920	0		6,758		12,079			(3,162)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	09/20/2023	09/20/2027	374		5612	95,970	0		77,355		119,722			(18,615)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	UBS-	05/24/2023	05/24/2027	54		5555	14,310	0		10,367		18,177			(3,943)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	05/10/2023	05/10/2027	89		5617	23,640	0		16,900		26,545			(6,740)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	08/30/2023	08/30/2027	386		5574	122,540	0		97,007		131,104			(25,533)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	UBS-	10/25/2023	10/25/2027	505		5377	117,450	0		97,486		230,553			(19,964)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	12/20/2023	12/20/2027	611		5507	179,860	0		156,191		231,945			(23,669)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	09/27/2023	09/27/2027	179		5557	48,100	0		39,001		61,875			(9,099)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	UBS-	06/01/2023	06/01/2027	89		5630	23,900	0		17,446		26,277			(6,454)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	UBS-	04/26/2023	04/26/2027	54		5534	14,730	0		10,389		18,712			(4,341)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	04/05/2023	04/05/2027	125		5573	35,910	0		24,810		39,812			(11,100)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/28/2023	06/28/2027	70		5667	18,960	0		14,191		19,841			(4,769)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	06/07/2023	06/07/2027	354		5583	105,480	0		77,429		112,683			(28,051)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	07/12/2023	07/12/2027	140		5735	35,600	0		26,987		34,957			(8,613)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	10/04/2023	10/04/2027	331		5433	82,440	0		67,240		138,778			(15,200)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	UBS-	11/15/2023	11/15/2027	514		5421	136,920	0		115,617		221,190			(21,303)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/14/2023	06/14/2027	176		5686	44,800	0		33,101		47,633			(11,699)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	11/08/2023	11/08/2027	462		5415	115,500	0		96,976		199,681			(18,524)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	09/13/2023	09/13/2027	301		5691	73,100	0		58,570		83,607			(14,530)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/29/2023	11/29/2027	420		5470	111,320	0		95,068		171,323			(16,252)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	05/17/2023	05/17/2027	36		5548	10,240	0		7,369		11,880			(2,871)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	08/09/2023	08/09/2027	422		5754	99,000	0		76,947		102,281			(22,053)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	05/03/2023	05/03/2027	54		5608	13,599	0		9,656		16,258			(3,943)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	UBS-	12/28/2023	12/28/2027	662		5580	182,780	0		159,729		226,036			(23,051)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/01/2023	11/01/2027	337		5392	76,320	0		63,713		153,381			(12,607)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	04/12/2023	04/12/2027	53		5629	13,650	0		9,496		15,419			(4,154)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	03/29/2023	03/29/2027	125		5580	33,390	0		22,908		39,359			(10,482)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	04/19/2023	04/19/2027	89		5600	23,900	0		16,741		27,236			(7,159)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	12/13/2023	12/13/2027	665		5555	177,230	0		153,057		239,203			(24,173)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	08/02/2023	08/02/2027	789		5687	205,290	0		158,576		215,250			(46,714)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	08/16/2023	08/16/2027	408		5641	104,650	0		81,841		122,767			(22,809)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	UBS-	10/18/2023	10/18/2027	442		5419	112,320	0		92,689		189,875			(19,631)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	12/06/2023	12/06/2027	401		5479	106,700	0		91,635		161,664			(15,065)				0/0

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SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	06/22/2023	06/22/2027	281		5680	66,400	0		49,425		75,663			(16,975)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	11/21/2023	11/19/2027	457		5433	123,500	0		104,767		192,939			(18,733)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	08/23/2023	08/23/2027	531		5677	132,000	0		103,863		150,197			(28,137)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	UBS-	07/19/2023	07/19/2027	243		5735	67,900	0		51,798		60,536			(16,102)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	12/20/2023	12/20/2028	647		5512	208,800	0		186,833		258,721			(21,967)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	UBS-	12/28/2023	12/28/2028	733		5574	226,320	0		203,502		272,950			(22,818)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	UBS-	06/01/2023	06/01/2028	107		5630	31,860	0		24,982		34,993			(6,878)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	04/19/2023	04/19/2028	107		5600	31,920	0		24,277		36,237			(7,643)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	07/26/2023	07/26/2028	487		5735	146,160	0		119,010		137,157			(27,150)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	05/03/2023	05/03/2028	54		5602	15,171	0		11,655		18,185			(3,516)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	07/12/2023	07/12/2028	158		5707	46,620	0		37,603		46,655			(9,017)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	10/04/2023	10/04/2028	368		5330	117,600	0		100,266		184,750			(17,334)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	07/06/2023	07/06/2028	212		5669	60,240	0		48,390		65,565			(11,850)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	UBS-	07/19/2023	07/19/2028	278		5746	84,480	0		68,464		77,225			(16,016)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	08/02/2023	08/02/2028	841		5687	239,472	0		195,908		255,345			(43,564)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	09/20/2023	09/20/2028	410		5606	117,760	0		99,499		141,770			(18,261)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	08/23/2023	08/23/2028	548		5677	153,450	0		127,300		169,927			(26,150)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	05/10/2023	05/10/2028	107		5617	31,242	0		24,121		35,400			(7,121)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	UBS-	05/24/2023	05/24/2028	54		5555	15,900	0		12,398		19,814			(3,502)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	05/17/2023	05/17/2028	36		5542	11,420	0		8,861		13,095			(2,559)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/29/2023	11/29/2028	474		5470	138,580	0		122,406		201,725			(16,174)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	04/12/2023	04/12/2028	53		5624	15,210	0		11,510		17,398			(3,700)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	08/16/2023	08/16/2028	479		5641	138,240	0		114,152		156,345			(24,088)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	03/22/2023	03/22/2028	36		5546	10,740	0		8,004		13,101			(2,736)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	UBS-	11/15/2023	11/15/2028	551		5421	160,800	0		140,799		249,554			(20,001)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/14/2023	06/14/2028	176		5686	49,100	0		38,850		52,775			(10,250)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	04/05/2023	04/05/2028	143		5573	45,600	0		34,331		50,135			(11,269)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	06/22/2023	06/22/2028	281		5675	86,080	0		68,487		86,066			(17,593)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	12/13/2023	12/13/2028	719		5555	211,600	0		188,527		271,552			(23,073)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	09/07/2023	09/07/2028	460		5651	132,080	0		110,658		150,177			(21,422)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	UBS-	04/26/2023	04/26/2028	54		5551	15,990	0		12,222		19,845			(3,768)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	11/08/2023	11/08/2028	499		5415	138,780	0		120,986		225,849			(17,794)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	06/07/2023	06/07/2028	371		5583	119,742	0		94,285		130,107			(25,457)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	UBS-	10/25/2023	10/25/2028	486		5377	125,320	0		108,290		232,317			(17,030)				0/0

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SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	08/30/2023	08/30/2028	439		5579	151,250	0		126,055		157,372			(25,195)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	12/06/2023	12/06/2028	419		5490	121,210	0		107,528		172,388			(13,682)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	11/21/2023	11/21/2028	531		5433	158,050	0		138,911		235,004			(19,139)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/01/2023	11/01/2028	449		5355	120,720	0		104,778		219,003			(15,942)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/28/2023	06/28/2028	105		5690	30,720	0		24,542		31,572			(6,178)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	09/13/2023	09/13/2028	336		5782	80,370	0		67,599		88,846			(12,771)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	08/09/2023	08/09/2028	439		5760	113,225	0		93,062		120,676			(20,163)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	09/27/2023	09/27/2028	215		5535	65,640	0		55,713		82,407			(9,927)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	10/11/2023	10/11/2028	438		5469	125,280	0		107,295		184,101			(17,985)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	UBS-	10/18/2023	10/18/2028	460		5413	129,250	0		111,190		209,863			(18,060)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	03/29/2023	03/29/2028	125		5580	36,610	0		27,422		43,477			(9,188)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	TRU-	01/19/2024	01/17/2025	108		37599	0	100,040		55,578		108,207			(44,462)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	TRU-	02/22/2024	02/21/2025	348		2034	0	10,570		6,881		10,601			(3,689)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	TRU-	01/05/2024	01/03/2025	769		1992	0	38,550		19,918		44,013			(18,633)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	TRU-	03/14/2024	03/14/2025	2,560		2043	0	92,560		65,638		91,046			(26,922)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	TRU-	03/21/2024	03/21/2025	905		2111	0	39,140		28,515		32,362			(10,625)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	TRU-	01/05/2024	01/03/2025	479		2805	0	16,380		8,463		22,319			(7,917)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	04/03/2024	04/03/2025	10,434		382.76096	0	47,970		36,473		40,349			(11,497)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	04/04/2024	04/04/2025	7,240		375.9336	0	49,680		38,120		48,014			(11,560)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	04/03/2024	04/03/2025	19,797		371.92105	0	179,080		136,160		172,303			(42,920)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	04/04/2024	04/04/2025	20,110		370.7123	0	186,000		142,720		189,848			(43,280)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	04/04/2024	04/04/2025	10,457		381.52785	0	49,920		38,304		45,110			(11,616)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	04/03/2024	04/03/2025	7,491		377.15411	0	49,840		37,895		45,198			(11,945)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	UBS-	03/01/2023	02/28/2025	8,544		352.19342	82,500	0		27,424		200,544			(55,076)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	UBS-	04/03/2024	04/02/2026	1,873		370.79968	0	23,450		20,644		22,903			(2,806)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	UBS-	04/04/2024	04/02/2026	1,877		369.59345	0	23,940		21,162		24,180			(2,778)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	UBS-	02/22/2024	02/21/2025	352		5680	0	48,200		31,377		53,753			(16,823)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	UBS-	02/22/2024	02/21/2025	880		5692	0	115,500		75,187		128,540			(40,313)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	UBS-	01/04/2024	01/03/2025	216		5526	0	31,920		16,446		54,289			(15,474)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	UBS-	01/04/2024	01/03/2025	216		5543	0	30,120		15,519		51,412			(14,601)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	UBS-	02/22/2024	02/20/2026	211		5692	0	39,240		32,420		44,118			(6,820)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	UBS-	02/22/2024	02/20/2026	352		5641	0	74,000		61,139		83,369			(12,861)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	UBS-	01/04/2024	01/02/2026	342		5548	0	65,170		49,439		97,991			(15,731)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	UBS-	01/04/2024	01/04/2027	378		5548	0	88,200		74,065		123,573			(14,135)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	UBS-	02/22/2024	02/22/2027	475		5680	0	110,700		97,927		123,422			(12,773)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	UBS-	01/04/2024	01/04/2028	432		5543	0	116,640		102,630		156,523			(14,010)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	UBS-	02/22/2024	02/22/2028	616		5680	0	164,500		150,274		181,902			(14,226)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	UBS-	02/22/2024	02/22/2029	563		5675	0	167,680		156,090		184,400			(11,590)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	UBS-	01/04/2024	01/04/2029	504		5548	0	149,800		135,420		194,555			(14,380)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	04/17/2024	04/17/2025	48		37489	0	31,320		25,021		39,475			(6,299)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	04/17/2024	04/17/2025	29		37640	0	49,170		39,282		60,916			(9,888)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	WF-	01/10/2024	01/10/2025	4,500		16793	0	62,550		33,165		187,844			(29,385)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	WF-	01/11/2024	01/10/2025	4,500		16821	0	63,000		33,775		167,305			(29,225)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	WF-	04/04/2024	04/04/2025	2,100		0.992	0	40,950		31,421		42,368			(9,529)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	WF-	01/11/2024	01/10/2025	2,900		1.006	0	80,620		43,221		121,795			(37,399)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	04/03/2024	04/03/2025	241		2062	0	29,900		22,734		14,507			(7,166)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	04/24/2024	04/24/2025	301		2001	0	9,660		7,904		11,487			(1,756)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	04/17/2024	04/17/2025	513		1940	0	13,600		10,865		18,564			(2,735)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	02/28/2024	02/28/2025	245		2032	0	6,600		4,388		6,606			(2,212)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	01/10/2024	01/10/2025	355		1970	0	10,150		5,382		13,932			(4,768)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	03/27/2024	03/27/2025	236		2125	0	6,050		4,521		3,234			(1,529)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	04/03/2024	04/03/2025	337		2064	0	10,220		7,771		8,205			(2,449)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	03/20/2024	03/20/2025	289		2044	0	9,240		6,669		7,911			(2,571)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	01/24/2024	01/24/2025	408		1930	0	10,880		6,187		15,590			(4,693)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	01/25/2024	01/24/2025	962		1984	0	42,370		24,295		48,260			(18,075)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	04/04/2024	04/04/2025	1,217		2037	0	39,250		30,117		38,834			(9,133)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	01/24/2024	01/24/2025	292		2714	0	14,080		8,007		19,168			(6,073)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	01/10/2024	01/10/2025	183		2734	0	9,850		5,223		14,468			(4,627)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	02/29/2024	02/28/2025	1,623		368.1515	0	12,300		8,245		11,253			(4,055)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	04/25/2024	04/25/2025	2,417		371.6552	0	14,940		12,333		13,801			(2,607)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	01/10/2024	01/10/2025	6,304		381.98748	0	58,420		30,975		60,864			(27,445)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	04/25/2024	04/25/2025	24,436		400.33	0	131,040		108,172		113,486			(22,868)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	02/29/2024	02/28/2025	26,784		397.7219	0	133,650		89,594		103,572			(44,056)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	01/04/2024	01/03/2025	25,543		393.5813	0	107,880		55,584		87,904			(52,296)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	02/29/2024	02/28/2025	8,387		388.4811	0	74,400		49,875		67,113			(24,525)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	01/10/2024	01/10/2025	32,069		394.75688	0	129,870		68,860		105,074			(61,010)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	03/28/2024	03/27/2026	4,121		652.47735	0	66,700		58,409		36,575			(8,291)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	02/23/2024	02/21/2025	2,651		182.9614	0	7,900		5,157		10,161			(2,743)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	05/15/2024	05/15/2025	1,891		953.0521	0	37,620		32,956		47,189			(4,664)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	05/22/2024	05/22/2025	2,618		953.93957	0	57,250		51,257		75,782			(5,993)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	06/26/2024	06/26/2025	3,833		965.97	0	80,660		79,774		87,815			(886)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	06/12/2024	06/12/2025	1,558		955.06618	0	34,800		33,079		39,566			(1,721)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	05/08/2024	05/08/2025	1,372		951.3201	0	25,480		21,830		39,420			(3,650)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	05/30/2024	05/30/2025	2,006		948.99006	0	41,800		38,240		65,981			(3,560)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	05/08/2024	05/08/2029	4,010		953.2152	0	149,340		145,083		213,814			(4,258)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	05/15/2024	05/15/2029	3,361		954.0042	0	131,200		127,963		168,783			(3,237)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	06/12/2024	06/12/2029	4,363		957.94	0	175,560		173,828		213,876			(1,732)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	05/22/2024	05/22/2029	4,085		956.81	0	163,410		160,006		214,685			(3,404)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	05/30/2024	05/30/2029	2,006		946.14024	0	81,890		80,499		119,618			(1,391)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	06/26/2024	06/26/2029	4,040		965.97	0	166,140		165,776		196,203			(364)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/21/2024	06/20/2025	245		4897	0	16,920		16,592		16,004			(328)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML-	06/12/2024	06/12/2025	5,100		19465	0	54,570		51,871		57,577			(2,699)				0/0

SCHEDULE DB - PART A - SECTION 1

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NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML-	06/27/2024	06/27/2025	4,300		19789	0	42,570		42,219		42,570			(351)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML-	05/16/2024	05/16/2025	4,500		18558	0	53,100		46,922		70,634			(6,178)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML-	05/23/2024	05/23/2025	4,900		18623	0	51,450		46,591		63,985			(4,859)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML-	05/08/2024	05/08/2025	5,600		18085	0	56,000		47,978		95,439			(8,022)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML-	05/31/2024	05/30/2025	4,300		18537	0	45,150		41,648		56,032			(3,502)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML-	05/09/2024	05/09/2025	5,600		18113	0	57,680		49,851		95,451			(7,829)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML-	06/05/2024	06/05/2025	3,300		19035	0	40,590		37,802		50,324			(2,788)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/27/2024	06/27/2025	3,100		0.997	0	87,110		86,392		87,110			(718)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	ML-	05/09/2024	05/09/2025	2,700		0.999	0	59,130		51,104		59,841			(8,026)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	ML-	06/13/2024	06/13/2025	2,300		0.99	0	71,070		67,751		69,048			(3,319)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BAML-	05/02/2024	05/02/2025	1,290		2006	0	52,520		44,373		55,971			(8,147)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML-	06/05/2024	06/05/2025	474		2940	0	21,560		20,079		18,500			(1,481)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML-	05/22/2024	05/22/2025	268		2978	0	13,200		11,818		9,913			(1,382)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML-	06/05/2024	06/05/2025	169		2952	0	23,750		22,119		18,698			(1,631)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BAML-	05/02/2024	05/02/2025	1,310		2892	0	87,020		73,521		89,226			(13,499)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BAML-	05/16/2024	05/16/2025	929		2984	0	57,960		51,217		48,889			(6,743)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BAML-	05/09/2024	05/09/2025	768		3008	0	48,990		42,340		42,275			(6,650)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML-	05/09/2024	05/09/2025	11,008		376.1846	0	70,930		61,302		83,231			(9,628)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML-	05/09/2024	05/09/2025	5,638		381.39904	0	25,830		22,324		30,211			(3,506)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML-	05/09/2024	05/09/2025	19,062		372.46	0	154,070		133,157		180,230			(20,913)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML-	05/09/2024	05/08/2026	5,101		372.46	0	56,430		52,616		64,108			(3,814)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	BAML-	06/27/2024	06/27/2025	2,326		213.91505	0	6,100		6,050		6,100			(50)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	BAML-	06/06/2024	06/06/2025	4,557		218.11342	0	12,400		11,582		10,400			(818)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	05/01/2024	05/01/2025	16,637		197.5566	0	81,840		68,538		90,136			(13,302)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	06/12/2024	06/12/2025	1,170		261.44675	0	4,140		3,935		3,803			(205)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	06/20/2024	06/20/2025	1,937		259.6486	0	10,600		10,309		8,573			(291)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	06/12/2024	06/12/2025	3,511		254.55986	0	22,500		21,387		21,411			(1,113)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	05/30/2024	05/30/2025	792		249.0143	0	6,240		5,709		7,951			(531)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	05/08/2024	05/08/2025	1,186		257.05816	0	5,040		4,318		6,146			(722)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	05/30/2024	05/29/2026	3,564		252.55	0	30,240		28,952		35,836			(1,288)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	06/20/2024	06/18/2026	775		257.8419	0	6,880		6,785		5,835			(95)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	05/22/2024	05/22/2025	632		5674	0	97,200		87,025		118,443			(10,175)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	05/15/2024	05/15/2025	370		5654	0	54,600		47,831		63,402			(6,769)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	05/01/2024	05/01/2025	376		5575	0	51,450		43,088		90,647			(8,362)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	05/22/2024	05/22/2025	369		5679	0	55,650		49,824		67,845			(5,826)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	06/05/2024	06/05/2025	1,814		5733	0	252,720		235,363		275,676			(17,357)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	06/05/2024	06/05/2025	454		5744	0	60,580		56,419		66,254			(4,161)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	05/01/2024	05/01/2025	1,290		5542	0	198,000		165,818		341,612			(32,182)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	05/15/2024	05/15/2025	793		5654	0	117,000		102,496		135,863			(14,504)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	06/05/2024	06/05/2026	628		5727	0	122,040		117,855		127,789			(4,185)				0/0

SCHEDULE DB - PART A - SECTION 1

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	05/15/2024	05/15/2026	299		5689	0	54,910		51,516		60,651			(3,394)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	05/22/2024	05/22/2026	509		5685	0	101,500		96,202		116,060			(5,298)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	05/22/2024	05/22/2026	842		5668	0	174,720		165,600		199,801			(9,120)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	05/01/2024	05/01/2026	412		5581	0	75,900		69,749		114,999			(6,151)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	05/15/2024	05/15/2026	511		5660	0	100,340		94,138		110,808			(6,202)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	05/01/2024	05/01/2026	430		5570	0	81,360		74,766		122,923			(6,594)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML-	05/01/2024	04/30/2027	430		5575	0	98,640		93,311		137,425			(5,329)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML-	05/15/2024	05/14/2027	528		5637	0	132,300		126,848		142,355			(5,452)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML-	06/05/2024	06/04/2027	698		5744	0	160,800		157,122		165,244			(3,678)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML-	05/22/2024	05/21/2027	526		5662	0	133,500		128,854		147,401			(4,646)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	05/01/2024	05/01/2028	609		5575	0	159,460		153,012		214,307			(6,448)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	05/22/2024	05/22/2028	684		5674	0	193,050		188,022		211,127			(5,028)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	06/05/2024	06/05/2028	907		5750	0	239,200		235,104		245,148			(4,096)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	05/15/2024	05/15/2028	581		5660	0	159,720		154,794		170,589			(4,926)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	06/05/2024	06/05/2029	820		5750	0	241,110		237,807		243,158			(3,303)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	05/22/2024	05/22/2029	667		5668	0	209,380		205,018		224,313			(4,362)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	05/15/2024	05/15/2029	634		5671	0	190,080		185,391		199,180			(4,689)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	05/01/2024	05/01/2029	538		5581	0	154,800		149,793		200,076			(5,007)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/22/2024	05/22/2025	13		39155	0	23,300		20,861		16,397			(2,439)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BMO-	05/08/2024	05/08/2025	18		39213	0	24,570		21,050		21,401			(3,520)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/15/2024	05/15/2025	38		40068	0	26,400		23,127		16,137			(3,273)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BMO-	06/12/2024	06/12/2025	18		38673	0	27,300		25,950		31,837			(1,350)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BMO-	05/08/2024	05/08/2025	56		38978	0	34,320		29,404		29,611			(4,916)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/22/2024	05/22/2025	45		39592	0	35,100		31,426		24,409			(3,674)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/15/2024	05/15/2025	23		39788	0	35,370		30,985		20,931			(4,385)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/30/2024	05/30/2025	24		37502	0	17,640		16,138		18,127			(1,502)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BMO-	06/12/2024	06/12/2025	31		38673	0	21,120		20,076		19,534			(1,044)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/20/2024	06/20/2025	23		39017	0	15,660		15,230		13,198			(430)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/30/2024	05/30/2025	16		38264	0	22,140		20,254		30,373			(1,886)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/31/2024	05/30/2025	83		38957	0	77,344		71,345		78,606			(5,999)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/27/2024	06/27/2025	238		19730	0	115,291		114,341		115,293			(950)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BMO-	05/23/2024	05/23/2025	193		18568	0	80,604		72,991		93,724			(7,613)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BMO-	06/13/2024	06/13/2025	230		19440	0	111,015		105,830		112,082			(5,185)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/31/2024	05/30/2025	167		18796	0	73,129		67,457		87,762			(5,672)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BMO-	05/09/2024	05/09/2025	210		18077	0	80,712		69,757		102,905			(10,955)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/06/2024	06/06/2025	152		18888	0	57,304		53,526		62,874			(3,778)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/20/2024	06/20/2025	5,600		19752	0	67,760		65,898		67,905			(1,862)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/06/2024	06/06/2025	3,300		19021	0	39,930		37,297		52,776			(2,633)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BMO-	05/02/2024	05/02/2025	3,300		17542	0	31,350		26,487		60,443			(4,863)				0/0

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NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/21/2024	06/20/2025	5,500		19700	0	65,450		64,181		65,771			(1,269)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/22/2024	05/22/2025	4,800		18705	0	49,920		44,694		65,376			(5,226)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BMO-	06/13/2024	06/13/2025	5,100		19577	0	54,570		52,021		57,052			(2,549)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/26/2024	06/26/2025	4,400		19751	0	42,240		41,776		43,696			(464)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/30/2024	05/30/2025	4,200		18539	0	44,940		41,113		58,858			(3,827)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/15/2024	05/15/2025	4,600		18597	0	55,200		48,357		77,396			(6,843)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BMO-	06/13/2024	06/13/2025	1,079		2033	0	40,128		38,254		40,336			(1,874)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BMO-	05/09/2024	05/09/2025	1,157		2067	0	54,960		47,500		52,015			(7,460)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/31/2024	05/30/2025	773		2099	0	34,544		31,865		31,698			(2,679)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/06/2024	06/06/2025	1,122		2021	0	52,210		48,768		51,547			(3,442)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BMO-	05/08/2024	05/08/2025	270		2968	0	13,760		11,789		9,186			(1,971)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BMO-	05/01/2024	05/01/2025	244		2887	0	16,590		13,894		16,354			(2,696)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/15/2024	05/15/2025	263		3040	0	12,880		11,283		6,006			(1,597)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/15/2024	05/15/2025	164		3022	0	24,450		21,419		10,351			(3,031)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BMO-	05/23/2024	05/23/2025	779		2964	0	54,993		49,799		47,583			(5,194)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	05/09/2024	05/09/2025	1,862		375.10828	0	14,210		12,281		11,630			(1,929)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/21/2024	06/20/2025	2,904		378.00248	0	14,410		14,131		12,178			(279)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/21/2024	06/20/2025	30,626		409.0608	0	141,520		138,776		114,239			(2,744)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/05/2024	06/05/2025	24,148		403.97248	0	130,130		121,193		115,532			(8,938)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	06/12/2024	06/12/2025	9,044		393.61965	0	88,400		84,029		82,500			(4,371)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	05/09/2024	05/09/2025	30,064		404.0495	0	159,330		137,703		121,490			(21,627)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/05/2024	06/05/2025	7,961		394.92832	0	75,300		70,128		65,711			(5,172)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	05/01/2024	05/01/2025	8,901		389.2665	0	83,490		69,920		86,840			(13,570)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	06/12/2024	06/12/2025	26,599		405.2741	0	127,000		120,720		121,684			(6,280)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/21/2024	06/20/2025	5,544		395.04668	0	59,850		58,689		48,382			(1,161)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	05/09/2024	05/09/2025	13,569		395.02886	0	123,930		107,108		98,601			(16,822)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	05/01/2024	05/01/2025	21,579		401.50059	0	93,600		78,387		99,013			(15,213)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/06/2024	06/05/2026	1,265		628.74192	0	27,650		26,738		25,402			(912)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/31/2024	05/29/2026	1,268		645.53349	0	20,720		19,920		18,959			(800)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BMO-	05/23/2024	05/22/2026	4,180		646.04046	0	66,010		62,910		60,885			(3,100)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/16/2024	05/16/2025	3,285		1174	0	225,069		198,884		255,668			(26,185)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARC-	06/27/2024	06/27/2025	1,795		1219	0	115,236		114,286		115,236			(950)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/09/2024	05/09/2025	3,850		1171	0	220,500		190,571		289,026			(29,929)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARC-	06/06/2024	06/06/2025	4,429		1197	0	270,777		252,924		291,775			(17,853)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/25/2024	04/25/2025	2,405		1120	0	194,544		160,593		262,477			(33,951)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARC-	06/21/2024	06/20/2025	734		1221	0	49,059		48,108		42,719			(951)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/31/2024	05/30/2025	3,982		1184	0	231,710		213,738		282,192			(17,972)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARC-	05/23/2024	05/23/2025	3,704		1176	0	245,696		222,491		297,111			(23,205)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARC-	06/13/2024	06/13/2025	3,105		1195	0	221,084		210,759		195,884			(10,325)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARC-	05/02/2024	05/02/2025	4,017		1144	0	226,918		191,717		351,450			(35,201)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARC-	06/21/2024	06/18/2026	1,060		1215	0	93,977		93,068		85,070			(909)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/25/2024	04/24/2026	2,577		1183	0	183,480		167,536		237,552			(15,944)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/09/2024	05/08/2026	2,481		1172	0	188,500		175,760		232,150			(12,740)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARC-	06/21/2024	06/18/2026	326		1203	0	30,596		30,300		27,756			(296)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARC-	05/02/2024	05/01/2026	1,659		1132	0	131,974		121,780		184,380			(10,194)				0/0

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BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARC-	05/02/2024	05/01/2026	786		1173	0	50,616		46,706		72,035			(3,910)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARC-	06/27/2024	06/26/2026	408		1267	0	27,120		27,008		27,120			(112)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/25/2024	04/24/2026	773		1253	0	38,142		34,828		50,256			(3,314)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARC-	05/23/2024	05/22/2026	926		1193	0	72,325		68,929		84,182			(3,396)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/16/2024	05/15/2026	1,348		1183	0	112,384		105,873		124,828			(6,511)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/31/2024	05/29/2026	2,372		1178	0	188,048		180,785		219,315			(7,263)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARC-	06/13/2024	06/12/2026	817		1260	0	53,580		52,329		48,577			(1,251)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARC-	06/13/2024	06/12/2026	981		1234	0	73,344		71,631		66,836			(1,713)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/31/2024	05/29/2026	254		1224	0	15,993		15,375		18,807			(618)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARC-	06/06/2024	06/05/2026	251		1263	0	14,385		13,911		15,329			(474)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/09/2024	05/08/2026	428		1211	0	26,500		24,709		33,176			(1,791)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARC-	05/23/2024	05/22/2026	926		1225	0	61,666		58,770		72,168			(2,896)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARC-	05/02/2024	05/02/2025	30,037		337.585596	0	274,992		232,334		415,969			(42,658)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/31/2024	05/30/2025	24,074		344.840296	0	208,994		192,784		252,253			(16,210)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARC-	06/13/2024	06/13/2025	6,551		346.059945	0	69,644		66,391		61,866			(3,253)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARC-	05/23/2024	05/23/2025	10,700		339.580314	0	126,947		114,958		152,048			(11,989)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/25/2024	04/25/2025	11,105		341.855802	0	99,104		81,809		136,308			(17,295)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/16/2024	05/16/2025	36,449		344.862012	0	345,870		305,630		391,781			(40,240)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/21/2024	06/20/2025	32,685		349.73552	0	326,140		319,816		279,814			(6,324)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/09/2024	05/09/2025	26,234		344.249082	0	216,000		186,681		273,681			(29,319)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARC-	06/06/2024	06/06/2025	18,435		347.656625	0	158,784		148,315		170,387			(10,469)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARC-	06/27/2024	06/27/2025	13,094		351.417833	0	114,172		113,231		114,172			(941)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/31/2024	05/29/2026	2,320		344.840296	0	26,384		25,365		30,553			(1,019)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/09/2024	05/08/2026	3,789		344.249082	0	40,300		37,576		50,022			(2,724)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARC-	05/02/2024	05/01/2026	2,945		337.246994	0	34,980		32,278		48,159			(2,702)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/21/2024	06/18/2026	3,979		344.457821	0	59,906		59,327		54,000			(579)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/25/2024	04/24/2026	5,845		344.251188	0	62,060		56,667		80,130			(5,393)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/16/2024	05/15/2026	3,471		342.78453	0	45,288		42,664		50,061			(2,624)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARC-	06/13/2024	06/12/2026	5,412		348.157278	0	66,842		65,281		61,303			(1,561)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARC-	06/27/2024	06/26/2026	569		352.119266	0	6,392		6,366		6,392			(26)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARC-	06/06/2024	06/05/2026	3,169		347.656625	0	36,003		34,816		38,111			(1,187)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARC-	05/23/2024	05/22/2026	2,024		343.729971	0	25,137		23,957		29,119			(1,180)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BARC-	05/02/2024	05/02/2025	3,000		1.002	0	60,000		50,693		69,066			(9,307)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/16/2024	05/16/2025	2,600		0.999	0	54,860		48,477		53,028			(6,383)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/06/2024	06/06/2025	1,500		0.999	0	34,200		31,945		33,147			(2,255)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BARC-	05/01/2024	05/01/2025	454		1978	0	16,209		13,574		20,147			(2,635)				0/0

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BARC-	05/01/2024	05/01/2025	253		1949	0	32,265		27,021		37,574			(5,244)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/02/2024	05/02/2025	368		4881	0	43,560		36,803		45,271			(6,757)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/13/2024	06/13/2025	446		4940	0	45,760		43,623		42,100			(2,137)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/16/2024	05/16/2025	453		5047	0	50,140		44,307		39,403			(5,833)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/27/2024	06/27/2025	490		4917	0	62,640		62,124		62,641			(516)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/23/2024	05/23/2025	457		4997	0	53,360		48,320		43,607			(5,040)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/31/2024	05/30/2025	381		4989	0	40,280		37,156		34,518			(3,124)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/21/2024	06/20/2025	105		38915	0	70,889		69,514		68,809			(1,375)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/23/2024	05/23/2025	90		39300	0	67,550		61,170		65,398			(6,380)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	04/25/2024	04/25/2025	1,900		0.999	0	36,860		30,427		41,933			(6,433)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/21/2024	06/20/2025	800		0.995	0	20,960		20,554		20,565			(406)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/23/2024	05/23/2025	2,000		0.999	0	46,200		41,837		45,849			(4,363)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/31/2024	05/30/2025	2,000		0.999	0	48,400		44,646		47,999			(3,754)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/15/2024	05/15/2025	379		2107	0	9,784		8,571		7,045			(1,213)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/26/2024	06/26/2025	248		2018	0	6,200		6,132		6,719			(68)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/21/2024	06/20/2025	682		2923	0	36,000		35,302		35,065			(698)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/12/2024	06/12/2025	20,737		375.01158	0	177,840		169,046		166,584			(8,794)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/20/2024	06/20/2025	9,540		383.03055	0	55,080		53,567		44,769			(1,513)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/16/2024	05/16/2025	24,240		374.29374	0	209,300		184,949		195,676			(24,351)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/12/2024	06/12/2025	2,659		383.28666	0	13,300		12,642		12,169			(658)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/21/2024	06/20/2025	9,565		382.0257	0	55,080		54,012		48,255			(1,068)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/22/2024	05/22/2025	18,663		374.32984	0	158,200		141,639		151,200			(16,561)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/22/2024	05/22/2025	3,733		383.70684	0	17,080		15,292		15,717			(1,788)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/12/2024	06/12/2025	12,495		379.14912	0	83,190		79,076		76,701			(4,114)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/23/2024	05/23/2025	3,757		381.58336	0	16,800		15,213		18,697			(1,587)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/22/2024	05/22/2025	10,664		376.9554	0	77,200		69,118		72,895			(8,082)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/31/2024	05/30/2025	13,437		375.45899	0	88,000		81,175		103,332			(6,825)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/16/2024	05/16/2025	15,183		378.04794	0	104,310		92,174		95,618			(12,136)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/27/2024	06/27/2025	5,579		385.84075	0	24,570		24,368		24,570			(203)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/27/2024	06/27/2025	13,548		380.1943	0	88,740		88,009		88,740			(731)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/31/2024	05/30/2025	19,080		372.48211	0	150,520		138,845		176,411			(11,675)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/20/2024	06/20/2025	7,155		386.42688	0	32,400		31,510		26,033			(890)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/23/2024	05/23/2025	10,734		374.87584	0	76,000		68,822		84,484			(7,178)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/21/2024	06/20/2025	18,333		375.62724	0	157,320		154,269		141,793			(3,051)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/20/2024	06/20/2025	18,019		376.61526	0	155,040		150,781		130,958			(4,259)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/23/2024	05/23/2025	18,517		372.26736	0	153,180		138,713		171,163			(14,467)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/16/2024	05/16/2025	3,196		383.30382	0	15,480		13,679		13,705			(1,801)				0/0

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S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/27/2024	06/27/2025	16,205		375.30071	0	142,740		141,564		142,741			(1,176)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/21/2024	06/20/2025	7,174		385.41312	0	32,670		32,037		28,204			(633)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/22/2024	05/22/2026	3,199		374.70492	0	36,000		34,121		34,535			(1,879)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/21/2024	06/18/2026	3,985		376.00362	0	45,450		45,011		41,230			(439)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/16/2024	05/15/2026	6,393		374.66916	0	71,760		67,603		68,749			(4,157)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/27/2024	06/26/2026	1,328		377.55929	0	14,200		14,141		14,200			(59)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/31/2024	05/29/2026	3,494		371.36578	0	39,650		38,119		44,158			(1,531)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/23/2024	05/22/2026	3,220		372.64	0	35,400		33,738		38,032			(1,662)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/20/2024	06/18/2026	4,240		376.99263	0	48,480		47,813		41,968			(667)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/12/2024	06/12/2026	5,317		375.76386	0	60,200		58,714		56,046			(1,486)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/21/2024	06/20/2025	2,328		208.98094	0	6,425		6,300		6,174			(125)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/02/2024	05/02/2025	2,346		212.49061	0	6,030		5,095		5,856			(935)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/09/2024	05/09/2025	139,159		259.740301	0	939,120		811,649		901,389			(127,471)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/23/2024	05/23/2025	140,256		261.925564	0	803,730		727,822		754,172			(75,908)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/02/2024	05/02/2025	115,366		259.1754	0	666,770		563,338		783,381			(103,432)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/31/2024	05/30/2025	76,388		262.344241	0	428,000		394,803		395,966			(33,197)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/21/2024	06/20/2025	75,570		263.355231	0	506,000		496,188		375,092			(9,812)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/13/2024	06/13/2025	123,935		263.75568	0	751,120		716,040		537,135			(35,080)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/06/2024	06/06/2025	130,916		262.737815	0	821,100		766,962		662,590			(54,138)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/16/2024	05/16/2025	124,345		261.925391	0	794,610		702,162		663,556			(92,448)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/27/2024	06/27/2025	144,987		263.634175	0	892,390		885,035		892,392			(7,355)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/23/2024	05/22/2026	47,389		261.402236	0	380,680		362,803		336,353			(17,877)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/13/2024	06/12/2026	18,137		263.227641	0	152,160		148,607		110,112			(3,553)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/06/2024	06/05/2026	43,639		263.264872	0	354,200		342,523		274,709			(11,677)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/02/2024	04/30/2026	60,577		259.1754	0	474,140		437,466		492,144			(36,674)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/16/2024	05/15/2026	36,885		262.714323	0	298,760		281,453		239,032			(17,307)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/31/2024	05/29/2026	21,007		261.8206	0	166,100		159,685		145,121			(6,415)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/27/2024	06/26/2026	45,427		263.898338	0	369,600		368,077		369,600			(1,523)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/09/2024	05/08/2026	43,965		261.309729	0	353,050		329,189		311,501			(23,861)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/21/2024	06/18/2026	29,850		264.679955	0	243,320		240,967		175,259			(2,353)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	CITI-	05/01/2024	05/01/2025	3,200		17319	0	30,720		25,727		60,570			(4,993)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	06/06/2024	06/06/2025	7,174		383.49046	0	36,450		34,047		30,302			(2,403)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	06/06/2024	06/06/2025	17,272		375.58732	0	144,300		134,786		128,192			(9,514)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	06/06/2024	06/06/2025	13,286		378.97438	0	90,500		84,533		78,246			(5,967)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	CITI-	06/06/2024	06/05/2026	3,454		376.34	0	40,040		38,720		34,310			(1,320)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	05/09/2024	05/08/2026	3,075		644.61144	0	51,170		47,712		43,094			(3,458)				0/0

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SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/26/2024	06/26/2025	6,991		201.4515	0	28,420		28,108		26,200			(312)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/26/2024	06/26/2026	7,491		200.04975	0	49,200		48,930		46,688			(270)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	06/20/2024	06/20/2025	1,552		969.65869	0	32,400		31,510		28,988			(890)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	06/20/2024	06/18/2026	1,138		963.84655	0	35,090		34,607		32,226			(483)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	06/20/2024	06/20/2029	5,793		964.81524	0	240,800		239,481		223,798			(1,319)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	GS-	05/09/2024	05/09/2025	124		39191	0	111,230		96,132		105,460			(15,098)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	06/20/2024	06/20/2025	38,931		112.07872	0	220,440		214,384		196,322			(6,056)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	06/12/2024	06/12/2025	35,552		110.54848	0	192,800		183,266		178,885			(9,534)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	05/15/2024	05/15/2025	36,826		108.0769	0	186,800		163,643		221,385			(23,157)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	05/30/2024	05/30/2025	29,398		109.3	0	142,400		130,273		187,496			(12,127)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	05/08/2024	05/08/2025	37,006		107.5496	0	186,800		160,041		259,920			(26,759)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	05/22/2024	05/22/2025	27,322		108.55026	0	151,500		135,641		180,508			(15,860)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	06/26/2024	06/26/2025	16,839		111.1715	0	96,900		95,835		88,544			(1,065)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	05/01/2024	05/01/2025	39,163		104.50916	0	193,110		161,723		367,911			(31,387)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	06/05/2024	06/05/2025	20,691		110.38734	0	95,450		88,894		100,185			(6,556)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	05/01/2024	05/01/2026	21,014		102.93206	0	149,600		137,476		246,020			(12,124)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	06/26/2024	06/26/2026	10,635		112.41175	0	72,720		72,321		71,655			(399)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	05/22/2024	05/22/2026	10,929		108.3303	0	78,600		74,497		93,957			(4,103)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	06/12/2024	06/12/2026	25,775		109.87984	0	189,660		184,977		189,566			(4,683)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	05/08/2024	05/08/2026	26,829		109.0628	0	161,240		149,723		217,381			(11,517)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	06/05/2024	06/05/2026	17,992		110.49696	0	112,200		108,352		123,186			(3,848)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	05/30/2024	05/29/2026	22,049		109.3	0	141,840		135,800		182,473			(6,040)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	05/15/2024	05/15/2026	20,254		108.0769	0	135,080		126,730		161,302			(8,350)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	06/20/2024	06/18/2026	32,738		112.07872	0	238,280		235,002		231,042			(3,278)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	06/13/2024	06/13/2025	149,293		113.50638	0	348,140		331,881		305,275			(16,259)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	05/09/2024	05/09/2025	84,746		113.1	0	192,960		166,769		159,712			(26,191)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	05/02/2024	05/02/2025	43,598		110.79075	0	130,340		110,121		132,953			(20,219)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	06/06/2024	06/06/2025	14,981		113.1595	0	36,550		34,140		30,069			(2,410)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	05/23/2024	05/23/2025	136,745		112.55655	0	364,250		329,849		309,234			(34,401)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	05/31/2024	05/30/2025	44,092		113.36325	0	98,000		90,399		80,952			(7,601)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	06/13/2024	06/13/2025	42,403		113.62	0	96,480		91,974		84,657			(4,506)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	04/26/2024	04/24/2025	139,137		112.6806	0	279,240		231,015		263,010			(48,225)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	05/09/2024	05/09/2025	25,600		113.2131	0	57,130		49,376		47,030			(7,754)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	05/16/2024	05/16/2025	81,072		113.38278	0	193,200		170,722		155,025			(22,478)				0/0

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LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	06/21/2024	06/20/2025	38,969		113.23602	0	84,480		82,842		79,438			(1,638)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	06/27/2024	06/27/2025	26,513		113.06682	0	61,800		61,291		61,800			(509)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	06/27/2024	06/27/2025	109,589		113.51954	0	233,120		231,199		233,118			(1,921)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	06/06/2024	06/06/2025	97,815		113.3865	0	228,660		213,584		186,992			(15,076)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	05/23/2024	05/23/2025	44,993		113.23665	0	105,060		95,138		88,021			(9,922)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	06/06/2024	04/23/2025	27,318		113.5	0	58,900		54,483		48,155			(4,418)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	04/26/2024	04/24/2025	56,190		113.46544	0	95,130		78,701		88,274			(16,429)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	05/02/2024	05/02/2025	93,425		111.23975	0	257,250		217,344		261,113			(39,906)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	05/16/2024	05/16/2025	46,704		113.04195	0	119,250		105,376		96,220			(13,874)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	05/31/2024	05/30/2025	91,711		113.36325	0	203,840		188,030		168,381			(15,810)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	06/21/2024	06/20/2025	108,936		112.89699	0	253,380		248,467		238,189			(4,913)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	05/09/2024	05/08/2026	43,256		113.1	0	131,320		122,445		107,200			(8,875)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	05/09/2024	05/08/2026	46,787		113.1	0	142,040		132,440		115,952			(9,600)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	05/31/2024	05/29/2026	65,256		113.36325	0	194,620		187,104		157,527			(7,516)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	05/31/2024	05/29/2026	44,092		113.4765	0	129,500		124,499		104,590			(5,001)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	05/16/2024	05/15/2026	72,259		113.15556	0	234,520		220,934		186,791			(13,586)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	04/26/2024	04/24/2026	40,136		113.57756	0	97,200		88,876		86,938			(8,324)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	05/02/2024	04/30/2026	20,464		112.699	0	57,730		53,265		54,079			(4,465)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	06/06/2024	06/05/2026	55,516		113.3865	0	171,990		166,320		137,509			(5,670)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	05/16/2024	05/15/2026	25,555		112.81473	0	87,000		81,960		69,548			(5,040)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	06/27/2024	06/26/2026	37,119		113.29318	0	111,300		110,841		111,301			(459)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	06/21/2024	06/18/2026	55,797		112.89699	0	171,990		170,327		151,332			(1,663)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	06/13/2024	06/12/2026	50,353		113.27914	0	160,740		156,986		134,982			(3,754)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	06/27/2024	06/26/2026	57,446		113.18	0	174,850		174,129		174,848			(721)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	05/23/2024	05/22/2026	52,933		113.00995	0	168,600		160,682		138,617			(7,918)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	06/21/2024	06/18/2026	51,368		113.01	0	156,020		154,512		137,015			(1,508)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	06/13/2024	06/12/2026	58,304		113.62	0	177,540		173,394		148,558			(4,146)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	05/23/2024	05/22/2026	72,342		113.1233	0	227,140		216,473		186,216			(10,667)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	05/02/2024	04/30/2026	56,055		110.34175	0	218,610		201,701		208,339			(16,909)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	06/06/2024	06/05/2026	15,862		113.5	0	48,420		46,824		38,612			(1,596)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	05/09/2024	05/07/2027	53,849		113.2131	0	187,880		179,426		148,618			(8,454)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	05/23/2024	05/21/2027	61,756		113.1233	0	224,000		217,000		178,023			(7,000)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	06/06/2024	06/04/2027	60,804		113.6135	0	213,210		208,524		164,766			(4,686)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	05/31/2024	05/28/2027	73,192		113.36325	0	254,810		248,258		199,998			(6,552)				0/0

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LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	06/27/2024	06/25/2027	40,654		113.18	0	144,440		144,043		144,440			(397)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	05/16/2024	05/14/2027	72,259		113.15556	0	269,780		259,375		209,198			(10,405)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	06/21/2024	06/21/2027	60,225		112.89699	0	216,920		215,529		180,813			(1,391)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	05/02/2024	04/30/2027	72,960		111.801	0	268,140		254,351		240,689			(13,789)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	04/26/2024	04/26/2027	35,676		113.57756	0	104,400		98,467		89,822			(5,933)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	06/13/2024	06/11/2027	68,021		113.50638	0	244,860		241,048		196,677			(3,812)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	05/31/2024	05/31/2028	104,056		113.25	0	404,740		396,967		312,149			(7,773)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	05/23/2024	05/23/2028	55,580		113.1233	0	221,130		215,966		172,537			(5,164)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	05/16/2024	05/16/2028	96,933		113.15556	0	397,100		385,653		302,200			(11,447)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	05/02/2024	05/02/2028	73,850		111.5765	0	302,950		291,306		264,235			(11,644)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	06/06/2024	06/06/2028	86,359		113.3865	0	343,000		337,362		260,199			(5,638)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	05/09/2024	05/09/2028	60,028		112.9869	0	235,960		228,024		184,161			(7,936)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	04/26/2024	04/26/2028	57,974		112.00788	0	223,600		214,085		190,669			(9,515)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	06/27/2024	06/27/2028	34,468		113.29318	0	133,380		133,106		133,379			(274)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	06/21/2024	06/21/2028	76,167		112.89699	0	301,860		300,411		244,328			(1,449)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	06/13/2024	06/13/2028	75,088		113.62	0	294,950		291,516		230,544			(3,434)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	05/31/2024	05/31/2029	164,903		113.25	0	682,550		672,067		512,321			(10,483)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	05/23/2024	05/23/2029	143,802		113.1233	0	609,620		598,238		460,930			(11,382)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	06/21/2024	06/21/2029	185,989		113.01	0	779,100		776,108		606,510			(2,992)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	05/16/2024	05/16/2029	242,333		113.38278	0	1,034,000		1,010,165		762,938			(23,835)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	06/06/2024	06/06/2029	148,044		113.273	0	633,360		625,031		466,767			(8,329)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	06/27/2024	06/27/2029	115,776		112.95364	0	495,180		494,366		495,183			(814)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	06/13/2024	06/13/2029	206,714		113.73362	0	858,780		850,780		648,234			(8,000)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	04/26/2024	04/26/2029	152,515		112.79272	0	583,110		563,268		477,418			(19,842)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	05/09/2024	05/09/2029	144,774		113.2131	0	593,680		577,714		449,350			(15,966)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	05/02/2024	05/02/2029	207,314		111.5765	0	899,380		871,737		756,032			(27,643)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	06/26/2024	06/26/2025	390		262.73825	0	1,390		1,375		1,392			(15)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	06/26/2024	06/26/2025	1,170		259.66229	0	5,490		5,430		5,484			(60)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	05/15/2024	05/15/2025	786		254.05569	0	4,940		4,328		4,807			(612)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	05/15/2024	05/15/2026	7,471		254.05569	0	64,980		60,963		64,722			(4,017)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	05/02/2024	05/02/2025	13,016		370.61385	0	93,120		78,675		135,823			(14,445)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	04/25/2024	04/25/2025	22,532		367.99164	0	185,090		152,789		269,676			(32,301)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	04/25/2024	04/25/2025	10,045		371.67524	0	65,860		54,366		97,697			(11,494)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	04/25/2024	04/25/2025	6,787		376.83228	0	31,250		25,796		47,840			(5,454)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	05/02/2024	05/02/2025	16,541		369.50754	0	126,880		107,198		183,632			(19,682)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	05/02/2024	05/02/2025	5,695		377.25171	0	26,250		22,178		39,604			(4,072)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	04/25/2024	04/24/2026	7,330		368.36	0	81,270		74,208		110,328			(7,062)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	05/16/2024	05/16/2025	2,112		376.05903	0	10,800		9,543		7,599			(1,257)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	05/02/2024	05/02/2025	2,426		370.23804	0	12,240		10,341		12,670			(1,899)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	06/26/2024	06/26/2025	7,418		395.58856	0	72,240		71,446		64,582			(794)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	06/26/2024	06/26/2025	34,970		407.29013	0	162,360		160,576		140,795			(1,784)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	05/02/2024	05/02/2025	21,295		401.77134	0	91,640		77,424		92,516			(14,216)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	05/16/2024	05/16/2025	18,748		409.38551	0	85,200		75,288		48,429			(9,912)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	05/02/2024	05/02/2025	8,895		389.529	0	84,810		71,654		88,254			(13,156)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	06/20/2024	06/20/2025	5,811		395.23752	0	62,260		60,550		50,437			(1,710)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	06/13/2024	06/13/2025	26,594		405.34956	0	125,000		119,162		114,810			(5,838)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	06/13/2024	06/13/2025	9,308		393.69294	0	91,700		87,417		86,055			(4,283)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	05/16/2024	05/16/2025	15,579		396.88808	0	155,170		137,117		104,413			(18,053)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	06/20/2024	06/20/2025	30,641		409.24498	0	138,040		134,248		102,631			(3,792)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	05/16/2024	05/15/2026	3,040		657.60744	0	41,990		39,557		27,631			(2,433)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/08/2024	05/08/2025	796		5663	0	103,950		89,059		141,514			(14,891)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/08/2024	05/08/2025	283		5686	0	33,920		29,061		46,527			(4,859)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/08/2024	05/08/2026	460		5652	0	87,880		81,603		111,326			(6,277)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/08/2024	05/08/2026	372		5663	0	69,090		64,155		87,585			(4,935)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/08/2024	05/07/2027	495		5674	0	109,480		104,267		135,036			(5,213)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/08/2024	05/08/2028	531		5680	0	133,500		128,742		162,566			(4,758)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/08/2024	05/08/2029	637		5669	0	180,360		175,218		210,601			(5,142)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/05/2024	06/05/2025	7,098		951.26778	0	148,920		138,692		149,841			(10,228)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/01/2024	05/01/2025	1,923		931.09115	0	43,110		36,103		68,714			(7,007)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	06/05/2024	06/05/2029	2,923		951.26778	0	120,848		119,193		111,703			(1,655)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	05/01/2024	05/01/2029	6,731		933.89846	0	241,101		233,302		315,652			(7,799)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	05/16/2024	05/16/2025	95		39670	0	82,992		73,336		71,455			(9,656)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	05/02/2024	05/02/2025	126		38111	0	111,840		94,491		118,370			(17,349)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/16/2024	05/16/2025	14,888		260.62963	0	71,060		62,793		50,723			(8,267)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/21/2024	06/20/2025	18,581		259.16898	0	82,720		81,116		77,999			(1,604)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/06/2024	06/06/2025	8,254		258.9576	0	38,430		35,896		30,963			(2,534)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/31/2024	05/30/2025	20,589		258.20069	0	93,080		85,861		87,922			(7,220)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/02/2024	05/02/2025	15,099		256.65486	0	66,880		56,505		64,692			(10,375)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/09/2024	05/09/2025	20,497		258.23896	0	91,520		79,098		73,972			(12,422)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/27/2024	06/27/2025	9,087		258.36888	0	39,790		39,462		39,790			(328)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/23/2024	05/23/2025	13,348		260.32384	0	59,840		54,188		52,592			(5,652)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/13/2024	06/13/2025	12,670		257.8254	0	58,560		55,825		56,742			(2,735)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	06/21/2024	06/21/2027	3,163		253.59	0	40,960		40,697		38,856			(263)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	06/06/2024	06/04/2027	1,179		252.86448	0	15,870		15,521		14,114			(349)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	05/23/2024	05/21/2027	5,889		254.97472	0	75,600		73,238		70,197			(2,363)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	05/31/2024	05/28/2027	3,959		256.43046	0	44,500		43,356		42,521			(1,144)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	05/02/2024	04/30/2027	8,742		252.88791	0	104,280		98,918		102,556			(5,362)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	05/16/2024	05/14/2027	7,444		256.28154	0	95,000		91,336		80,370			(3,664)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	06/27/2024	06/25/2027	4,741		253.06512	0	60,240		60,075		60,240			(165)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	05/09/2024	05/07/2027	4,336		255.2068	0	50,930		48,638		45,691			(2,292)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	06/13/2024	06/11/2027	7,127		253.02277	0	91,260		89,839		87,637			(1,421)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/23/2024	05/23/2025	4,037		272.19753	0	27,500		24,903		23,799			(2,597)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/02/2024	05/02/2025	3,685		270.40634	0	25,900		21,882		23,867			(4,018)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/27/2024	06/27/2025	4,425		271.46119	0	28,920		28,682		28,920			(238)				0/0

SCHEDULE DB - PART A - SECTION 1

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MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/06/2024	06/06/2025	6,586		272.35	0	44,100		41,192		36,356			(2,908)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/13/2024	06/13/2025	6,261		270.86885	0	45,730		43,594		43,922			(2,136)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/21/2024	06/20/2025	3,680		272.27346	0	23,600		23,142		22,366			(458)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/09/2024	05/09/2025	1,098		270.59255	0	8,670		7,493		7,110			(1,177)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/31/2024	05/30/2025	3,328		270.88061	0	21,600		19,925		22,121			(1,675)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/16/2024	05/16/2025	2,545		275.39371	0	16,240		14,351		11,120			(1,889)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/27/2024	06/26/2026	8,850		277.96975	0	60,000		59,753		60,000			(247)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/21/2024	06/18/2026	5,520		280.15363	0	34,500		34,166		31,733			(334)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/31/2024	05/29/2026	6,657		280.62257	0	37,980		36,513		37,379			(1,467)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/23/2024	05/22/2026	7,340		281.46151	0	44,600		42,506		38,601			(2,094)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/13/2024	06/12/2026	14,364		277.94683	0	102,960		100,556		97,157			(2,404)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/09/2024	05/08/2026	3,295		276.3266	0	26,640		24,840		22,563			(1,801)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/02/2024	05/01/2026	4,054		276.6444	0	29,260		27,000		27,041			(2,260)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/06/2024	06/05/2026	10,610		277.2523	0	79,460		76,840		67,517			(2,620)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/16/2024	05/15/2026	7,272		275.94285	0	65,000		61,234		50,165			(3,766)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/02/2024	05/02/2025	73,976		293.82	0	488,250		412,510		392,862			(75,740)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/06/2024	06/06/2025	74,602		293.99571	0	503,800		470,582		378,178			(33,218)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/21/2024	06/20/2025	71,903		292.81689	0	480,900		471,575		459,166			(9,325)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/27/2024	06/27/2025	88,320		292.92263	0	567,600		562,922		567,596			(4,678)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/09/2024	05/09/2025	75,545		295.74545	0	490,600		424,009		340,472			(66,591)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/23/2024	05/23/2025	86,052		293.42198	0	592,020		536,107		444,740			(55,913)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/16/2024	05/16/2025	70,941		295.77393	0	480,900		424,950		317,455			(55,950)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/13/2024	06/13/2025	85,432		294.21549	0	572,500		545,762		519,803			(26,738)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/31/2024	05/30/2025	74,059		295.73824	0	451,260		416,259		344,367			(35,001)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/09/2024	05/08/2026	53,525		295.74545	0	496,120		462,589		373,389			(33,531)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/27/2024	06/26/2026	39,710		292.33737	0	375,840		374,291		375,840			(1,549)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/13/2024	06/12/2026	28,705		293.62647	0	279,720		273,188		249,290			(6,532)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/16/2024	05/15/2026	51,686		295.47786	0	501,840		472,768		363,914			(29,072)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/23/2024	05/22/2026	38,094		293.42198	0	366,240		349,041		289,583			(17,199)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/06/2024	06/05/2026	36,623		294.29	0	344,520		333,162		269,066			(11,358)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/31/2024	05/29/2026	37,369		294.56	0	349,800		336,290		281,185			(13,510)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/21/2024	06/18/2026	44,169		293.40311	0	406,350		402,421		373,308			(3,929)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/02/2024	05/01/2026	28,977		293.52618	0	273,700		252,559		229,219			(21,141)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	06/21/2024	06/20/2025	173		19700	0	56,610		55,512		55,801			(1,098)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	05/16/2024	05/16/2025	183		18409	0	72,624		64,175		85,589			(8,449)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/21/2024	06/20/2025	10,940		282.0427	0	76,260		74,781		66,335			(1,479)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/02/2024	05/02/2025	8,053		285.13	0	51,290		43,334		33,112			(7,956)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/02/2024	05/02/2025	4,552		285.98539	0	27,170		22,955		17,352			(4,215)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/21/2024	06/20/2025	5,294		282.60962	0	35,550		34,861		30,296			(689)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/16/2024	05/16/2025	9,377		286.33618	0	62,640		55,352		34,010			(7,288)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/16/2024	05/16/2025	4,515		286.33618	0	30,160		26,651		16,375			(3,509)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/13/2024	06/13/2025	34,608		282.55376	0	227,360		216,742		195,093			(10,618)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/13/2024	06/13/2025	4,238		283.12	0	26,760		25,510		22,878			(1,250)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/09/2024	05/09/2025	4,528		287.54217	0	29,510		25,504		16,974			(4,006)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/27/2024	06/27/2025	12,088		283.80068	0	69,700		69,126		69,700			(574)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/27/2024	06/27/2025	2,133		283.51801	0	12,600		12,496		12,600			(104)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/31/2024	05/30/2025	7,086		284.256	0	37,600		34,684		33,677			(2,916)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/31/2024	05/30/2025	5,669		283.692	0	31,360		28,928		28,195			(2,432)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/23/2024	05/23/2025	14,705		284.75317	0	99,540		90,139		68,552			(9,401)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/23/2024	05/23/2025	5,602		284.75317	0	37,920		34,339		26,115			(3,581)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/09/2024	05/09/2025	8,359		287.54217	0	54,480		47,085		31,337			(7,395)				0/0

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RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/06/2024	06/06/2025	10,216		283.44316	0	63,220		59,052		50,529			(4,168)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/06/2024	06/06/2025	5,989		284.29264	0	34,850		32,552		27,661			(2,298)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/02/2024	05/01/2026	8,053		285.41513	0	68,770		63,458		52,133			(5,312)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/21/2024	06/18/2026	5,294		282.89308	0	46,950		46,496		42,047			(454)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/21/2024	06/18/2026	6,705		282.60962	0	60,420		59,836		54,048			(584)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/16/2024	05/15/2026	6,598		286.62309	0	58,520		55,130		39,108			(3,390)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/13/2024	06/12/2026	1,766		281.98752	0	16,100		15,724		14,529			(376)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/13/2024	06/12/2026	6,003		281.98752	0	54,740		53,462		49,399			(1,278)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/09/2024	05/08/2026	5,573		287.83	0	48,640		45,353		33,864			(3,287)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/27/2024	06/26/2026	3,200		282.38733	0	27,810		27,695		27,810			(115)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/27/2024	06/26/2026	3,200		278.14728	0	34,110		33,969		34,110			(141)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/31/2024	05/29/2026	3,898		282.564	0	32,340		31,091		30,532			(1,249)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/31/2024	05/29/2026	8,149		283.974	0	63,020		60,586		59,210			(2,434)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/23/2024	05/22/2026	16,806		283.89634	0	158,400		150,961		124,619			(7,439)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/23/2024	05/22/2026	7,703		281.61146	0	80,960		77,158		64,442			(3,802)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/06/2024	06/05/2026	2,466		282.87684	0	21,630		20,917		18,629			(713)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/06/2024	06/05/2026	8,455		284.85896	0	66,960		64,753		57,379			(2,207)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	05/02/2024	04/30/2027	5,602		286.27052	0	54,880		52,058		44,452			(2,822)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	06/21/2024	06/21/2027	8,823		279.49156	0	106,500		105,817		97,634			(683)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	05/16/2024	05/14/2027	6,946		286.04927	0	75,000		72,107		54,705			(2,893)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	06/13/2024	06/11/2027	5,650		282.27064	0	60,160		59,223		55,361			(937)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	06/27/2024	06/25/2027	3,911		283.51801	0	38,610		38,504		38,610			(106)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	05/31/2024	05/28/2027	8,149		283.128	0	79,120		77,086		76,035			(2,034)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	05/23/2024	05/21/2027	8,753		284.75317	0	93,500		90,578		77,172			(2,922)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	05/09/2024	05/07/2027	8,707		287.54217	0	91,500		87,383		69,116			(4,117)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	06/06/2024	06/04/2027	10,569		285.14212	0	100,500		98,291		88,841			(2,209)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	05/02/2024	05/02/2028	7,703		285.98539	0	86,020		82,714		72,474			(3,306)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	06/21/2024	06/21/2028	10,234		282.89308	0	121,220		120,638		111,761			(582)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	05/16/2024	05/16/2028	7,293		286.91	0	85,470		83,006		65,200			(2,464)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	06/13/2024	06/13/2028	7,769		282.27064	0	92,620		91,542		86,122			(1,078)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	06/27/2024	06/27/2028	3,555		285.77937	0	36,600		36,525		36,600			(75)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	05/31/2024	05/31/2028	9,567		282.282	0	108,000		105,926		104,967			(2,074)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	05/23/2024	05/23/2028	10,504		285.03878	0	123,900		121,007		105,537			(2,893)				0/0

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RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	05/09/2024	05/09/2028	9,056		289.84481	0	98,280		94,975		77,202			(3,305)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	06/06/2024	06/06/2028	11,273		283.72632	0	128,000		125,896		115,629			(2,104)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	05/02/2024	05/02/2029	8,754		281.42331	0	120,500		116,796		105,642			(3,704)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	06/21/2024	06/21/2029	10,234		283.17654	0	129,050		128,554		120,044			(496)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	05/16/2024	05/16/2029	8,682		286.33618	0	111,250		108,686		87,955			(2,564)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	06/13/2024	06/13/2029	7,416		285.10184	0	86,940		86,130		81,293			(810)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	06/27/2024	06/27/2029	7,822		279.8433	0	105,600		105,426		105,600			(174)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	05/31/2024	05/31/2029	11,693		283.692	0	135,960		133,872		132,980			(2,088)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	05/23/2024	03/07/2029	2,451		289.60854	0	26,530		26,013		22,717			(517)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	05/23/2024	05/23/2029	8,753		287.89488	0	101,500		99,605		87,749			(1,895)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	05/09/2024	05/09/2029	9,056		287.54217	0	114,140		111,070		93,271			(3,070)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	06/06/2024	06/06/2029	12,682		283.16	0	158,040		155,962		144,696			(2,078)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	05/23/2024	05/23/2025	1,025		2046	0	48,615		44,024		48,128			(4,591)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	05/16/2024	05/16/2025	954		2079	0	42,160		37,255		38,024			(4,905)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	06/21/2024	06/20/2025	841		2014	0	31,144		30,540		32,472			(604)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	06/13/2024	06/13/2025	784		2926	0	47,357		45,145		43,939			(2,212)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	05/31/2024	05/30/2025	805		2998	0	53,328		49,192		45,075			(4,136)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	06/27/2024	06/27/2025	958		2923	0	65,128		64,591		65,128			(537)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	05/02/2024	05/01/2026	7,568		638.19328	0	110,700		102,149		100,041			(8,551)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/15/2024	05/15/2025	16,870		201.33846	0	79,084		69,280		60,756			(9,804)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/05/2024	06/05/2025	19,447		200.34945	0	90,714		84,484		81,471			(6,230)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/20/2024	06/20/2025	18,904		200.48931	0	88,996		86,551		76,718			(2,445)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/22/2024	05/22/2025	20,821		201.51828	0	96,474		86,375		74,395			(10,099)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/08/2024	05/08/2025	13,489		200.77051	0	57,672		49,410		51,331			(8,262)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/30/2024	05/30/2025	21,658		197.98779	0	94,987		86,897		107,381			(8,090)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/12/2024	06/12/2025	10,007		198.90934	0	51,760		49,200		50,799			(2,560)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/30/2024	05/29/2026	4,029		198.38337	0	23,776		22,764		26,936			(1,012)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/05/2024	06/05/2026	13,463		200.34945	0	86,238		83,281		82,808			(2,957)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/15/2024	05/15/2026	1,985		199.92768	0	14,116		13,243		12,399			(873)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/20/2024	06/18/2026	5,970		200.69	0	38,160		37,635		35,253			(525)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/22/2024	05/22/2026	3,470		201.11484	0	23,128		21,921		19,952			(1,207)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/12/2024	06/12/2026	4,503		200.11	0	28,539		27,834		28,827			(705)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/01/2024	05/01/2025	398		250.3483	0	2,480		2,077		3,563			(403)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/05/2024	06/05/2025	3,516		256.23598	0	20,448		19,044		22,019			(1,404)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/22/2024	05/22/2025	3,136		255.52422	0	19,256		17,240		21,537			(2,016)				0/0

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SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/22/2024	05/22/2025	2,352		260.8956	0	9,150		8,192		10,358			(958)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/01/2024	05/01/2026	2,785		244.8296	0	31,780		29,204		41,604			(2,576)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/22/2024	05/22/2026	1,568		257.82624	0	11,644		11,036		13,252			(608)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/12/2024	06/12/2025	399		5681	0	64,630		61,434		70,187			(3,196)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/20/2024	06/20/2025	467		5744	0	74,871		72,814		75,664			(2,057)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/26/2024	06/26/2025	920		5760	0	128,525		127,113		143,010			(1,412)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/30/2024	05/30/2025	336		5653	0	45,904		41,995		69,471			(3,909)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/26/2024	06/26/2025	226		5765	0	30,901		30,561		34,466			(340)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/30/2024	05/30/2025	513		5641	0	72,848		66,644		109,442			(6,204)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/20/2024	06/20/2025	1,781		5720	0	307,455		299,008		309,299			(8,447)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/12/2024	06/12/2025	2,483		5686	0	394,251		374,755		428,979			(19,496)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/20/2024	06/18/2026	294		5703	0	69,088		68,138		63,782			(950)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/30/2024	05/29/2026	478		5653	0	90,639		86,779		115,120			(3,860)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/12/2024	06/12/2026	677		5692	0	141,648		138,151		139,013			(3,497)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/26/2024	06/26/2026	469		5760	0	91,341		90,840		89,335			(501)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/30/2024	05/29/2026	177		5664	0	32,670		31,279		41,550			(1,391)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/12/2024	06/12/2026	451		5761	0	80,158		78,179		78,217			(1,979)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/26/2024	06/26/2026	382		5754	0	75,438		75,024		73,808			(414)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/20/2024	06/18/2026	605		5744	0	129,955		128,167		119,308			(1,788)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	06/20/2024	06/17/2027	657		5755	0	163,590		162,091		153,172			(1,499)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	05/30/2024	05/28/2027	548		5653	0	126,170		122,588		153,840			(3,582)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	06/26/2024	06/25/2027	399		5754	0	95,128		94,780		93,609			(348)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	06/12/2024	06/11/2027	608		5686	0	153,475		150,948		151,336			(2,527)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	06/12/2024	06/12/2028	694		5669	0	201,960		199,470		202,864			(2,490)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	06/26/2024	06/26/2028	486		5754	0	132,132		131,770		131,330			(362)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	06/20/2024	06/20/2028	761		5761	0	213,752		212,288		202,863			(1,464)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	05/30/2024	05/30/2028	796		5658	0	207,090		202,693		248,344			(4,397)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	06/26/2024	06/26/2029	521		5783	0	150,000		149,671		147,919			(329)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	05/30/2024	05/30/2029	796		5658	0	227,655		223,788		270,708			(3,867)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	06/12/2024	06/12/2029	1,076		5675	0	340,876		337,514		339,356			(3,362)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	06/20/2024	06/20/2029	934		5744	0	295,704		294,084		283,519			(1,620)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	05/09/2024	05/09/2025	455		5054	0	52,210		45,123		44,079			(7,087)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	06/06/2024	06/06/2025	434		5049	0	53,460		49,935		42,291			(3,525)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	06/05/2024	06/05/2025	41		38769	0	29,120		27,120		27,707			(2,000)				0/0

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DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	05/01/2024	05/01/2025	16		38207	0	21,180		17,738		28,345			(3,442)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	05/01/2024	05/01/2025	37		37827	0	23,940		20,049		27,238			(3,891)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	06/05/2024	06/05/2025	18		38730	0	28,350		26,403		30,110			(1,947)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	05/02/2024	05/02/2025	211		17524	0	80,660		68,148		108,513			(12,512)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	06/26/2024	06/26/2025	172		2915	0	7,550		7,467		6,411			(83)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	06/20/2024	06/20/2025	342		2909	0	15,900		15,463		13,495			(437)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	06/26/2024	06/26/2025	206		2907	0	29,520		29,196		28,639			(324)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	06/06/2024	06/06/2025	883		2917	0	66,300		61,929		58,786			(4,371)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	06/13/2024	06/13/2025	2,394		382.40217	0	13,140		12,526		12,293			(614)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	05/01/2024	05/01/2025	16,581		368.62578	0	126,880		106,258		193,335			(20,622)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	05/01/2024	05/01/2025	5,708		376.71936	0	25,830		21,632		40,184			(4,198)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	05/08/2024	05/08/2025	5,656		379.8399	0	26,250		22,490		32,356			(3,760)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	06/05/2024	06/05/2025	6,917		383.4282	0	35,360		32,931		32,336			(2,429)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	05/08/2024	05/08/2025	11,312		375.013	0	72,240		61,892		90,322			(10,348)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	06/13/2024	06/13/2025	20,744		374.12995	0	189,540		180,688		184,357			(8,852)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	05/01/2024	05/01/2025	13,047		369.72945	0	93,600		78,387		142,858			(15,213)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	05/08/2024	05/08/2025	19,391		371.3	0	155,520		133,242		195,174			(22,278)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	06/05/2024	06/05/2025	13,301		378.91728	0	91,000		84,750		85,854			(6,250)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	06/05/2024	06/05/2025	17,025		375.91	0	139,520		129,938		133,966			(9,582)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	06/13/2024	06/13/2025	12,500		378.64207	0	87,420		83,337		83,387			(4,083)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	RBC-	05/01/2024	05/01/2026	2,175		368.62578	0	22,880		21,026		31,950			(1,854)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	RBC-	05/08/2024	05/08/2026	5,117		370.9287	0	57,950		53,811		68,593			(4,139)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	RBC-	06/05/2024	06/05/2026	3,458		376.66182	0	37,440		36,156		36,689			(1,284)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	RBC-	06/13/2024	06/12/2026	5,053		375.25798	0	58,710		57,339		57,370			(1,371)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	SG-	05/08/2024	05/08/2025	30,438		402.61975	0	164,160		140,644		146,922			(23,516)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/22/2024	05/22/2025	14,013		397.88744	0	128,260		114,833		98,626			(13,427)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/15/2024	05/15/2025	18,587		407.4812	0	85,400		74,813		62,498			(10,587)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/30/2024	05/30/2025	18,780		401.80294	0	96,600		88,373		108,355			(8,227)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/30/2024	05/30/2025	11,268		391.3665	0	105,840		96,826		117,693			(9,014)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/15/2024	05/15/2025	15,666		395.0534	0	148,090		129,732		119,195			(18,358)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	SG-	05/08/2024	05/08/2025	13,884		393.63103	0	126,360		108,259		117,127			(18,101)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/22/2024	05/22/2025	21,681		408.09938	0	110,700		99,112		78,501			(11,588)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/16/2024	05/16/2025	1,363		217.60967	0	4,320		3,817		3,383			(503)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	TRU-	06/13/2024	06/13/2025	114		38724	0	91,520		87,246		89,364			(4,274)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/27/2024	06/27/2025	115		39047	0	118,800		117,821		118,799			(979)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/06/2024	06/06/2025	95		38031	0	101,380		94,696		99,371			(6,684)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/30/2024	05/30/2025	13,454		374.98476	0	89,500		81,878		103,128			(7,622)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/26/2024	06/26/2025	13,845		379.3459	0	91,000		90,000		82,154			(1,000)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/26/2024	06/26/2025	15,975		374.08764	0	142,800		141,231		133,170			(1,569)				0/0

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S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/26/2024	06/26/2025	5,857		384.60416	0	27,280		26,980		23,861			(300)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/15/2024	05/15/2025	24,635		373.07655	0	205,160		179,727		176,181			(25,433)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/30/2024	05/30/2025	1,884		380.55936	0	8,750		8,005		9,857			(745)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/15/2024	05/15/2025	15,263		376.81105	0	102,030		89,382		83,863			(12,648)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/15/2024	05/15/2025	3,213		382.03935	0	15,360		13,456		11,773			(1,904)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/30/2024	05/30/2025	19,374		372.01164	0	154,080		140,958		178,818			(13,122)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/30/2024	05/29/2026	3,767		370.89672	0	42,980		41,150		47,337			(1,830)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/15/2024	05/15/2026	6,427		373.45	0	71,760		67,324		63,606			(4,436)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/26/2024	06/26/2026	1,597		376.34118	0	17,400		17,305		15,914			(95)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/21/2024	06/18/2026	2,332		653.29624	0	37,180		36,821		26,359			(359)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/27/2024	06/26/2026	1,445		659.98656	0	19,200		19,121		19,200			(79)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	06/26/2024	06/26/2025	26		39089	0	19,000		18,791		17,394			(209)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	06/26/2024	06/26/2025	26		38893	0	43,700		43,220		41,459			(480)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	06/05/2024	06/05/2025	242		2070	0	25,650		23,888		20,302			(1,762)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	06/05/2024	06/05/2025	436		2037	0	16,200		15,087		14,958			(1,113)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	05/08/2024	05/08/2025	341		2084	0	7,000		5,997		6,383			(1,003)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	06/20/2024	06/20/2025	248		2015	0	6,150		5,981		6,691			(169)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	06/12/2024	06/12/2025	438		2030	0	12,960		12,319		12,340			(641)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	05/22/2024	05/22/2025	336		2067	0	11,130		9,965		9,300			(1,165)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	06/27/2024	06/27/2025	932		2028	0	48,260		47,862		48,260			(398)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	06/27/2024	06/27/2025	1,855		376.55538	0	7,490		7,428		7,490			(62)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	06/06/2024	06/06/2025	2,123		377.51352	0	10,720		10,013		9,425			(707)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	05/23/2024	05/23/2025	2,399		373.58964	0	16,740		15,159		14,621			(1,581)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	06/27/2024	06/27/2025	34,719		407.11749	0	166,370		164,999		166,369			(1,371)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	05/23/2024	05/23/2025	21,595		404.72211	0	106,920		96,822		85,677			(10,098)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	05/31/2024	05/30/2025	18,878		405.04893	0	93,720		86,451		76,856			(7,269)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	05/31/2024	05/30/2025	10,902		394.51841	0	104,140		96,063		91,873			(8,077)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	06/06/2024	06/06/2025	24,153		403.88672	0	132,860		124,100		111,511			(8,760)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	05/23/2024	05/23/2025	14,130		394.59468	0	130,380		118,066		114,311			(12,314)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	06/06/2024	06/06/2025	7,697		394.84448	0	73,370		68,532		65,292			(4,838)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	06/13/2024	06/12/2026	2,539		646.78047	0	38,920		38,011		32,558			(909)				0/0
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	07/11/2023	07/05/2024	50		4,400.00	1,979,830			82,493		5,323,707			(989,915)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	07/11/2023	07/05/2024	125		4,450.00	4,524,192			188,508		12,685,006			(2,262,096)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	07/18/2023	07/12/2024	150		4,410.00	7,262,930			302,622		15,878,178			(3,631,465)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	07/18/2023	07/12/2024	50		4,480.00	2,166,330			90,264		4,943,556			(1,083,165)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	07/05/2023	07/05/2024	3,036		4,446.82	182,250			7,757		291,339			(91,125)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	07/05/2023	07/05/2024	1,911		4,446.82	243,950			10,383		641,574			(121,975)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	07/12/2023	07/12/2024	2,124		4,472.16	130,150			6,968		329,177			(65,075)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	07/12/2023	07/12/2024	2,124		4,472.16	237,500			12,716		679,749			(118,750)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	07/19/2023	07/19/2024	2,847		4,565.72	174,200			11,239		0			(87,100)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	07/19/2023	07/19/2024	2,519		4,565.72	270,250			17,435		35,906			(135,125)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	07/25/2023	07/19/2024	225		4,530.00	9,397,242			391,552		21,212,114			(4,698,621)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	07/26/2023	07/26/2024	2,628		4,566.75	162,000			12,230		0			(81,000)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	07/26/2023	07/26/2024	2,080		4,566.75	222,300			16,782		0			(111,150)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	08/02/2023	07/26/2024	200		4,550.00	7,640,905			347,314		18,536,006			(4,167,766)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	08/09/2023	08/02/2024	75		4,510.00	2,869,468			358,683		7,279,737			(1,434,734)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	08/09/2023	08/02/2024	125		4,580.00	4,213,193			526,649		11,264,314			(2,106,596)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	08/02/2023	08/02/2024	2,880		4,513.39	154,700			13,723		40,187			(77,350)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	08/02/2023	08/02/2024	2,437		4,513.39	259,600			23,029		368,021			(129,800)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	08/09/2023	08/09/2024	2,574		4,467.71	147,200			15,828		450,257			(73,600)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WF-	08/09/2023	08/09/2024	1,903		4,467.71	207,400			22,301		649,337			(103,700)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	08/16/2023	08/09/2024	225		4,490.00	8,242,093			1,030,262		22,380,600			(4,121,046)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	08/16/2023	08/16/2024	3,292		4,404.33	165,300			20,885		643,389			(82,650)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	08/16/2023	08/16/2024	2,043		4,404.33	207,900			24,590		726,512			(103,950)				

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	08/23/2023	08/23/2024	3,494		4,436.01	184,450			26,775		37,558			(92,225)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	08/23/2023	08/23/2024	1,465		4,436.01	157,300			22,834		197,084			(78,650)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	08/23/2023	08/16/2024	75		4,380.00	3,295,918			411,990		8,308,292			(1,647,959)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	08/23/2023	08/16/2024	150		4,470.00	5,688,680			711,085		15,283,013			(2,844,340)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	08/30/2023	08/23/2024	175		4,380.00	8,497,568			1,062,196		19,460,484			(4,248,784)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	08/30/2023	08/23/2024	25		4,440.00	1,108,868			138,608		2,632,352			(554,434)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/07/2023	08/30/2024	125		4,420.00	5,195,068			708,418		13,464,488			(2,833,673)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/07/2023	08/30/2024	100		4,510.00	3,551,255			484,262		9,890,013			(1,937,048)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/08/2023	09/20/2024	50		4,450.00	2,056,680			428,475		5,309,158			(1,028,340)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	09/06/2023	09/06/2024	5,822		4,465.48	325,000			59,583		949,400			(162,500)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WF-	09/06/2023	09/06/2024	2,911		4,465.48	327,600			60,060		1,024,997			(163,800)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/14/2023	09/06/2024	75		4,460.00	3,133,243			652,759		7,818,679			(1,566,621)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/14/2023	09/06/2024	125		4,510.00	4,779,193			995,665		12,421,422			(2,389,596)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/18/2023	07/19/2024	50		4,400.00	1,913,680			95,684		5,361,484			(1,148,208)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/20/2023	09/13/2024	225		4,480.00	8,378,668			1,745,556		23,126,346			(4,189,334)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/22/2023	09/20/2024	25		4,450.00	806,691			168,061		2,654,579			(403,345)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	09/13/2023	09/13/2024	3,134		4,467.44	159,600			32,363		401,279			(79,800)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	09/13/2023	09/13/2024	1,791		4,467.44	216,800			43,962		619,423			(108,400)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	09/20/2023	09/20/2024	3,748		4,402.20	188,100			41,800		9,600			(94,050)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	09/20/2023	09/20/2024	1,590		4,402.20	186,900			41,533		215,822			(93,450)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/27/2023	09/20/2024	100		4,360.00	3,374,755			703,074		11,492,798			(1,687,378)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/27/2023	09/20/2024	150		4,450.00	4,271,030			889,798		15,927,473			(2,135,515)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/27/2023	10/18/2024	50		4,250.00	2,203,380			593,218		6,386,983			(1,016,945)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	09/27/2023	09/27/2024	3,509		4,274.51	153,000			36,975		142,379			(76,500)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WF-	09/27/2023	09/27/2024	2,339		4,274.51	235,000			56,792		493,615			(117,500)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	10/03/2023	12/20/2024	25		4,200.00	1,195,042			469,481		3,413,085			(512,161)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	10/04/2023	09/27/2024	100		4,280.00	3,827,754			869,944		12,322,157			(2,087,866)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	10/04/2023	09/27/2024	125		4,330.00	4,398,191			999,589		14,794,812			(2,399,013)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	10/04/2023	12/20/2024	25		4,200.00	1,215,042			477,338		3,413,085			(520,732)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	10/11/2023	10/04/2024	100		4,250.00	4,782,854			1,394,999		12,667,287			(2,391,427)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	10/11/2023	10/04/2024	125		4,290.00	5,587,691			1,629,743		15,348,842			(2,793,846)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	10/18/2023	10/11/2024	225		4,340.00	9,052,765			2,640,390		26,663,890			(4,526,383)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	10/19/2023	12/20/2024	25		4,300.00	1,132,417			444,878		3,177,836			(485,322)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	10/04/2023	10/04/2024	3,166		4,263.75	129,600			33,794		786,370			(64,800)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	10/04/2023	10/04/2024	1,524		4,263.75	136,500			35,593		650,640			(68,250)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	10/11/2023	10/11/2024	2,856		4,376.95	126,250			35,296		829,585			(63,125)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WF-	10/11/2023	10/11/2024	2,170		4,376.95	215,650			60,289		1,019,952			(107,825)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	10/18/2023	10/18/2024	3,129		4,314.60	152,550			45,519		493,487			(76,275)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WF-	10/18/2023	10/18/2024	2,202		4,314.60	213,750			63,780		681,688			(106,875)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	10/24/2023	11/15/2024	25		4,200.00	1,145,012			396,350		3,361,273			(528,467)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	10/25/2023	10/18/2024	125		4,300.00	4,215,441			1,229,504		15,364,790			(2,107,721)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	10/25/2023	10/18/2024	125		4,370.00	3,704,316			1,080,426		14,523,311			(1,852,158)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	10/25/2023	10/25/2024	3,702		4,186.77	145,700			46,217		491,933			(72,850)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	10/25/2023	10/25/2024	2,150		4,186.77	172,800			54,813		581,301			(86,400)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	11/01/2023	10/25/2024	100		4,160.00	4,247,554			1,351,494		13,690,122			(2,316,848)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	11/01/2023	10/25/2024	150		4,230.00	5,674,578			1,805,548		19,522,708			(3,095,225)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	11/08/2023	11/01/2024	150		4,160.00	7,873,428			2,952,536		20,604,346			(3,936,714)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	11/08/2023	11/01/2024	50		4,280.00	2,198,179			824,317		6,291,895			(1,099,090)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	11/01/2023	10/25/2024	3,658		4,237.86	151,900			51,055		392,796			(75,950)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WF-	11/01/2023	10/25/2024	2,006		4,237.86	182,750			61,424		537,636			(91,375)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	11/08/2023	10/25/2024	2,738		4,382.78	139,200			49,493		681,751			(69,600)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	11/08/2023	10/25/2024	1,939		4,382.78	198,900			70,720		806,550			(99,450)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	11/15/2023	11/08/2024	225		4,360.00	10,836,340			4,063,628		26,708,954			(5,418,170)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	11/15/2023	11/15/2024	2,998		4,502.88	157,950			59,231		619,746			(78,975)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WF-	11/15/2023	11/15/2024	1,777		4,502.88	192,000			72,000		629,232			(96,000)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	11/22/2023	11/15/2024	125		4,410.00	6,078,441			2,279,415		14,310,701			(3,039,221)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	11/22/2023	11/15/2024	125		4,500.00	5,272,191			1,977,072		13,250,665			(2,636,096)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	11/22/2023	11/22/2024	3,292		4,502.88	169,500			66,858		294,990			(84,750)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	11/22/2023	11/22/2024	2,085		4,502.88	246,050			97,053		519,590			(123,025)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	11/29/2023	11/22/2024	225		4,540.00	9,018,790			3,382,046		23,125,024			(4,509,395)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	11/30/2023	12/20/2024	25		4,500.00	1,078,789			497,903		2,711,761			(497,903)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	12/06/2023	11/29/2024	200		4,560.00	7,763,303			3,175,897		20,279,576			(4,234,529)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	12/06/2023	12/06/2024	5,825		4,549.34	283,550			122,719		1,183,182			(141,775)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	12/06/2023	12/06/2024	3,297		4,549.34	348,000			150,613		1,185,155			(174,000)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	12/13/2023	12/06/2024	4,570		4,570.00	9,807,190			4,494,962		22,722,782			(4,903,595)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	12/13/2023	12/13/2024	2,549		4,707.09	135,600			61,239		450,828			(67,800)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WF-	12/13/2023	12/13/2024	1,806		4,707.09	188,700			85,219		574,099			(94,350)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	12/15/2023	08/16/2024	25		4,550.00	1,007,392			188,886		2,349,969			(755,544)				

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	12/20/2023	12/13/2024	150		4,620.00	7,243,128			3,319,767		14,535,461			(3,621,564)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	12/20/2023	12/13/2024	75		4,710.00	3,152,817			1,445,041		6,651,155			(1,576,408)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	12/20/2023	12/20/2024	3,193		4,698.35	162,000			76,210		172,749			(81,000)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WF-	12/20/2023	12/20/2024	1,916		4,698.35	200,700			94,415		304,457			(100,350)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	12/28/2023	12/20/2024	250		4,730.00	10,774,377			4,938,256		21,855,752			(5,387,189)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	12/27/2023	12/27/2024	2,928		4,781.58	162,400			79,454		341,707			(81,200)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WF-	12/27/2023	12/27/2024	1,150		4,781.58	133,650			65,388		290,519			(66,825)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	01/04/2024	12/27/2024	225		4,770.00		7,978,617		3,989,308		19,004,224			(3,989,308)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	01/04/2024	12/20/2024	50		4,650.00		2,107,580		1,053,790		4,734,312			(1,053,790)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	01/10/2024	01/03/2025	75		4,700.00		3,268,992		1,770,704		6,854,928			(1,498,288)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	01/10/2024	01/03/2025	125		4,760.00		4,915,817		2,662,734		10,750,899			(2,253,083)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	01/18/2024	01/10/2025	50		4,700.00		2,101,630		1,138,383		4,603,320			(963,247)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	01/18/2024	01/10/2025	125		4,770.00		4,637,442		2,511,948		10,725,035			(2,125,494)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPMorgan-	01/03/2024	01/03/2025	3,295		4,704.81		156,550		79,538		475,664			(77,013)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WellsFargo-	01/03/2024	01/03/2025	1,807		4,704.81		169,150		85,939		468,703			(83,211)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPMorgan-	01/10/2024	01/10/2025	1,881		4,783.45		102,600		54,058		425,551			(48,542)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WellsFargo-	01/10/2024	01/10/2025	1,881		4,783.45		200,700		105,745		630,421			(94,955)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	01/17/2024	01/17/2025	2,532		4,739.21		136,800		74,652		303,052			(62,148)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WellsFargo-	01/17/2024	01/17/2025	1,372		4,739.21		149,500		81,582		307,445			(67,918)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	01/24/2024	01/17/2025	225		4,770.00		10,636,992		5,761,704		19,458,594			(4,875,288)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	01/24/2024	01/17/2025	25		4,840.00		1,058,692		573,458		2,007,466			(485,234)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	01/24/2024	01/24/2025	2,157		4,868.55		126,000		71,129		204,603			(54,871)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	01/24/2024	01/24/2025	2,259		4,868.55		247,500		139,718		431,510			(107,782)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	01/31/2024	01/24/2025	200		4,860.00		8,266,104		4,477,473		15,816,027			(3,788,631)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPMorgan-	01/31/2024	01/31/2025	2,683		4,846.10		143,000		83,417		182,183			(59,583)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BNP-	01/31/2024	01/31/2025	2,167		4,846.10		228,900		133,525		333,098			(95,375)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	02/07/2024	01/31/2025	25		4,850.00		1,237,992		731,541		2,013,402			(506,451)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	02/07/2024	01/31/2025	200		4,910.00		9,058,904		5,352,989		15,066,725			(3,705,915)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	02/07/2024	02/07/2025	2,903		4,995.06		163,850		98,875		491,942			(64,975)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BNP-	02/07/2024	02/07/2025	2,202		4,995.06		255,200		154,000		575,452			(101,200)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	02/13/2024	09/20/2024	100		5,000.00		2,494,822		891,008		5,400,856			(1,603,814)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	02/13/2024	12/20/2024	200		5,000.00		6,678,729		3,673,301		12,706,733			(3,005,428)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	02/14/2024	02/07/2025	150		4,940.00		6,450,980		4,031,862		11,002,613			(2,419,117)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	02/14/2024	02/07/2025	75		5,000.00		2,919,942		1,824,964		5,119,424			(1,094,978)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	GoldmanSachs-	02/14/2024	02/14/2025	1,350		9,999.99		149,850		93,441		391,366			(56,409)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	02/14/2024	02/14/2025	1,000		9,999.99		218,000		135,937		478,315			(82,063)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	02/22/2024	02/14/2025	25		4,950.00		1,246,767		779,230		1,827,155			(467,538)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	02/22/2024	02/14/2025	175		5,020.00		7,877,542		4,923,464		11,757,607			(2,954,078)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	02/21/2024	02/21/2025	2,609		4,981.80		137,800		88,699		89,131			(49,101)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	02/21/2024	02/21/2025	1,606		4,981.80		172,800		111,228		150,238			(61,572)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPMorgan-	02/28/2024	02/28/2025	1,350		9,999.99		144,450		95,885		209,275			(48,565)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BNP-	02/28/2024	02/28/2025	1,350		9,999.99		290,250		192,666		409,921			(97,584)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	02/28/2024	02/21/2025	175		4,990.00		8,248,892		5,155,557		12,292,146			(3,093,334)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	02/28/2024	02/21/2025	50		5,090.00		2,019,980		1,262,487		3,097,453			(757,492)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	03/06/2024	02/28/2025	200		5,080.00		8,912,704		6,076,844		12,674,128			(2,835,860)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	03/06/2024	02/28/2025	25		5,140.00		1,016,242		692,893		1,462,729			(323,350)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	03/06/2024	03/06/2025	2,645		5,104.76		137,700		94,021		372,776			(43,679)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	03/06/2024	03/06/2025	1,763		5,104.76		188,100		128,434		393,602			(59,666)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	03/13/2024	03/07/2025	75		5,090.00		3,682,842		2,608,680		4,736,583			(1,074,162)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	03/13/2024	03/07/2025	175		5,140.00		8,003,367		5,669,052		10,346,513			(2,334,315)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	03/13/2024	03/13/2025	3,194		5,165.00		161,700		113,451		364,272			(48,249)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	03/13/2024	03/13/2025	1,936		5,165.00		203,000		142,427		367,822			(60,573)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	03/20/2024	03/14/2025	100		5,120.00		4,797,455		3,398,197		6,133,140			(1,399,258)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	03/20/2024	03/14/2025	150		5,160.00		6,773,780		4,798,094		8,721,354			(1,975,686)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	03/20/2024	03/20/2025	4,115		5,224.62		212,850		153,344		115,094			(59,506)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	03/20/2024	03/20/2025	1,818		5,224.62		215,650		155,361		151,526			(60,289)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	03/27/2024	03/27/2025	3,144		5,248.49		158,400		117,097		193,684			(41,303)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	03/27/2024	03/27/2025	2,858		5,248.49		301,500		222,883		341,692			(78,617)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	03/28/2024	03/21/2025	125		5,150.00		6,380,442		4,519,480		7,442,758			(1,860,962)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	03/28/2024	03/21/2025	125		5,240.00		5,622,942		3,982,917		6,566,009			(1,640,025)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	04/03/2024	01/03/2025	3,295		4,704.81		300,700		213,497		467,635			(87,203)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MorganStanley-	04/03/2024	01/03/2025	1,807		4,704.81		324,700		230,537		470,419			(94,163)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Citi-	04/03/2024	01/10/2025	1,881		4,783.45		180,900		128,439		421,071			(52,461)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Citi-	04/03/2024	01/10/2025	1,881		4,783.45		342,000		242,820		630,574			(99,180)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Citi-	04/03/2024	01/17/2025	2,532		4,739.21		237,600		168,696		303,651			(68,904)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Citi-	04/03/2024	01/17/2025	1,372		4,739.21		256,750		182,293		305,067			(74,458)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPMorgan-	04/03/2024	01/24/2025	2,157		4,868.55		171,150		121,517		205,144			(49,634)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Citi-	04/03/2024	01/24/2025	2,259		4,868.55		352,000		249,920		427,897			(102,080)				

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPMorgan-	04/03/2024	01/31/2025	2,683		4,845.65		201,500		143,065		184,424			(58,435)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPMorgan-	04/03/2024	01/31/2025	2,167		4,846.10		325,500		231,105		331,654			(94,395)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	04/03/2024	02/07/2025	2,903		4,995.06		227,650		167,633		485,560			(60,017)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MorganStanley-	04/03/2024	02/07/2025	2,202		4,995.06		347,600		255,960		576,436			(91,640)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	04/03/2024	02/14/2025	2,700		5,000.62		206,550		152,096		398,773			(54,454)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MorganStanley-	04/03/2024	02/14/2025	2,000		5,000.62		295,000		217,227		478,257			(77,773)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPMorgan-	04/03/2024	02/21/2025	2,609		4,981.80		162,500		119,659		86,795			(42,841)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPMorgan-	04/03/2024	02/21/2025	1,606		4,981.80		200,800		147,862		149,496			(52,938)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPMorgan-	04/03/2024	02/28/2025	2,663		5,069.76		163,350		120,285		210,682			(43,065)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPMorgan-	04/03/2024	02/28/2025	2,663		5,069.76		329,400		242,558		413,289			(86,842)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	04/03/2024	03/06/2025	2,645		5,104.76		172,800		131,040		366,858			(41,760)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Citi-	04/03/2024	03/06/2025	1,763		5,104.76		227,700		172,673		397,325			(55,028)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	04/03/2024	03/13/2025	3,194		5,165.31		189,750		143,894		373,045			(45,856)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Citi-	04/03/2024	03/13/2025	1,936		5,165.31		230,000		174,417		373,951			(55,583)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	04/03/2024	03/20/2025	4,115		5,224.62		215,000		163,042		114,671			(51,958)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MorganStanley-	04/03/2024	03/20/2025	1,818		5,224.62		213,750		162,094		151,010			(51,656)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	04/03/2024	03/27/2025	3,144		5,248.49		155,100		117,618		191,952			(37,483)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPMorgan-	04/03/2024	03/27/2025	2,858		5,248.49		289,500		219,538		339,850			(69,963)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	SocGen-	04/03/2024	04/03/2025	6,812		5,211.49		351,450		266,516		618,678			(84,934)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPMorgan-	04/03/2024	04/03/2025	4,317		5,211.49		450,000		341,250		691,061			(108,750)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	04/04/2024	03/28/2025	100		5,210.00		4,723,455		3,649,942		5,552,665			(1,073,512)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	04/04/2024	03/28/2025	125		5,250.00		5,573,567		4,306,847		6,557,440			(1,266,720)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	04/04/2024	03/21/2025	25		5,150.00		1,100,042		850,033		1,488,552			(250,010)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	04/10/2024	04/04/2025	75		5,150.00		3,321,867		2,629,812		4,566,026			(692,056)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	04/10/2024	04/04/2025	150		5,220.00		5,966,630		4,723,582		8,315,315			(1,243,048)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPMorgan-	04/10/2024	04/10/2025	6,685		5,160.64		341,550		265,650		1,009,984			(75,900)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPMorgan-	04/10/2024	04/10/2025	3,294		5,160.64		348,500		271,056		776,407			(77,444)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	04/12/2024	10/04/2024	3,166		4,263.75		252,000		142,800		462,391			(109,200)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Citi-	04/12/2024	10/04/2024	1,524		4,263.75		255,200		144,613		403,386			(110,587)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	04/12/2024	10/11/2024	2,856		4,376.95		239,250		135,575		498,051			(103,675)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Citi-	04/12/2024	10/11/2024	2,170		4,376.95		347,600		196,973		592,878			(150,627)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	04/12/2024	10/18/2024	3,129		4,314.60		241,600		136,907		293,157			(104,693)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Citi-	04/12/2024	10/18/2024	2,202		4,314.60		318,450		180,455		396,394			(137,995)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	04/12/2024	10/25/2024	3,702		4,186.77		228,950		129,738		299,253			(99,212)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Citi-	04/12/2024	10/25/2024	2,150		4,186.77		264,000		149,600		352,534			(114,400)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPMorgan-	04/12/2024	11/01/2024	3,658		4,237.86		214,700		134,954		235,399			(79,746)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Citi-	04/12/2024	11/01/2024	2,006		4,237.86		254,500		159,971		316,011			(94,529)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	04/12/2024	11/08/2024	2,738		4,382.78		193,200		121,440		396,496			(71,760)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Citi-	04/12/2024	11/08/2024	1,939		4,382.78		274,500		172,543		472,779			(101,957)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	04/12/2024	11/15/2024	2,998		4,502.88		211,200		132,754		363,803			(78,446)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Citi-	04/12/2024	11/15/2024	1,777		4,502.88		250,000		157,143		397,035			(92,857)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPMorgan-	04/12/2024	11/22/2024	3,292		4,556.62		153,900		96,737		176,660			(57,163)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Citi-	04/12/2024	11/22/2024	2,085		4,556.62		230,450		144,854		300,778			(85,596)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPMorgan-	04/12/2024	12/06/2024	5,825		4,549.34		316,800		213,840		702,179			(102,960)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Citi-	04/12/2024	12/06/2024	3,297		4,549.34		394,200		266,085		711,613			(128,115)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	04/12/2024	12/13/2024	2,549		4,707.09		110,600		74,655		261,451			(35,945)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Citi-	04/12/2024	12/13/2024	1,806		4,707.09		176,000		118,800		335,140			(57,200)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Citi-	04/12/2024	12/20/2024	3,193		4,698.35		124,200		83,835		105,156			(40,365)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Citi-	04/12/2024	12/20/2024	1,916		4,698.35		168,300		113,603		187,402			(54,698)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPMorgan-	04/12/2024	12/27/2024	2,928		4,781.58		123,250		83,194		202,637			(40,056)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Citi-	04/12/2024	12/27/2024	1,150		4,781.58		116,200		78,435		183,717			(37,765)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	04/12/2024	04/17/2025	5,150		5,150.00		2,223,230		1,760,057		3,103,336			(463,173)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	04/15/2024	01/17/2025	5,050		5,050.00		2,229,865		1,610,458		3,110,811			(619,407)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	04/16/2024	10/18/2024	5,050		5,050.00		753,192		439,362		1,320,731			(313,830)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	04/17/2024	04/11/2025	75		5,150.00		2,836,692		2,245,715		4,614,783			(590,978)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	04/17/2024	04/11/2025	200		5,200.00		6,978,504		5,524,649		11,527,600			(1,453,855)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	04/17/2024	04/17/2025	8,861		5,022.00		431,650		344,121		1,094,369			(87,529)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	04/17/2024	04/17/2025	4,381		5,022.00		446,600		356,039		903,879			(90,561)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	04/18/2024	04/17/2025	50		4,950.00		2,467,390		1,953,350		3,909,935			(514,040)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	04/22/2024	03/21/2025	50		4,975.00		2,202,580		1,701,994		3,688,436			(500,586)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	04/24/2024	04/17/2025	125		5,010.00		5,904,692		4,674,548		9,158,727			(1,230,144)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	04/24/2024	04/17/2025	125		5,060.00		5,495,692		4,350,756		8,652,220			(1,144,936)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	GS-	04/24/2024	04/24/2025	7,493		5,071.63		376,200		306,185		989,636			(70,015)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPMorgan-	04/24/2024	04/24/2025	3,648		5,071.63		386,650		314,690		795,951			(71,960)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	05/01/2024	04/25/2025	150		5,030.00		6,476,480		5,593,323		10,835,321			(883,156)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	05/01/2024	04/25/2025	100		5,080.00		4,003,055		3,457,184		6,821,676			(545,871)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	05/01/2024	05/01/2025	4,782		5,018.39		240,000		200,645		603,755			(39,355)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPMorgan-	05/01/2024	05/01/2025	4,583		5,018.39		462,300		386,493		913,589			(75,807)				

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	05/02/2024	05/16/2025	50		5,000.00		2,437,580		2,132,882		3,814,499			(304,697)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	05/08/2024	05/02/2025	150		5,040.00		7,851,830		6,870,351		10,796,886			(981,479)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	05/08/2024	05/02/2025	75		5,120.00		3,516,717		3,077,128		4,920,975			(439,590)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPMorgan-	05/08/2024	05/08/2025	3,952		5,187.67		211,150		180,499		503,083			(30,651)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPMorgan-	05/08/2024	05/08/2025	4,819		5,187.67		500,000		427,419		959,728			(72,581)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	05/15/2024	05/09/2025	200		5,200.00		9,969,904		8,723,666		11,997,479			(1,246,238)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	05/15/2024	05/15/2025	4,898		5,308.15		280,800		245,323		570,275			(35,477)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	05/15/2024	05/15/2025	4,710		5,308.15		535,000		467,406		850,634			(67,594)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	05/22/2024	05/16/2025	100		5,230.00		4,840,355		4,235,310		5,829,677			(605,044)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	05/22/2024	05/16/2025	125		5,300.00		5,442,817		4,762,465		6,637,796			(680,352)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPMorgan-	05/22/2024	05/22/2025	6,595		5,307.01		395,500		352,973		720,743			(42,527)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	05/22/2024	05/22/2025	3,109		5,307.01		435,600		388,761		603,993			(46,839)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	05/23/2024	10/18/2024	25		5,250.00		575,720		0		891,971			(575,720)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WF-	05/29/2024	05/29/2025	5,221		5,266.95		305,250		278,171		559,303			(27,079)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPMorgan-	05/29/2024	05/29/2025	2,468		5,266.95		345,800		315,124		473,608			(30,676)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	05/30/2024	05/23/2025	75		5,270.00		3,176,442		2,779,387		4,192,851			(397,055)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	05/30/2024	05/23/2025	150		5,310.00		5,962,130		5,216,863		7,946,301			(745,266)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	06/05/2024	05/30/2025	100		5,240.00		5,077,655		4,846,852		5,865,781			(230,802)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	06/05/2024	05/30/2025	75		5,300.00		3,496,842		3,337,895		4,067,578			(158,947)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPMorgan-	06/05/2024	06/05/2025	3,082		5,354.03		183,150		170,431		334,509			(12,719)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPMorgan-	06/05/2024	06/05/2025	3,455		5,354.03		392,200		364,964		572,467			(27,236)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	06/06/2024	07/05/2024	50		5,000.00		1,903,942		951,971		2,327,267			(951,971)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	06/06/2024	07/05/2024	50		5,225.00		867,287		433,644		1,204,333			(433,644)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	06/12/2024	06/06/2025	100		5,290.00		5,394,255		5,169,494		5,554,969			(224,761)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	06/12/2024	06/06/2025	100		5,350.00		4,960,055		4,753,386		5,123,315			(206,669)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	06/12/2024	07/12/2024	50		4,900.00		2,689,830		1,344,915		2,848,614			(1,344,915)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	06/12/2024	07/12/2024	50		5,075.00		1,833,030		916,515		1,976,844			(916,515)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	06/12/2024	07/12/2024	100		5,250.00		2,026,255		1,013,127		2,234,895			(1,013,127)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	06/12/2024	06/12/2025	4,612		5,421.03		277,500		263,625		447,267			(13,875)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPMorgan-	06/12/2024	06/12/2025	4,058		5,421.03		528,000		501,600		643,293			(26,400)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	06/20/2024	07/19/2024	60		5,000.00		3,023,855		1,511,927		2,849,843			(1,511,927)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	06/20/2024	07/19/2024	60		5,150.00		2,150,555		1,075,277		1,965,202			(1,075,277)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	06/20/2024	07/19/2024	120		5,325.00		2,363,945		1,181,972		1,972,166			(1,181,972)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	06/20/2024	06/13/2025	100		5,360.00		5,365,255		5,141,702		5,111,528			(223,552)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	06/20/2024	06/13/2025	125		5,430.00		6,082,817		5,829,366		5,784,468			(253,451)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPMorgan-	06/20/2024	06/20/2025	4,294		5,473.17		258,500		251,319		368,765			(7,181)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPMorgan-	06/20/2024	06/20/2025	3,289		5,473.17		435,600		423,500		460,169			(12,100)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	06/21/2024	06/20/2025	50		5,400.00		2,559,535		2,452,888		2,442,559			(106,647)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	06/26/2024	06/20/2025	225		5,470.00		10,256,292		9,828,946		9,928,163			(427,345)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	06/26/2024	07/26/2024	45		5,125.00		1,700,622		850,311		1,613,652			(850,311)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	06/26/2024	07/26/2024	45		5,325.00		860,292		430,146		784,899			(430,146)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	06/26/2024	07/26/2024	90		5,425.00		989,870		494,935		857,462			(494,935)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	06/26/2024	06/26/2025	5,385		5,477.90		321,550		317,977		471,771			(3,573)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BNP-	06/26/2024	06/26/2025	3,377		5,477.90		434,750		429,919		489,456			(4,831)				
0159999999 - Purchased Options - Hedging Other - Call Options and Warrants										541,410,640	528,451,531	0	600,429,675	XXX	1,745,934,405	0	0	(411,049,642)	0	0	XXX	XXX
Purchased Options - Hedging Other - Put Options																						
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	06/28/2024	07/05/2024	100		5,350.00		14,655		7,327		31,114			(7,327)				
0169999999 - Purchased Options - Hedging Other - Put Options										0	14,655	0	7,327	XXX	31,114	0	0	(7,327)	0	0	XXX	XXX
0219999999 - Purchased Options - Hedging Other - Subtotal - Hedging Other										541,410,640	528,466,185	0	600,437,002	XXX	1,745,965,519	0	0	(411,056,969)	0	0	XXX	XXX
0439999999 - Purchased Options - Total Purchased Options - Subtotal - Call Options and Warrants										541,410,640	528,451,531	0	600,429,675	XXX	1,745,934,405	0	0	(411,049,642)	0	0	XXX	XXX
0449999999 - Purchased Options - Total Purchased Options - Subtotal - Put Options										0	14,655	0	7,327	XXX	31,114	0	0	(7,327)	0	0	XXX	XXX
0499999999 - Purchased Options - Total Purchased Options - Subtotal - Total Purchased Options										541,410,640	528,466,185	0	600,437,002	XXX	1,745,965,519	0	0	(411,056,969)	0	0	XXX	XXX
Written Options - Hedging Other - Call Options and Warrants																						
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	07/11/2023	07/05/2024	50		4,540.00	(1,514,070)			(63,086)		(4,624,537)			757,035				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	07/11/2023	07/05/2024	50		4,640.00	(1,212,520)			(50,522)		(4,125,130)			606,260				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	07/11/2023	07/05/2024	75		4,760.00	(1,338,408)			(55,767)		(5,288,763)			669,204				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	07/18/2023	07/12/2024	25		4,510.00	(1,028,783)			(42,866)		(2,396,953)			514,391				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	07/18/2023	07/12/2024	50		4,610.00	(1,714,570)			(71,440)		(4,295,097)			857,285				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	07/18/2023	07/12/2024	100		4,710.00	(2,789,845)			(116,244)		(7,592,570)			1,394,923				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	07/18/2023	07/12/2024	25		4,840.00	(511,358)			(21,307)		(1,573,926)			255,679				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	07/25/2023	07/19/2024	50		4,630.00	(1,744,220)			(72,676)		(4,215,608)			872,110				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	07/25/2023	07/19/2024	50		4,740.00	(1,394,320)			(58,097)		(3,667,670)			697,160				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	07/25/2023	07/19/2024	100		4,840.00	(2,210,145)			(92,089)		(6,339,536)			1,105,073				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	07/25/2023	07/19/2024	25		4,970.00	(390,308)			(16,263)		(1,261,793)			195,154				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	08/02/2023	07/26/2024	50		4,650.00	(1,582,470)			(71,930)		(4,136,577)			863,165				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	08/02/2023	07/26/2024	50		4,760.00	(1,254,170)			(57,008)		(3,589,770)			684,093				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	08/02/2023	07/26/2024	75		4,870.00	(1,442,283)			(65,558)		(4,565,851)			786,700				

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	08/02/2023	07/26/2024	25		4,990.00	(344,983)			(15,681)		(1,225,550)			188,172				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	08/09/2023	08/02/2024	75		4,640.00	(2,241,708)			(280,213)		(6,312,232)			1,120,854				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	08/09/2023	08/02/2024	50		4,780.00	(1,095,020)			(136,878)		(3,515,253)			547,510				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	08/09/2023	08/02/2024	75		4,890.00	(1,235,808)			(154,476)		(4,460,453)			617,904				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	08/16/2023	08/09/2024	75		4,590.00	(2,272,908)			(284,113)		(6,718,276)			1,136,454				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	08/16/2023	08/09/2024	50		4,690.00	(1,225,720)			(153,215)		(3,985,493)			612,860				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	08/16/2023	08/09/2024	75		4,810.00	(1,373,508)			(171,688)		(5,094,411)			686,754				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	08/16/2023	08/09/2024	25		4,940.00	(317,858)			(39,732)		(1,382,003)			158,929				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	08/23/2023	08/16/2024	25		4,480.00	(930,433)			(116,304)		(2,522,498)			465,216				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	08/23/2023	08/16/2024	50		4,590.00	(1,515,870)			(189,484)		(4,503,081)			757,935				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	08/23/2023	08/16/2024	100		4,730.00	(2,238,245)			(279,781)		(7,633,404)			1,119,123				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	08/23/2023	08/16/2024	50		4,830.00	(871,170)			(108,896)		(3,330,099)			435,585				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	08/30/2023	08/23/2024	50		4,490.00	(2,042,070)			(255,259)		(5,018,866)			1,021,035				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	08/30/2023	08/23/2024	50		4,590.00	(1,713,670)			(214,209)		(4,528,432)			856,835				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	08/30/2023	08/23/2024	100		4,690.00	(2,814,545)			(351,818)		(8,080,524)			1,407,273				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/07/2023	08/30/2024	25		4,530.00	(855,857)			(116,708)		(2,423,629)			466,831				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/07/2023	08/30/2024	75		4,630.00	(2,109,407)			(287,646)		(6,539,813)			1,150,586				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/07/2023	08/30/2024	100		4,730.00	(2,252,645)			(307,179)		(7,751,135)			1,228,715				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/07/2023	08/30/2024	25		4,870.00	(393,332)			(53,636)		(1,602,340)			214,545				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/14/2023	09/06/2024	50		4,560.00	(1,747,420)			(364,046)		(4,725,241)			873,710				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/14/2023	09/06/2024	25		4,670.00	(702,657)			(146,387)		(2,096,170)			351,329				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/14/2023	09/06/2024	100		4,800.00	(2,084,445)			(434,259)		(7,136,609)			1,042,222				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/14/2023	09/06/2024	25		4,890.00	(411,707)			(85,772)		(1,570,664)			205,854				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/20/2023	09/13/2024	50		4,580.00	(1,540,620)			(320,963)		(4,654,429)			770,310				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/20/2023	09/13/2024	50		4,680.00	(1,245,620)			(259,504)		(4,172,657)			622,810				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/20/2023	09/13/2024	100		4,780.00	(1,959,045)			(408,134)		(7,389,636)			979,522				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/20/2023	09/13/2024	25		4,900.00	(352,907)			(73,522)		(1,564,195)			176,454				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/27/2023	09/20/2024	50		4,470.00	(1,362,670)			(283,890)		(5,212,226)			681,335				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/27/2023	09/20/2024	50		4,590.00	(1,046,870)			(218,098)		(4,632,816)			523,435				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/27/2023	09/20/2024	125		4,730.00	(1,824,182)			(380,038)		(9,907,196)			912,091				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	09/27/2023	09/20/2024	25		4,830.00	(271,532)			(56,569)		(1,744,889)			135,766				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	10/04/2023	09/27/2024	50		4,390.00	(1,578,121)			(358,664)		(5,626,736)			860,793				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	10/04/2023	09/27/2024	50		4,480.00	(1,323,171)			(300,721)		(5,191,390)			721,729				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	10/04/2023	09/27/2024	50		4,560.00	(1,112,421)			(252,823)		(4,806,164)			606,775				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	10/04/2023	09/27/2024	75		4,640.00	(1,378,458)			(313,286)		(6,634,431)			751,886				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	10/11/2023	10/04/2024	50		4,360.00	(2,015,871)			(587,962)		(5,800,560)			1,007,935				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	10/11/2023	10/04/2024	50		4,470.00	(1,668,221)			(486,564)		(5,270,042)			834,110				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	10/11/2023	10/04/2024	100		4,580.00	(2,692,146)			(785,209)		(9,485,641)			1,346,073				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	10/11/2023	10/04/2024	25		4,690.00	(527,633)			(153,893)		(2,109,916)			263,816				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	10/18/2023	10/11/2024	75		4,460.00	(2,447,808)			(713,944)		(8,022,354)			1,223,904				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	10/18/2023	10/11/2024	75		4,550.00	(2,053,158)			(598,838)		(7,377,052)			1,026,579				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	10/18/2023	10/11/2024	75		4,650.00	(1,647,108)			(480,407)		(6,664,944)			823,554				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	10/25/2023	10/18/2024	50		4,390.00	(1,422,021)			(414,756)		(5,713,368)			711,010				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	10/25/2023	10/18/2024	50		4,480.00	(1,178,821)			(343,823)		(5,282,884)			589,410				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	10/25/2023	10/18/2024	75		4,600.00	(1,330,533)			(388,072)		(7,069,268)			665,267				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	10/25/2023	10/18/2024	75		4,690.00	(1,044,933)			(304,772)		(6,433,422)			522,467				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	11/01/2023	10/25/2024	50		4,240.00	(1,860,171)			(591,872)		(6,459,432)			1,014,638				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	11/01/2023	10/25/2024	50		4,330.00	(1,587,071)			(504,977)		(6,027,130)			865,675				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	11/01/2023	10/25/2024	75		4,450.00	(1,873,833)			(596,220)		(8,180,656)			1,022,091				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	11/01/2023	10/25/2024	75		4,540.00	(1,528,458)			(486,328)		(7,539,783)			833,705				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	11/08/2023	11/01/2024	75		4,400.00	(2,699,808)			(1,012,428)		(8,578,366)			1,349,904				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	11/08/2023	11/01/2024	75		4,470.00	(2,369,883)			(888,706)		(8,079,719)			1,184,942				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	11/08/2023	11/01/2024	50		4,540.00	(1,370,971)			(514,114)		(5,055,613)			685,485				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	11/15/2023	11/08/2024	75		4,460.00	(3,085,308)			(1,156,991)		(8,191,915)			1,542,654				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	11/15/2023	11/08/2024	50		4,560.00	(1,725,121)			(646,920)		(4,990,455)			862,560				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	11/15/2023	11/08/2024	75		4,660.00	(2,122,458)			(795,922)		(6,785,274)			1,061,229				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	11/15/2023	11/08/2024	25		4,770.00	(552,008)			(207,003)		(2,007,682)			276,004				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	11/22/2023	11/15/2024	25		4,540.00	(986,333)			(369,875)		(2,556,354)			493,166				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	11/22/2023	11/15/2024	75		4,620.00	(2,564,883)			(961,831)		(7,109,200)			1,282,442				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	11/22/2023	11/15/2024	100		4,720.00	(2,802,846)			(1,051,067)		(8,553,897)			1,401,423				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	11/22/2023	11/15/2024	50		4,850.00	(1,040,721)			(390,270)		(3,683,892)			520,360				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	11/29/2023	11/22/2024	50		4,650.00	(1,641,471)			(615,551)		(4,628,156)			820,735				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	11/29/2023	11/22/2024	50		4,740.00	(1,368,171)			(513,064)		(4,214,509)			684,085				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	11/29/2023	11/22/2024	100		4,850.00	(2,129,346)			(798,505)		(7,430,519)			1,064,673				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	11/29/2023	11/22/2024	25		4,980.00	(379,133)			(142,175)		(1,568,257)			189,566				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	12/06/2023	11/29/2024	50		4,660.00	(1,615,121)			(660,731)		(4,607,542)			880,975				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	12/06/2023	11/29/2024	50		4,750.00	(1,345,021)			(550,236)		(4,195,586)			733,648				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	12/06/2023	11/29/2024	75		4,860.00	(1,568,433)			(641,632)		(5,547,865)			855,509				

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	12/06/2023	11/29/2024	25		5,000.00	(361,483)			(147,879)		(1,539,550)			197,172				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	12/13/2023	12/06/2024	50		4,680.00	(1,806,421)			(827,943)		(4,543,350)			903,210				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	12/13/2023	12/06/2024	50		4,770.00	(1,521,671)			(697,432)		(4,133,802)			760,835				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	12/13/2023	12/06/2024	100		4,880.00	(2,402,246)			(1,101,029)		(7,280,141)			1,201,123				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	12/13/2023	12/06/2024	25		5,010.00	(435,108)			(199,424)		(1,534,367)			217,554				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	12/20/2023	12/13/2024	25		4,730.00	(1,016,258)			(465,785)		(2,171,669)			508,129				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	12/20/2023	12/13/2024	75		4,830.00	(2,560,908)			(1,173,750)		(5,839,683)			1,280,454				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	12/20/2023	12/13/2024	100		4,940.00	(2,753,946)			(1,262,225)		(6,811,981)			1,376,973				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	12/20/2023	12/13/2024	25		5,090.00	(490,683)			(224,896)		(1,379,715)			245,341				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	12/28/2023	12/20/2024	50		4,840.00	(1,788,921)			(819,922)		(3,877,966)			894,460				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	12/28/2023	12/20/2024	50		4,930.00	(1,511,221)			(692,643)		(3,480,817)			755,610				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	12/28/2023	12/20/2024	125		5,055.00	(2,901,434)			(1,329,824)		(7,352,835)			1,450,717				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	12/28/2023	12/20/2024	25		5,190.00	(418,458)			(191,793)		(1,189,308)			209,229				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	01/04/2024	12/27/2024	75		4,890.00		(2,110,683)		(1,055,341)		(5,535,360)			1,055,341				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	01/04/2024	12/27/2024	50		5,000.00		(1,106,720)		(553,360)		(3,211,719)			553,360				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	01/04/2024	12/27/2024	75		5,100.00		(1,299,558)		(649,779)		(4,180,763)			649,779				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	01/04/2024	12/27/2024	25		5,240.00		(293,908)		(146,954)		(1,107,438)			146,954				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	01/10/2024	01/03/2025	50		4,830.00		(1,738,020)		(941,428)		(3,988,655)			796,593				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	01/10/2024	01/03/2025	50		4,950.00		(1,372,870)		(743,638)		(3,462,608)			629,232				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	01/10/2024	01/03/2025	75		5,070.00		(1,571,208)		(851,071)		(4,424,314)			720,137				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	01/10/2024	01/03/2025	25		5,170.00		(406,233)		(220,043)		(1,267,355)			186,190				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	01/18/2024	01/10/2025	50		4,890.00		(1,479,270)		(801,271)		(3,760,365)			677,999				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	01/18/2024	01/10/2025	50		5,000.00		(1,166,770)		(632,001)		(3,284,887)			534,770				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	01/18/2024	01/10/2025	50		5,090.00		(937,970)		(508,067)		(2,904,745)			429,903				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	01/18/2024	01/10/2025	25		5,240.00		(309,758)		(167,785)		(1,147,162)			141,972				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	01/24/2024	01/17/2025	50		4,890.00		(1,944,820)		(1,053,444)		(3,796,219)			891,376				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	01/24/2024	01/17/2025	75		5,000.00		(2,383,233)		(1,290,918)		(4,983,550)			1,092,315				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	01/24/2024	01/17/2025	100		5,090.00		(2,639,745)		(1,429,862)		(5,887,100)			1,209,883				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	01/24/2024	01/17/2025	25		5,240.00		(462,933)		(250,755)		(1,167,603)			212,177				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	01/31/2024	01/24/2025	50		5,000.00		(1,615,670)		(875,155)		(3,350,900)			740,515				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	01/31/2024	01/24/2025	75		5,100.00		(1,987,983)		(1,076,824)		(4,397,709)			911,159				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	01/31/2024	01/24/2025	75		5,190.00		(1,632,258)		(884,140)		(3,847,724)			748,118				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	02/07/2024	01/31/2025	75		5,030.00		(2,788,683)		(1,647,858)		(4,883,745)			1,140,825				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	02/07/2024	01/31/2025	75		5,150.00		(2,234,733)		(1,320,524)		(4,140,532)			914,209				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	02/07/2024	01/31/2025	75		5,250.00		(1,817,583)		(1,074,026)		(3,543,711)			743,557				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	02/13/2024	09/20/2024	100		5,000.00		(1,842,399)		(658,000)		(259,217)			1,184,400				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	02/13/2024	12/20/2024	200		5,000.00		(4,467,482)		(2,457,115)		(1,328,680)			2,010,367				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	02/14/2024	02/07/2025	50		5,100.00		(1,633,370)		(1,020,856)		(2,996,861)			612,514				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	02/14/2024	02/07/2025	50		5,200.00		(1,345,670)		(841,044)		(2,593,117)			504,626				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	02/14/2024	02/07/2025	100		5,290.00		(2,222,345)		(1,388,966)		(4,485,575)			833,379				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	02/14/2024	02/07/2025	25		5,440.00		(388,158)		(242,598)		(847,612)			145,559				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	02/22/2024	02/14/2025	50		5,140.00		(1,853,420)		(1,158,388)		(2,865,921)			695,033				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	02/22/2024	02/14/2025	75		5,260.00		(2,237,208)		(1,398,255)		(3,587,832)			838,953				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	02/22/2024	02/14/2025	75		5,360.00		(1,828,083)		(1,142,552)		(3,023,879)			685,531				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	02/28/2024	02/21/2025	25		5,120.00		(960,708)		(600,442)		(1,487,652)			360,265				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	02/28/2024	02/21/2025	75		5,230.00		(2,375,058)		(1,484,411)		(3,806,727)			890,647				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	02/28/2024	02/21/2025	100		5,330.00		(2,606,245)		(1,628,903)		(4,314,094)			977,342				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	02/28/2024	02/21/2025	25		5,450.00		(502,783)		(314,239)		(863,805)			188,543				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	03/06/2024	02/28/2025	50		5,220.00		(1,781,370)		(1,214,571)		(2,608,884)			566,800				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	03/06/2024	02/28/2025	50		5,320.00		(1,491,920)		(1,017,218)		(2,227,553)			474,702				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	03/06/2024	02/28/2025	100		5,420.00		(2,457,145)		(1,675,326)		(3,731,921)			781,819				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	03/06/2024	02/28/2025	25		5,580.00		(433,083)		(295,284)		(670,935)			137,799				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	03/13/2024	03/07/2025	50		5,250.00		(1,931,670)		(1,368,266)		(2,524,794)			563,404				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	03/13/2024	03/07/2025	75		5,370.00		(2,365,383)		(1,675,479)		(3,116,200)			689,903				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	03/13/2024	03/07/2025	100		5,480.00		(2,566,645)		(1,818,040)		(3,389,693)			748,605				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	03/13/2024	03/07/2025	25		5,630.00		(468,658)		(331,966)		(614,735)			136,692				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	03/20/2024	03/14/2025	75		5,270.00		(2,863,908)		(2,028,601)		(3,720,708)			835,306				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	03/20/2024	03/14/2025	75		5,390.00		(2,338,533)		(1,656,461)		(3,058,606)			682,072				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	03/20/2024	03/14/2025	75		5,500.00		(1,903,458)		(1,348,283)		(2,494,033)			555,175				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	03/20/2024	03/14/2025	25		5,670.00		(443,333)		(314,027)		(576,112)			129,305				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	03/28/2024	03/21/2025	75		5,350.00		(2,849,358)		(2,018,295)		(3,323,515)			831,063				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	03/28/2024	03/21/2025	125		5,480.00		(3,810,808)		(2,699,322)		(4,406,008)			1,111,486				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	03/28/2024	03/21/2025	50		5,580.00		(1,265,370)		(896,304)		(1,443,959)			369,066				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	04/04/2024	03/28/2025	75		5,370.00		(2,774,433)		(2,143,880)		(3,268,986)			630,553				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	04/04/2024	03/28/2025	75		5,480.00		(2,300,283)		(1,777,491)		(2,698,219)			522,792				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	04/04/2024	03/28/2025	75		5,600.00		(1,838,433)		(1,420,607)		(2,130,263)			417,826				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	04/10/2024	04/04/2025	50		5,290.00		(1,775,270)		(1,405,422)		(2,506,917)			369,848				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	04/10/2024	04/04/2025	50		5,380.00		(1,519,320)		(1,202,795)		(2,179,058)			316,525				

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	04/10/2024	04/04/2025	75		5,520.00		(1,745,133)		(1,381,563)		(2,555,871)			363,569				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	04/10/2024	04/04/2025	50		5,640.00		(904,370)		(715,960)		(1,339,488)			188,411				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	04/17/2024	04/11/2025	75		5,300.00		(2,198,433)		(1,740,426)		(3,755,702)			458,007				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	04/17/2024	04/11/2025	75		5,430.00		(1,714,608)		(1,357,398)		(3,058,536)			357,210				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	04/17/2024	04/11/2025	100		5,550.00		(1,771,645)		(1,402,553)		(3,287,868)			369,093				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	04/17/2024	04/11/2025	25		5,710.00		(303,633)		(240,376)		(591,593)			63,257				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	04/24/2024	04/17/2025	75		5,140.00		(2,916,483)		(2,308,882)		(4,713,862)			607,601				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	04/24/2024	04/17/2025	75		5,260.00		(2,388,108)		(1,890,585)		(4,021,267)			497,522				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	04/24/2024	04/17/2025	75		5,400.00		(1,836,783)		(1,454,120)		(3,257,720)			382,663				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	04/24/2024	04/17/2025	25		5,520.00		(475,858)		(376,721)		(884,034)			99,137				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	05/01/2024	04/25/2025	50		5,190.00		(1,670,470)		(1,442,679)		(2,979,190)			227,791				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	05/01/2024	04/25/2025	100		5,300.00		(2,739,345)		(2,365,798)		(5,128,839)			373,547				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	05/01/2024	04/25/2025	75		5,390.00		(1,718,283)		(1,483,971)		(3,360,435)			234,311				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	05/01/2024	04/25/2025	25		5,550.00		(400,208)		(345,634)		(653,378)			54,574				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	05/08/2024	05/02/2025	25		5,160.00		(1,105,333)		(967,166)		(1,562,177)			138,167				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	05/08/2024	05/02/2025	75		5,270.00		(2,795,208)		(2,445,807)		(4,058,722)			349,401				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	05/08/2024	05/02/2025	75		5,380.00		(2,313,258)		(2,024,101)		(3,460,044)			289,157				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	05/08/2024	05/02/2025	50		5,510.00		(1,201,120)		(1,050,980)		(1,866,194)			150,140				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	05/15/2024	05/09/2025	50		5,340.00		(2,023,270)		(1,770,361)		(2,479,917)			252,909				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	05/15/2024	05/09/2025	100		5,450.00		(3,373,645)		(2,951,940)		(4,192,415)			421,706				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	05/15/2024	05/09/2025	50		5,550.00		(1,405,670)		(1,229,961)		(1,770,477)			175,709				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	05/22/2024	05/16/2025	50		5,420.00		(1,795,020)		(1,570,643)		(2,229,401)			224,378				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	05/22/2024	05/16/2025	125		5,540.00		(3,616,558)		(3,164,488)		(4,583,571)			452,070				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	05/22/2024	05/16/2025	50		5,660.00		(1,136,470)		(994,411)		(1,474,174)			142,059				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	05/30/2024	05/23/2025	50		5,420.00		(1,643,620)		(1,438,168)		(2,260,360)			205,453				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	05/30/2024	05/23/2025	75		5,530.00		(1,996,383)		(1,746,835)		(2,844,854)			249,548				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	05/30/2024	05/23/2025	75		5,660.00		(1,506,858)		(1,318,501)		(2,258,160)			188,357				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	05/30/2024	05/23/2025	25		5,820.00		(337,558)		(295,363)		(547,289)			42,195				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	06/05/2024	05/30/2025	25		5,380.00		(1,032,283)		(985,361)		(1,213,020)			46,922				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	06/05/2024	05/30/2025	50		5,500.00		(1,689,370)		(1,612,581)		(2,020,515)			76,790				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	06/05/2024	05/30/2025	75		5,640.00		(1,942,833)		(1,854,522)		(2,384,691)			88,311				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	06/05/2024	05/30/2025	25		5,750.00		(512,333)		(489,045)		(645,111)			23,288				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	06/06/2024	07/05/2024	100		5,350.00		(806,070)		(403,035)		(1,189,795)			403,035				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	06/12/2024	06/06/2025	50		5,480.00		(2,044,120)		(1,958,948)		(2,116,605)			85,172				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	06/12/2024	06/06/2025	100		5,610.00		(3,285,745)		(3,148,839)		(3,417,175)			136,906				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	06/12/2024	06/06/2025	50		5,710.00		(1,362,370)		(1,305,605)		(1,425,198)			56,765				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	06/12/2024	07/12/2024	100		5,400.00		(824,745)		(412,373)		(902,204)			412,373				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	06/12/2024	07/12/2024	100		5,450.00		(538,045)		(269,023)		(549,000)			269,023				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	06/20/2024	07/19/2024	120		5,500.00		(802,735)		(401,368)		(469,984)			401,368				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	06/20/2024	07/19/2024	120		5,525.00		(647,695)		(323,848)		(339,647)			323,848				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	06/20/2024	06/13/2025	50		5,540.00		(2,066,570)		(1,980,463)		(1,953,620)			86,107				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	06/20/2024	06/13/2025	75		5,650.00		(2,588,658)		(2,480,797)		(2,433,239)			107,861				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	06/20/2024	06/13/2025	75		5,750.00		(2,160,558)		(2,070,535)		(2,024,946)			90,023				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	06/20/2024	06/13/2025	25		5,920.00		(509,658)		(488,422)		(480,240)			21,236				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	06/26/2024	06/20/2025	50		5,610.00		(1,826,820)		(1,750,703)		(1,765,568)			76,118				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	06/26/2024	06/20/2025	50		5,730.00		(1,475,820)		(1,414,328)		(1,427,882)			61,493				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	06/26/2024	06/20/2025	100		5,850.00		(2,328,845)		(2,231,810)		(2,267,119)			97,035				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	06/26/2024	06/20/2025	25		6,000.00		(417,958)		(400,543)		(416,351)			17,415				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	06/26/2024	07/26/2024	90		5,550.00		(345,640)		(172,820)		(245,887)			172,820				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	06/26/2024	07/26/2024	90		5,575.00		(263,740)		(131,870)		(178,416)			131,870				
0649999999 - Written Options - Hedging Other - Call Options and Warrants										(144,127,644)	(175,247,855)	0	(165,697,526)	XXX	(734,391,115)	0	0	119,975,750	0	0	XXX	XXX
0709999999 - Written Options - Hedging Other - Subtotal - Hedging Other										(144,127,644)	(175,247,855)	0	(165,697,526)	XXX	(734,391,115)	0	0	119,975,750	0	0	XXX	XXX
0929999999 - Written Options - Total Written Options - Subtotal - Call Options and Warrants										(144,127,644)	(175,247,855)	0	(165,697,526)	XXX	(734,391,115)	0	0	119,975,750	0	0	XXX	XXX
0989999999 - Written Options - Total Written Options - Subtotal - Total Written Options										(144,127,644)	(175,247,855)	0	(165,697,526)	XXX	(734,391,115)	0	0	119,975,750	0	0	XXX	XXX
Swaps - Hedging Other - Interest Rate																						
FSWP: OIS 0.719500 10/12/2024		N/A	Interest Rate	JPM-	04/20/2023	10/12/2024		9,000,000	5.601674			(10,971)	1,136,401		1,136,401	(1,583,867)				207,594		0/0
SWP: OIS 2.638000 8/1/2025		N/A	Interest Rate	JPM-	07/28/2022	08/01/2025		50,000,000	-5.330064			(726,357)	(1,241,990)		(1,241,990)	42,311				260,542		0/0
SWP: OIS 2.990000 8/9/2025		N/A	Interest Rate	JPM-	08/05/2022	08/09/2025		30,000,000	-5.330064			(371,738)	(645,744)		(645,744)	(33,728)				157,916		0/0
SWP: OIS 3.231000 8/26/2025		N/A	Interest Rate	JPM-	08/24/2022	08/26/2025		20,000,000	-5.330064			(228,373)	(387,884)		(387,884)	(54,976)				107,497		0/0
1119999999 - Swaps - Hedging Other - Interest Rate										0	0	(1,337,439)	(1,139,217)	XXX	(1,139,217)	(1,630,260)	0	0	0	733,549	XXX	XXX
1169999999 - Swaps - Hedging Other - Subtotal - Hedging Other										0	0	(1,337,439)	(1,139,217)	XXX	(1,139,217)	(1,630,260)	0	0	0	733,549	XXX	XXX
1359999999 - Swaps - Total Swaps - Subtotal - Interest Rate										0	0	(1,337,439)	(1,139,217)	XXX	(1,139,217)	(1,630,260)	0	0	0	733,549	XXX	XXX
1409999999 - Swaps - Total Swaps - Subtotal - Total Swaps										0	0	(1,337,439)	(1,139,217)	XXX	(1,139,217)	(1,630,260)	0	0	0	733,549	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Forwards - Hedging Other																						
EURO/USD FX FWRD	FX BONDS	D 1	Currency	CITI-	06/04/2024	10/28/2024		141,298	0.912966				(3,042)		(3,042)		(3,042)					
EURO/USD FX FWRD	FX BONDS	D 1	Currency	CITI-	06/04/2024	10/28/2024		519,187	0.912966				(11,177)		(11,177)		(11,177)					
EURO/USD FX FWRD	FX BONDS	D 1	Currency	CITI-	06/04/2024	10/28/2024		188,397	0.912966				(4,056)		(4,056)		(4,056)					
USD/GB FX FWRD	FX BONDS	D 1	Currency	GS-	06/11/2024	07/16/2024		4,010,023	0.785033				30,636		30,636		30,636					
USD/GB FX FWRD	FX BONDS	D 1	Currency	GS-	06/11/2024	07/16/2024		28,268,880	0.785033				215,973		215,973		215,973					
USD/EURO FX FWRD	FX BONDS	D 1	Currency	GS-	04/24/2024	10/28/2024		9,271,614	0.927455				55,636		55,636		55,636					
USD/EURO FX FWRD	FX BONDS	D 1	Currency	GS-	04/24/2024	10/28/2024		2,528,426	0.927455				15,172		15,172		15,172					
USD/EURO FX FWRD	FX BONDS	D 1	Currency	GS-	04/24/2024	10/28/2024		3,371,594	0.927455				20,232		20,232		20,232					
USD/EURO FX FWRD	FX BONDS	D 1	Currency	BARCLAYS-	06/11/2024	07/16/2024		2,259,286	0.929497				8,611		8,611		8,611					
1439999999 - Forwards - Hedging Other										0	0	0	327,985	XXX	327,985	0	327,985	0	0	0	XXX	XXX
1479999999 - Forwards - Subtotal - Forwards										0	0	0	327,985	XXX	327,985	0	327,985	0	0	0	XXX	XXX
1509999999 SSAP No. 108 Adjustments - Subtotal - SSAP No. 108 Adjustments										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1689999999 Subtotal - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1699999999 Subtotal - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1709999999 Subtotal - Hedging Other										397,282,995	353,218,331	(1,337,439)	433,928,244	XXX	1,010,763,172	(1,630,260)	327,985	(291,081,219)	0	733,549	XXX	XXX
1719999999 Subtotal - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1729999999 Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1739999999 Subtotal - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1749999999 Subtotal – Adjustments for SSAP No. 108 Derivatives										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1759999999 Totals										397,282,995	353,218,331	(1,337,439)	433,928,244	XXX	1,010,763,172	(1,630,260)	327,985	(291,081,219)	0	733,549	XXX	XXX

(a)	Code	Description of Hedged Risk(s)

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

SCHEDULE DB - PART B - SECTION 1

Future Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-End (b)	Value of One (1) Point
Long Futures - Hedging Other																					
	55		SEP 24 EMINI SP500	Index Liab	N/A	Equity/Index	09/20/2024	BAML -	06/20/2024	5,566.5000	5,521.5000						(123,750)	(123,750)	649,000		
	14		SEP 24 EMINI SP500	Index Liab	N/A	Equity/Index	09/20/2024	BAML -	06/24/2024	5,536.2500	5,521.5000						(10,325)	(10,325)	165,200		
	18		SEP 24 EMINI SP500	Index Liab	N/A	Equity/Index	09/20/2024	BAML -	06/25/2024	5,516.2500	5,521.5000						4,725	4,725	212,400		
	25		SEP 24 EMINI SP500	Index Liab	N/A	Equity/Index	09/20/2024	BAML -	06/25/2024	5,516.2500	5,521.5000						6,563	6,563	295,000		
	43		SEP 24 EMINI SP500	Index Liab	N/A	Equity/Index	09/20/2024	BAML -	06/25/2024	5,537.5000	5,521.5000						(34,400)	(34,400)	507,400		
	12		SEP 24 EMINI SP500	Index Liab	N/A	Equity/Index	09/20/2024	BAML -	06/27/2024	5,528.5000	5,521.5000						(4,200)	(4,200)	141,600		
	95		SEP 24 EMINI SP500	Index Liab	N/A	Equity/Index	09/20/2024	BAML -	06/27/2024	5,543.5000	5,521.5000						(104,500)	(104,500)	1,121,000		
	12		SEP 24 EMINI SP500	Index Liab	N/A	Equity/Index	09/20/2024	BAML -	06/27/2024	5,543.7500	5,521.5000						(13,350)	(13,350)	141,600		
1539999999 - Long Futures - Hedging Other												0	0	0	0	0	(279,238)	(279,238)	3,233,200	XXX	XXX
1579999999 - Long Futures - Subtotal - Long Futures												0	0	0	0	0	(279,238)	(279,238)	3,233,200	XXX	XXX
1709999999 - Subtotal - Hedging Other												0	0	0	0	0	(279,238)	(279,238)	3,233,200	XXX	XXX
1759999999 – Totals												0	0	0	0	0	(279,238)	(279,238)	3,233,200	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
0000000001 BAML	4,654,930	(1,402,865)	3,252,065
Total Net Cash Deposits	4,654,930	(1,402,865)	3,252,065

(a)	Code	Description of Hedged Risk(s)

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

SCHEDULE DB - PART D - SECTION 1

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

1	2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX		287,842,996	(165,697,526)	287,842,996	1,079,820,802	(734,391,115)	1,079,820,802	3,233,200	3,233,200
Over-The-Counter NAIC 1 Designation												
BARCLAYS - FX-	Y				8,611		8,611	8,611		8,611		
CITI - FX-	Y					(18,275)	(18,275)		(18,275)			
GS - FX-	Y				337,648		337,648	337,648		337,648		
BAML - OPTION-	Y	Y	81,447,218		31,488,848		31,488,848	77,018,358				
BARCLAYS - OPTION-	Y	Y	19,940,000		8,948,579		8,948,579	16,173,590				
BNP PARIBAS - OPTION-	Y	Y	12,538,000		10,970,029		10,970,029	18,919,146		6,381,146		
BMO - OPTION-	Y	Y	4,920,000		2,604,469		2,604,469	3,547,259				
CITI - OPTION-	Y	Y	105,692,602		44,825,205		44,825,205	101,173,069				
GS - OPTION-	Y	Y	196,880,000		98,482,232		98,482,232	200,070,225		3,190,225		
JPM - OPTION-	Y	Y	91,460,000		32,669,687		32,669,687	94,000,019		2,540,019		
ML - OPTION-	Y	Y	1,450,000		448,121		448,121	1,208,316				
MS - OPTION-	Y	Y	101,330,000		67,811,035		67,811,035	100,544,907				
RBC - OPTION-	Y	Y	12,410,000		4,911,761		4,911,761	11,901,069				
SG - OPTION-	Y	Y	3,989,000		1,422,439		1,422,439	3,642,938				
TB-Option-	Y	Y	1,860,000		558,960		558,960	1,760,857				
UBS - OPTION-	Y	Y	21,890,000		6,215,486		6,215,486	20,305,177				
WELLS FARGO - OPTION-	Y	Y	8,020,000		4,489,220		4,489,220	15,879,788		7,859,788		
0299999999 - Total NAIC 1 Designation			663,826,820	0	316,192,332	(18,275)	316,174,056	666,490,978	(18,275)	20,317,437	0	0
0899999999 - Aggregate Sum of Central Clearinghouses (Excluding Exchange-Traded)			(1,231,680)		1,136,401	(2,275,619)	92,462	1,136,401	(2,275,619)	92,462	733,549	733,549
0999999999 Gross Totals			662,595,141	0	605,171,729	(167,991,420)	604,109,515	1,747,448,181	(736,685,009)	1,100,230,701	3,966,749	3,966,749
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					605,171,729	(167,991,420)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of the Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Collateral Pledged by Reporting Entity								
JPM - CME -	BOND	539830-BW-8	LOCKHEED MARTIN CORPORATION	1,191,658	1,150,000	1,191,658	08/01/2050	V
JPM - CME -	BOND	822582-BE-1	SHELL INTERNATIONAL FINANCE BV	24,750	27,000	24,750	05/11/2035	V
JPM - CME -	BOND	822582-AD-4	SHELL INTERNATIONAL FINANCE BV	15,272	14,000	15,272	12/15/2038	V
BAML - OPTION -	CASH	000000-00-0	CASH	170,000	170,000	170,000		V
0199999999 Total				1,401,680	1,361,000	1,401,680	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Collateral Pledged to Reporting Entity								
BAML - OPTION -	BOND	31418D-RS-3	FNMA 30YR UMBS	22,984,954	57,307,700	XXX	08/01/2050	V
BAML - OPTION -	BOND	31418D-UG-5	FNMA 30YR UMBS	47,321,034	84,689,000	XXX	11/01/2050	V
BAML - OPTION -	BOND	30231G-BF-8	EXXON MOBIL CORPORATION	3,532,200	4,000,000	XXX	03/19/2040	V
BAML - OPTION -	BOND	91324P-EE-8	UNITEDHEALTH GROUP INC	7,779,030	10,500,000	XXX	05/15/2041	V
BARCLAYS - OPTION -	CASH	000000-00-0	CASH	19,940,000	19,940,000	XXX		V
BNP PARIBAS - OPTION -	CASH	000000-00-0	CASH	12,538,000	12,538,000	XXX		V
BMO - OPTION -	CASH	000000-00-0	CASH	4,920,000	4,920,000	XXX		V
CITI - OPTION -	CASH	000000-00-0	CASH	105,692,602	105,692,602	XXX		V
GS - OPTION -	CASH	000000-00-0	CASH	196,880,000	196,880,000	XXX		V
JPM - OPTION -	CASH	000000-00-0	CASH	91,460,000	91,460,000	XXX		V
ML - OPTION -	CASH	000000-00-0	CASH	1,450,000	1,450,000	XXX		V
MS - OPTION -	CASH	000000-00-0	CASH	101,330,000	101,330,000	XXX		V
RBC - OPTION -	CASH	000000-00-0	CASH	12,410,000	12,410,000	XXX		V
SG - OPTION -	CASH	000000-00-0	CASH	3,989,000	3,989,000	XXX		V
TB-Option -	CASH	000000-00-0	CASH	1,860,000	1,860,000	XXX		V
UBS - OPTION -	CASH	000000-00-0	CASH	21,890,000	21,890,000	XXX		V
WELLS FARGO - OPTION -	CASH	000000-00-0	CASH	8,020,000	8,020,000	XXX		V
0299999999 Total				663,996,820	738,876,302	XXX	XXX	XXX

Schedule DB - Part E

NONE

Schedule DL - Part 1

NONE

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Dates
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						
01626P-AP-1	ALIMENTATION COUCHE-TARD INC		2.A FE	52,056,081	69,299,765	05/13/2041
02772A-AA-7	AMERICAN NATIONAL GROUP		2.B FE	47,456,463	49,550,000	06/13/2032
03765H-AB-7	APOLLO ASSET MANAGEMENT INC		1.F FE	53,216,061	54,282,602	05/27/2026
037833-EL-0	APPLE INC		1.B FE	4,631,628	5,362,091	08/05/2061
037833-ER-7	APPLE INC		1.B FE	2,022,450	2,102,980	08/08/2062
04352E-AB-1	ASCENSION HEALTH ALLIANCE		1.B FE	11,135,026	14,349,443	
097023-CV-5	BOEING CO/THE		2.C FE	52,552,290	57,000,000	
20030N-CN-9	COMCAST CORP		1.G FE	321,502	503,889	
247361-ZX-9	DELTA AIR LINES INC		2.B FE	51,293,017	50,908,000	
302635-AL-1	FS KKR CAPITAL CORP		2.C FE	47,096,348	51,810,655	
3138LJ-2G-4	Fannie Mae		1.A	29,215,900	35,047,631	07/01/2037
3138LN-NG-2	Fannie Mae		1.A	28,262,618	30,607,426	06/01/2033
3138LN-NH-0	Fannie Mae		1.A	29,330,682	31,764,093	06/01/2033
3140HR-6G-3	Fannie Mae		1.A	29,292,403	33,944,143	12/01/2048
35563P-BD-0	Freddie Mac - SCRT		1.A	28,934,454	36,040,692	08/25/2056
68389X-BZ-7	ORACLE CORP		2.B FE	37,294,725	48,674,592	03/25/2041
71531Q-AC-5	PS HOLDINGS INDEPENDENT VOTING		2.B FE	46,410,813	59,750,000	07/15/2032
880591-ES-7	TENNESSEE VALLEY AUTHORITY		1.A	28,841,962	35,613,767	09/15/2065
1019999999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				579,364,423	666,611,769	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						
02660T-EK-5	American Home Mortgage Investm		1.A	1,865,366	1,797,441	09/25/2045
02660T-GS-6	American Home Mortgage Investm		1.A	230,834	280,315	11/25/2045
126685-AF-3	Countrywide Home Equity Loan T		1.A	89,427	91,373	11/15/2035
36249B-AD-2	GSAA Home Equity Trust		1.A	659,983	727,886	07/25/2037
38174T-AE-6	Golub Capital Partners CLO Ltd		1.E FE	129,278,890	130,000,000	08/25/2033
45669W-AC-0	IndyMac INDX Mortgage Loan Tru		1.A	4,559,956	4,400,956	08/25/2037
525221-EM-5	Lehman XS Trust		1.A	654,551	657,754	12/25/2035
1029999999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities				137,339,007	137,955,724	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						
000823-AQ-7	ABPCI Direct Lending Fund CLO		1.F FE	1,001,952	1,000,000	04/20/2032
000823-AS-3	ABPCI Direct Lending Fund CLO		2.C FE	1,002,250	1,000,000	04/20/2032
00489T-AJ-5	ACRE COMMERCIAL MORTGAGE TRUST		2.B FE	1,492,512	1,550,000	12/18/2037
00500J-AE-3	Acres PLC		1.D FE	1,953,340	1,983,138	01/15/2037
00500J-AG-8	Acres PLC		1.G FE	472,281	493,251	01/15/2037
00500J-AJ-2	Acres PLC		2.B FE	2,192,602	2,334,738	01/15/2037
010608-N7-8	ALABAMA ST PUB SCH & COLLEGE A		1.B FE	39,522,686	38,880,000	12/15/2025
010878-BA-3	ALAMEDA CALIF		1.A FE	6,763,595	7,629,948	08/01/2038
010878-BT-2	ALAMEDA CALIF		1.A FE	6,445,460	7,000,000	08/01/2042
01170R-JB-9	ALASKA HSG FIN CORP HOME MTG		1.B FE	1,703,520	2,000,000	12/01/2034
01170R-JC-7	ALASKA HSG FIN CORP HOME MTG		1.B FE	3,340,560	4,000,000	12/01/2039
01354M-DS-7	ALBUQUERQUE CITY OF		1.B FE	9,187,380	9,000,000	07/01/2036
03290A-AA-8	Anchorage Credit Funding Ltd		1.A FE	30,754,938	34,000,000	07/27/2039
03290A-AJ-9	Anchorage Credit Funding Ltd		1.A FE	14,433,856	16,000,000	07/27/2039
033295-AA-4	Anchorage Credit Funding Ltd		1.A FE	15,973,470	18,000,000	01/21/2040
03329T-AG-9	Anchorage Credit Funding Ltd		1.A FE	33,037,793	36,500,000	04/27/2039
03330E-AJ-3	Anchorage Credit Funding Ltd		1.A FE	16,361,982	17,756,862	01/28/2039
03330P-AQ-2	Anchorage Credit Funding Ltd		1.A FE	13,554,477	14,950,000	04/25/2036
03330P-AS-8	Anchorage Credit Funding Ltd		1.B FE	2,799,680	3,250,000	04/25/2036
03465G-AA-4	Angel Oak Mortgage Trust		1.A FE	3,353,013	3,300,409	10/25/2067
041806-RN-2	ARLINGTON TX HGR ED FIN CORP W		1.A FE	2,201,931	2,190,431	08/15/2036
041806-RP-7	ARLINGTON TX HGR ED FIN CORP W		1.A FE	2,204,599	2,188,908	08/15/2037
041806-RQ-5	ARLINGTON TX HGR ED FIN CORP W		1.A FE	1,917,744	1,904,971	08/15/2038
047681-QU-8	ATLANTA & FULTON CNTY GA REC A		1.B FE	26,301,485	26,947,326	12/01/2047
05493F-AJ-8	BDS Ltd		2.C FE	978,339	1,000,000	06/16/2036
05493N-AG-7	BDS Ltd		2.A FE	2,468,206	2,600,000	11/16/2038
055731-AG-8	BSPDF 2021-FL1 Issuer Ltd		1.G FE	4,726,563	5,096,109	10/15/2036
055731-AJ-2	BSPDF 2021-FL1 Issuer Ltd		2.B FE	5,551,494	6,000,000	10/15/2036
05591X-AG-6	BrightSpire Capital Inc		1.G FE	7,966,574	8,500,000	08/19/2038
05591X-AJ-0	BrightSpire Capital Inc		2.B FE	3,825,608	4,200,000	08/19/2038
055983-AE-0	BSPRT Issuer Ltd		1.D FE	6,791,435	7,000,000	02/15/2037
055983-AJ-9	BSPRT Issuer Ltd		2.B FE	10,409,102	11,000,000	02/15/2037
055984-AE-8	BSPRT Issuer Ltd		1.A FE	23,986,584	23,665,117	07/15/2039
055984-AG-3	BSPRT Issuer Ltd		1.D FE	4,813,290	4,931,817	07/15/2039
055984-AJ-7	BSPRT Issuer Ltd		1.G FE	5,837,616	5,917,777	07/15/2039
05601H-AJ-3	BSPRT Issuer Ltd		2.B FE	1,813,680	2,000,000	03/15/2036
05606D-AC-2	BX Trust		1.A	3,186,974	3,174,013	08/15/2039
05606D-AS-7	BX Trust		1.A	13,544,640	13,489,926	08/15/2039
05608X-AG-7	BXMT Ltd		1.G FE	2,552,334	3,000,000	11/15/2037
05914F-BD-1	BALTIMORE CNTY MD		1.A FE	7,965,600	7,934,042	09/15/2025
06761M-AA-5	Barings Middle Market CLO Ltd		1.A FE	4,046,456	4,046,727	01/15/2031
072917-AE-7	BCRED MML CLO 2021-1 LLC		1.C FE	1,000,673	1,000,000	04/20/2035
072917-AG-2	BCRED MML CLO 2021-1 LLC		1.F FE	1,992,720	2,000,000	04/20/2035
100853-GH-7	CITY OF BOSTON MA		1.A FE	7,984,400	7,987,795	09/15/2024
103228-AE-2	Boyce Park CLO LLC		1.C FE	2,999,271	3,000,000	04/21/2035
103228-AJ-1	Boyce Park CLO LLC		1.F FE	5,499,538	5,500,000	04/21/2035
105933-AA-3	BRAVO Residential Funding Trus		1.A FE	4,323,408	4,284,138	05/25/2062
12434L-AA-2	BXMT Ltd		1.A FE	485,292	500,355	02/15/2038
12434L-AG-9	BXMT Ltd		1.G FE	1,652,052	1,799,447	02/15/2038
12434L-AJ-3	BXMT Ltd		2.C FE	797,935	1,033,559	02/15/2038
12550Y-AU-8	CIFC Funding Ltd		2.C FE	1,000,453	1,000,000	04/20/2030
12552M-AE-8	CIFC Funding Ltd		1.B FE	7,069,432	7,060,000	04/24/2031
1301ET-AA-0	CALIFORNIA ENDOWMENT		1.A FE	1,827,480	3,000,000	04/01/2051
141781-BR-4	CARGILL INC		1.F FE	9,410,100	13,851,451	05/25/2051
14310M-BA-4	Carlyle Global Market Strategi		1.C FE	5,006,030	4,953,588	04/17/2031
14310Q-AA-6	CARLYLE GMS FINANCE MM CLO LLC		1.A FE	19,766,502	19,766,700	10/15/2031
15672Q-AE-7	Cerberus		1.G FE	6,967,604	7,000,000	04/15/2034
15674E-AC-6	Cerberus		1.A FE	2,017,244	2,000,000	04/15/2032
15674E-AE-2	Cerberus		1.B FE	1,987,330	2,000,000	04/15/2032
15674L-AE-6	Cerberus		1.G FE	3,138,695	3,150,000	04/15/2033
15674P-AA-5	Cerberus		1.A FE	1,001,899	963,776	07/23/2033
15674R-AG-8	Cerberus		1.G FE	2,474,825	2,475,170	09/22/2033
15675A-AA-7	Cerberus		1.A FE	15,394,677	15,250,000	03/22/2035
15675C-AA-3	Cerberus		1.A FE	25,414,100	25,143,849	09/13/2035
187466-CE-5	CLINTON CNTY MO REORG SCH DIST		1.B FE	2,968,166	2,935,000	09/15/2025
23327C-AA-9	DLS ABS CAPITAL TRUST		1.A FE	33,567,123	39,000,000	02/20/2044
23327G-AA-0	DLS CAPITAL A TRUST		1.A FE	19,839,580	23,000,000	02/20/2044
24703P-AA-2	DELLWOOD AB 2008-1 DELL..08-1		1.A FE	23,215,568	27,000,000	01/20/2043
248796-CQ-5	FEDERAL NATIONAL MORTGAGE ASSO		1.A	1,471,484	1,985,594	11/01/2038
24879A-AA-3	DNNMFH 3.98 06/01/2042		1.A FE	3,240,393	3,385,000	06/01/2042
25477G-QZ-1	DISTRICT COLUMBIA INCOME TAX R		1.B FE	2,478,090	3,000,000	03/01/2039
25521T-AA-1	DIV FINANCIAL SSNR FUNDING TRU		1.A FE	30,982,962	36,000,000	02/25/2044
25522A-AA-1	DIV FINANCIAL SSNR FUNDING TRU		1.A FE	33,638,909	39,000,000	02/25/2044
30319Y-AG-3	FS Rialto Issuer Ltd		1.G FE	477,475	500,000	06/16/2038
30319Y-AJ-7	FS Rialto Issuer Ltd		2.B FE	1,901,476	2,000,000	05/16/2038
30326M-AG-0	FS Rialto Issuer Ltd		1.G FE	6,093,894	6,250,000	01/19/2039
30327M-AA-2	FS Rialto Issuer Ltd		1.A FE	19,782,232	19,101,156	06/19/2037
30327M-AC-8	FS Rialto Issuer Ltd		1.A FE	9,951,380	9,885,291	06/19/2037
30327M-AE-4	FS Rialto Issuer Ltd		1.D FE	3,466,939	3,438,085	06/19/2037

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Dates
30327M-AG-9	FS Rialto Issuer Ltd		1.G FE	2,947,908	2,968,658	06/19/2037
30328D-AA-1	FS Rialto Issuer Ltd		1.A FE	34,166,328	33,594,401	08/17/2037
30328D-AC-7	FS Rialto Issuer Ltd		1.A FE	15,027,810	14,808,066	08/17/2037
30328D-AE-3	FS Rialto Issuer Ltd		1.D FE	2,626,499	2,596,661	08/17/2037
30328D-AG-8	FS Rialto Issuer Ltd		1.G FE	2,989,776	2,967,688	08/17/2037
30329X-AA-6	FS Rialto Issuer Ltd		1.A FE	16,344,331	16,248,404	10/19/2039
30329X-AC-2	FS Rialto Issuer Ltd		1.A FE	9,926,270	9,935,975	10/19/2039
3133EM-R9-5	FEDERAL FARM CREDIT BANK		1.B FE	24,984,560	31,973,113	07/14/2036
34706C-AC-3	Fortress CBO Investments Ltd		1.A FE	26,566,012	27,300,000	02/23/2039
34706C-AE-9	Fortress CBO Investments Ltd		1.D FE	11,890,689	12,258,000	02/23/2039
34960J-AU-9	Fortress Credit Opportunities		1.A FE	2,999,196	3,000,000	07/10/2030
34961J-BC-7	Fortress Credit Opportunities		1.A FE	2,303,901	2,166,018	10/15/2033
34961J-BE-3	Fortress Credit Opportunities		1.C FE	14,653,399	14,650,000	10/15/2033
34961J-BG-8	Fortress Credit Opportunities		1.G FE	17,211,929	17,250,000	10/15/2033
34961J-BJ-2	Fortress Credit Opportunities		2.C FE	6,914,708	6,950,000	10/15/2033
34961W-AJ-4	Fortress Credit Opportunities		1.C FE	16,999,830	17,000,000	04/15/2031
34992T-AE-3	Fortress Credit BSL Limited		1.C FE	5,035,215	5,000,000	10/20/2035
381743-AE-3	Golub Capital Partners CLO Ltd		1.E FE	3,987,552	4,000,000	08/05/2033
38175B-AC-8	Golub Capital Partners CLO Ltd		1.C FE	3,007,014	3,000,000	02/05/2031
38175B-AE-4	Golub Capital Partners CLO Ltd		1.F FE	4,983,990	5,000,000	02/05/2031
38175N-AC-2	Golub Capital Partners CLO Ltd		1.A FE	9,005,895	9,000,000	05/05/2030
38178E-AG-0	Golub Capital Partners CLO Ltd		1.F FE	5,978,502	6,000,000	07/25/2033
38178G-AA-8	Golub Capital Partners CLO Ltd		1.A FE	15,043,545	14,518,633	08/26/2033
38178G-AC-4	Golub Capital Partners CLO Ltd		1.C FE	2,839,050	2,850,000	08/26/2033
38178G-AE-0	Golub Capital Partners CLO Ltd		1.F FE	3,120,311	3,150,000	08/26/2033
39809P-AG-0	Greystone Commercial Real Esta		1.G FE	1,959,846	2,000,000	07/15/2039
40170F-AA-4	GPIM..18-1		1.A FE	9,870,241	9,848,516	01/15/2031
40171D-BG-4	Guggenheim CLO 2019-1 Ltd		1.F FE	8,007,680	8,000,000	10/15/2032
40171D-BJ-8	Guggenheim CLO 2019-1 Ltd		2.C FE	4,068,438	4,100,000	10/15/2032
40172P-AC-6	Guggenheim CLO Ltd		1.A FE	2,028,806	2,000,000	01/15/2035
40172P-AE-2	Guggenheim CLO Ltd		1.C FE	6,776,325	6,750,000	01/15/2035
40390J-AJ-1	HGI CRE CLO Ltd		2.C FE	995,694	1,050,000	09/19/2036
40442A-AA-7	Hospitality Investors Trust		1.A	18,419,387	18,336,847	07/15/2024
42704R-AA-9	HERA..21-FL1		1.A FE	2,823,349	2,826,621	02/18/2038
42704R-AC-5	HERA..21-FL1		1.A FE	631,074	624,322	02/18/2038
42704R-AG-6	HERA..21-FL1		1.E FE	953,211	1,000,000	02/18/2038
48250R-BN-5	KKR Financial CLO Ltd		1.B FE	7,034,905	7,025,000	10/15/2030
48250V-AY-3	KKR Financial CLO Ltd		1.A FE	6,003,354	6,000,000	01/16/2028
48251B-AY-6	KKR Financial CLO Ltd		1.C FE	2,003,740	1,902,406	10/20/2034
48275E-AE-6	KREF 2022-FI3 Ltd		1.D FE	9,625,900	10,000,000	02/15/2039
48275R-AG-2	KREF 2021-FL2 Ltd		1.G FE	4,672,510	5,000,000	02/15/2039
50184B-AC-2	Ladder Capital Commercial Mort		1.A	8,065,512	9,064,875	02/15/2036
50190F-AC-5	Ladder Capital Commercial Mort		1.A FE	3,424,487	3,518,926	11/15/2038
50202K-AJ-5	Ladder Capital Commercial Mort		2.B FE	942,470	1,000,000	12/15/2038
53946P-AC-4	LoanCore 2022-CRE7 Issuer Ltd		1.A FE	4,197,304	4,082,934	01/17/2037
53946P-AJ-9	LoanCore 2022-CRE7 Issuer Ltd		2.B FE	3,809,284	4,000,000	01/17/2037
53947X-AL-6	LoanCore 2021-CRE5 Issuer Ltd		2.B FE	2,893,188	3,000,000	06/15/2036
53948H-AJ-5	LoanCore 2021-CRE6 Issuer Ltd		2.B FE	5,586,678	6,000,000	11/15/2038
55284J-AE-9	MF1 Multifamily Housing Mortga		1.D FE	6,108,538	6,250,000	02/19/2037
55284J-AG-4	MF1 Multifamily Housing Mortga		1.G FE	6,288,048	6,500,000	02/19/2037
55285B-AC-9	MF1 Multifamily Housing Mortga		1.A FE	39,273,117	38,850,158	09/17/2037
55285B-AE-5	MF1 Multifamily Housing Mortga		1.D FE	8,031,248	7,951,244	09/19/2037
55285B-AG-0	MF1 Multifamily Housing Mortga		1.G FE	12,299,434	12,239,196	09/19/2037
55356M-AA-3	MSF TRUST		1.A FE	49,559,979	55,000,000	11/17/2043
55356R-AA-2	MSF A-1 FL TRUST		1.A FE	31,370,074	35,000,000	11/20/2043
55821U-AE-4	Madison Park Funding Ltd		1.F FE	1,502,258	1,500,000	04/19/2033
55821U-AG-9	Madison Park Funding Ltd		2.C FE	3,015,006	3,000,000	04/19/2033
55955K-AE-4	Magnetite CLO Ltd		1.E FE	2,002,656	2,000,000	01/15/2034
55955K-AG-9	Magnetite CLO Ltd		2.B FE	1,002,945	1,000,000	01/15/2034
59801W-AT-3	MidOcean Credit CLO		1.C FE	450,248	432,097	07/15/2029
64134J-AE-3	Neuberger Berman CLO Ltd		1.F FE	1,000,983	1,000,000	04/15/2033
64134J-AG-8	Neuberger Berman CLO Ltd		2.C FE	1,700,704	1,700,000	04/15/2033
65251P-AY-9	NewStar Arlington Senior Loan		1.A FE	19,016,858	19,007,886	04/25/2031
65251P-BA-0	NewStar Arlington Senior Loan		1.A FE	6,001,806	6,000,000	04/25/2031
66858C-AE-7	Northwoods Capital Ltd		1.B FE	1,259,028	1,172,172	06/15/2031
67107K-BB-1	OCP CLO Ltd		1.A FE	9,012,060	9,000,000	07/20/2029
69120E-AA-7	Owl Rock CLO Ltd		1.A FE	23,172,454	23,000,000	04/20/2035
69120E-AC-3	Owl Rock CLO Ltd		1.C FE	4,056,536	4,000,000	04/20/2035
69120H-AA-0	Owl Rock CLO Ltd		1.A FE	55,219,120	55,000,000	05/15/2035
69120H-AC-6	Owl Rock CLO Ltd		1.C FE	5,071,350	5,000,000	05/15/2035
69121X-AA-4	Owl Rock CLO Ltd		1.A FE	46,624,062	46,500,000	02/20/2036
69701N-AC-0	Palmer Square Loan Funding Ltd		1.B FE	16,032,032	15,560,452	10/15/2030
69701Y-AE-2	Palmer Square Loan Funding Ltd		1.A FE	2,002,422	2,000,000	04/20/2029
69701Y-AG-7	Palmer Square Loan Funding Ltd		1.B FE	1,001,518	1,000,000	04/20/2029
69702D-AE-7	Palmer Square Loan Funding Ltd		1.A FE	1,800,986	1,758,044	05/20/2029
701631-AC-7	Parliament CLO Ltd		1.F FE	4,819,045	5,000,000	08/20/2032
76243N-AA-4	Rialto Real Estate Fund LP		1.A FE	3,781,969	3,770,430	01/19/2037
76243N-AE-6	Rialto Real Estate Fund LP		1.D FE	1,496,516	1,500,000	01/19/2037
76243N-AG-1	Rialto Real Estate Fund LP		1.G FE	21,086,406	22,100,000	01/19/2037
78485W-AC-3	Starwood Commercial Mortgage T		1.A FE	1,986,832	1,959,106	07/15/2038
78485W-AE-9	Starwood Commercial Mortgage T		1.C FE	985,191	985,601	07/15/2038
78485W-AG-4	Starwood Commercial Mortgage T		1.F FE	5,772,114	6,000,000	07/15/2038
85815C-AC-3	Steele Creek CLO Ltd		1.B FE	4,980,085	5,000,000	04/15/2031
85816W-AE-4	Steele Creek CLO Ltd		1.A FE	26,900,698	26,880,000	04/21/2031
87342R-AC-8	Taco Bell Funding LLC		2.B FE	77,000,352	78,004,825	05/25/2046
88576P-AC-7	321 Henderson Receivables LLC		1.A FE	33,482	32,311	09/15/2045
92329Y-AN-6	Venture CDO Ltd		1.A FE	15,992,928	16,000,000	04/15/2027
92329Y-AQ-9	Venture CDO Ltd		1.A FE	7,105,720	7,125,000	04/15/2027
92915U-AQ-7	Voya CLO Ltd		2.B FE	5,258,054	5,250,000	06/07/2030
929342-AB-9	WMRK Commercial Mortgage Trust		1.A	22,020,680	21,866,580	11/15/2027
94949F-AE-3	Wellfleet CLO Ltd		1.C FE	5,022,890	5,000,000	10/18/2035
95639D-GQ-7	WEST VIRGINIA SCH BLDG AUTH		1.E FE	30,347,450	30,031,181	06/15/2027
979888-AU-8	WOODMONT TRUST WDMNT..18-4A		1.C FE	6,978,188	7,000,000	04/20/2034
98955R-AF-6	Owl Rock CLO Ltd		1.A FE	3,009,696	2,921,019	04/20/2033
BGH7F7-TD-0	HARBOURVEST STRUCTURED SOLUTIO		1.G PL	3,164,245	3,175,040	09/15/2026
BGH7F7-VB-1	HARBOURVEST STRUCTURED SOLUTIO		1.G PL	2,222,542	2,250,675	09/15/2026
1049999999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities				1,650,913,083	1,717,204,543	XXX
1109999999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Subtotals - Industrial and Miscellaneous (Unaffiliated)				2,367,616,513	2,521,772,036	XXX
Bonds - Unaffiliated Bank Loans - Unaffiliated Bank Loans – Acquired						
BGH6B3-MZ-3	LIFELONG PSI		5.B GI	1,889,753	2,280,422	10/19/2026
BGH6CC-ME-9	ACQUIA INC		5.B GI	777,636	800,000	10/31/2025
BGH6ER-D8-7	CURRICULUM ASSOCIATES		4.C	14,011,828	14,005,608	01/13/2027
BGH6JD-14-5	LYTX		5.A	5,019,256	4,985,513	02/28/2028
BGH6JD-1G-8	LYTX		4.C	3,628,603	3,640,209	02/28/2028
BGH6VS-UH-7	HELP AT HOME		4.C FE	18,083,867	17,842,689	10/29/2027
BGH6WC-8X-1	HAH GROUP HOLDING CO LLC		4.C FE	2,289,195	2,277,806	10/29/2027
BGH6WV-MF-2	CAPSTONE ACQUISITION HOLDINGS		4.B PL	13,479,492	13,436,294	11/12/2027

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Dates
BGH6WV-N4-6	CAPSTONE ACQUISITION HOLDINGS		4.B PL	790,870	789,773	11/12/2027
BGH7OY-8Z-1	WOMENS CARE		4.C FE	904,040	971,286	01/15/2028
BGH71C-R1-2	PIP		4.C FE	365,031	365,330	12/29/2027
BGH71R-7C-7	KRONOS		4.C FE	969,358	968,994	12/22/2026
BGH736-PL-1	FRANCHISE		4.B FE	4,836,539	6,307,691	03/10/2026
BGH76P-HQ-4	HIGHTOWER		4.C FE	730,115	723,818	04/21/2028
BGH77G-OR-9	PABST		4.C FE	19,978,837	25,343,073	05/08/2028
BGH79J-YC-7	SOLERA		3.C FE	2,839,054	2,983,234	06/04/2026
BGH79X-BE-7	ARCLINE		4.C FE	18,993,308	18,852,254	06/23/2028
BGH7CJ-QA-6	MCGRAW HILL		4.B FE	131,784	130,490	07/28/2028
BGH7D1-Q3-0	SWEETWATER SOUND		4.B FE	4,984,402	4,928,524	07/29/2028
BGH7DC-XA-2	SOTHEBYS		4.C FE	1,041,537	1,131,595	01/15/2027
BGH7GZ-2Y-0	VECTOR WP HOLDCO INC		4.B FE	1,942,569	1,924,441	10/08/2028
BGH7GZ-3V-5	FLORIDA FOOD PRODUCTS LLC		5.B FE	11,085,324	12,528,950	10/18/2028
BGH7H8-9W-6	MURPHYS BOWL LLC		5.B FE	1,056,567	973,003	11/15/2028
BGH7JB-5F-8	MICHAEL BAKER		4.B FE	5,874,447	5,810,778	12/01/2028
BGH7M8-DU-9	SECRETARIAT ADVISORS LLC		4.B PL	2,094,467	2,092,180	12/29/2028
BGH7M8-KW-7	SECRETARIAT ADVISORS LLC		4.B PL	335,806	336,648	12/29/2028
BGH7MK-R7-8	KRONOS		4.C FE	2,446,100	2,411,925	12/22/2026
1829999999 - Bonds - Unaffiliated Bank Loans - Unaffiliated Bank Loans - Acquired				140,579,786	148,842,529	XXX
1909999999 - Bonds - Unaffiliated Bank Loans - Subtotals – Unaffiliated Bank Loans				140,579,786	148,842,529	XXX
2419999999 - Bonds - Total Bonds - Subtotals - Issuer Obligations				579,364,423	666,611,769	XXX
2429999999 - Bonds - Total Bonds - Subtotals - Residential Mortgage-Backed Securities				137,339,007	137,955,724	XXX
2449999999 - Bonds - Total Bonds - Subtotals - Other Loan-Backed and Structured Securities				1,650,913,083	1,717,204,543	XXX
2479999999 - Bonds - Total Bonds - Subtotals - Unaffiliated Bank Loans				140,579,786	148,842,529	XXX
2509999999 - Bonds - Total Bonds - Subtotals - Total Bonds				2,508,196,298	2,670,614,565	XXX
9999999999 Totals				2,508,196,298	2,670,614,565	XXX

General Interrogatories:
1. Total activity for the year to date Fair Value $ Book/Adjusted Carrying Value $
2. Average balance for the year to date Fair Value $ Book/Adjusted Carrying Value $

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories								
CitiBank N.A. New York, NY		0.040	4,197,438	0	448,739,452	416,094,694	422,308,251	XXX
Bank of America New York, NY					27,310,258	13,712,191	7,016,574	XXX
Bank of New York Mellon New York, NY					2,045,131	1,200,685	1,197,742	XXX
Wells Fargo Sioux Falls, SD		0.033	143,537		(56,074,946)	(75,914,845)	(68,892,694)	XXX
0199998 Deposits in 1 depositories that do not exceed the allowable limit in any one depository (See Instructions) - Open Depositories	XXX	XXX			63,876	53,937	50,230	XXX
0199999 Total Open Depositories	XXX	XXX	4,340,975	0	422,083,770	355,146,662	361,680,103	XXX
0399999 Total Cash on Deposit	XXX	XXX	4,340,975	0	422,083,770	355,146,662	361,680,103	XXX
0499999 Cash in Company's Office	XXX	XXX	XXX	XXX				XXX
0599999 Total	XXX	XXX	4,340,975	0	422,083,770	355,146,662	361,680,103	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 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
Bonds - U.S. Governments - Issuer Obligations								
XXX	FED HOME LN DISCOUNT NT		06/28/2024	5.200	07/01/2024	450,000,000		194,994
XXX	FHLB DISC CORP		06/25/2024	5.210	07/16/2024	299,348,184		259,934
XXX	TREASURY BILL		06/28/2024	5.232	07/05/2024	134,921,486		58,826
XXX	US Government Treasury Bill		06/04/2024	5.272	07/02/2024	274,959,572		1,087,087
XXX	US Government Treasury Bill		06/11/2024	5.255	07/09/2024	299,648,641		874,808
XXX	TREASURY BILL		06/25/2024	5.217	07/23/2024	299,042,718		260,018
0019999999 - Bonds - U.S. Governments - Issuer Obligations						1,757,920,601	0	2,735,667
0109999999 - Bonds - U.S. Governments - Subtotals - U.S. Government Bonds						1,757,920,601	0	2,735,667
2419999999 - Bonds - Total Bonds - Subtotals - Issuer Obligations						1,757,920,601	0	2,735,667
2509999999 - Bonds - Total Bonds - Subtotals - Bonds						1,757,920,601	0	2,735,667
8609999999 Total Cash Equivalents						1,757,920,601	0	2,735,667