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

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

QUARTERLY STATEMENT

AS OF SEPTEMBER 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 28 day of October, 2024

Heidi Lynn Coburn

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

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	33,160,347,526		33,160,347,526	31,564,330,851
2. Stocks:				
2.1 Preferred stocks	519,530,713		519,530,713	596,606,430
2.2 Common stocks	1,091,478,990		1,091,478,990	513,259,396
3. Mortgage loans on real estate:				
3.1 First liens	1,922,908,012		1,922,908,012	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 ($ 405,442,862), cash equivalents ($ 2,229,384,245) and short-term investments ($ 11,843,165)	2,646,670,273		2,646,670,273	1,032,225,297
6. Contract loans (including $ ..... premium notes)	230,418,621	241,641	230,176,980	193,853,702
7. Derivatives	644,652,623		644,652,623	519,121,838
8. Other invested assets	2,514,747,070		2,514,747,070	2,443,360,011
9. Receivables for securities	29,551,766		29,551,766	7,616,356
10. Securities lending reinvested collateral assets			0	0
11. Aggregate write-ins for invested assets	1,215,659	0	1,215,659	3,266,726
12. Subtotals, cash and invested assets (Lines 1 to 11)	42,761,521,252	241,641	42,761,279,611	38,771,341,773
13. Title plants less $ ..... charged off (for Title insurers only)			0	0
14. Investment income due and accrued	346,199,860		346,199,860	307,284,828
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	28,751,914	20,345,661	8,406,253	12,036,097
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ ..... earned but unbilled premiums)	124,540,913		124,540,913	115,041,217
15.3 Accrued retrospective premiums ($ .....) and contracts subject to redetermination ($ .....)			0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	17,810,650	1,539,291	16,271,359	19,279,061
16.2 Funds held by or deposited with reinsured companies	5,233,220		5,233,220	2,984,911
16.3 Other amounts receivable under reinsurance contracts	36,430,483		36,430,483	47,974,808
17. Amounts receivable relating to uninsured plans			0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	54,855,180		54,855,180	98,075,645
18.2 Net deferred tax asset	345,487,946	133,604,829	211,883,117	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	111		111	103
24. Health care ($ .....) and other amounts receivable			0	0
25. Aggregate write-ins for other-than-invested assets	27,908,352	8,157,081	19,751,271	42,655,172
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	43,749,208,885	163,888,503	43,585,320,382	39,625,115,715
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	0
28. Total (Lines 26 and 27)	43,749,208,885	163,888,503	43,585,320,382	39,625,115,715
DETAILS OF WRITE-INS				
1101. Receivable for central clearinghouse	1,215,659		1,215,659	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)	1,215,659	0	1,215,659	3,266,726
2501. Admitted Disallowed IMR	21,718,393	1,967,122	19,751,271	30,655,172
2502. Miscellaneous assets	6,189,959	6,189,959	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)	27,908,352	8,157,081	19,751,271	42,655,172

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts $ 25,535,232,847 less $ ..... included in Line 6.3 (including $ ..... Modco Reserve)	25,535,232,847	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)	227,637,059	246,563,455
4. Contract claims:		
4.1 Life	166,019,937	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	2,357,787	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 $ 21,614,056 ceded	21,614,056	26,998,189
9.4 Interest Maintenance Reserve	0	0
10. Commissions to agents due or accrued-life and annuity contracts $ 2,146,311 , accident and health $ ..... and deposit-type contract funds $	2,146,311	1,283,681
11. Commissions and expense allowances payable on reinsurance assumed		0
12. General expenses due or accrued	10,918,322	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	5,937,332	3,632,523
15.1 Current federal and foreign income taxes, including $ ..... on realized capital gains (losses)		0
15.2 Net deferred tax liability		0
16. Unearned investment income	302,488	185,540
17. Amounts withheld or retained by reporting entity as agent or trustee	780,033	731,325
18. Amounts held for agents' account, including $ 835,117 agents' credit balances	835,117	410,597
19. Remittances and items not allocated	51,878,405	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 $ 0 and interest thereon $ 1,898,630	1,898,630	0
23. Dividends to stockholders declared and unpaid		0
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	483,584,061	404,327,843
24.02 Reinsurance in unauthorized and certified ($ .....) companies		0
24.03 Funds held under reinsurance treaties with unauthorized and certified ($ 1,116,571,612) reinsurers	1,116,571,612	1,046,589,774
24.04 Payable to parent, subsidiaries and affiliates	18,932,463	18,789,272
24.05 Drafts outstanding		0
24.06 Liability for amounts held under uninsured plans		0
24.07 Funds held under coinsurance	8,446,663,446	5,965,214,296
24.08 Derivatives	167,583,454	157,734,779
24.09 Payable for securities	99,225,530	82,632,068
24.10 Payable for securities lending	2,488,197,000	2,488,190,079
24.11 Capital notes $ ..... and interest thereon $		0
25. Aggregate write-ins for liabilities	2,328,598,476	1,919,070,947
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	41,176,914,367	37,584,181,140
27. From Separate Accounts statement		0
28. Total liabilities (Lines 26 and 27)	41,176,914,367	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	19,751,271	30,655,172
35. Unassigned funds (surplus)	1,072,663,613	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)	2,405,906,015	2,038,434,575
38. Totals of Lines 29, 30 and 37	2,408,406,015	2,040,934,575
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	43,585,320,382	39,625,115,715
DETAILS OF WRITE-INS		
2501. FHLB advances	1,526,357,000	1,526,357,000
2502. Derivative collateral liability	780,152,252	364,400,371
2503. Abandoned property	12,113,397	15,708,951
2598. Summary of remaining write-ins for Line 25 from overflow page	9,975,827	12,604,625
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	2,328,598,476	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	19,751,271	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)	19,751,271	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	2,676,510,323	1,747,645,664	2,390,329,401
2. Considerations for supplementary contracts with life contingencies	3,935,120	1,255,015	2,321,131
3. Net investment income	1,431,728,662	924,140,116	1,258,735,107
4. Amortization of Interest Maintenance Reserve (IMR)	(7,919,480)	(7,986,090)	(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	542,939,075	324,203,668	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	7,935,502	16,806,476	23,671,078
9. Totals (Lines 1 to 8.3)	4,655,129,201	3,006,064,848	4,099,836,426
10. Death benefits	165,872,155	155,601,826	233,973,685
11. Matured endowments (excluding guaranteed annual pure endowments)	113,793	319,119	336,593
12. Annuity benefits	244,533,561	229,494,630	303,336,888
13. Disability benefits and benefits under accident and health contracts	399,039	787,418	1,003,327
14. Coupons, guaranteed annual pure endowments and similar benefits		0	0
15. Surrender benefits and withdrawals for life contracts	2,190,932,266	2,104,262,310	2,887,326,732
16. Group conversions		0	0
17. Interest and adjustments on contract or deposit-type contract funds	6,616,059	6,129,167	9,357,167
18. Payments on supplementary contracts with life contingencies	4,968,791	5,215,230	6,998,875
19. Increase in aggregate reserves for life and accident and health contracts	602,533,968	(493,351,164)	(637,948,182)
20. Totals (Lines 10 to 19)	3,215,969,632	2,008,458,535	2,804,385,086
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	638,694,013	424,619,237	560,880,075
22. Commissions and expense allowances on reinsurance assumed	34,191	73,635	81,516
23. General insurance expenses and fraternal expenses	191,015,715	200,403,532	269,069,597
24. Insurance taxes, licenses and fees, excluding federal income taxes	27,150,247	25,056,491	31,394,327
25. Increase in loading on deferred and uncollected premiums	(2,018,407)	270,724	(1,581,654)
26. Net transfers to or (from) Separate Accounts net of reinsurance		0	0
27. Aggregate write-ins for deductions	283,772,270	141,402,189	217,438,586
28. Totals (Lines 20 to 27)	4,354,617,661	2,800,284,343	3,881,667,533
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	300,511,541	205,780,506	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)	300,511,541	205,780,506	218,168,893
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	66,529,013	24,606,039	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)	233,982,528	181,174,467	191,472,157
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (1,727,136) (excluding taxes of $ (2,581,412) transferred to the IMR)	(22,830,598)	(111,431,211)	(113,753,236)
35. Net income (Line 33 plus Line 34)	211,151,930	69,743,256	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)	211,151,930	69,743,256	77,718,921
38. Change in net unrealized capital gains (losses) less capital gains tax of $ 7,699,416	23,647,305	68,481,113	72,486,683
39. Change in net unrealized foreign exchange capital gain (loss)	1,800,748	3,433,261	1,419,893
40. Change in net deferred income tax	18,546,229	6,601,971	29,758,528
41. Change in nonadmitted assets	(9,858,652)	(8,143,877)	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	(79,256,218)	(60,492,440)	(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	16,440,098	(12,280,799)	(16,374,398)
52. Dividends to stockholders	(70,000,000)	(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)	367,471,441	(72,657,515)	(72,254,515)
55. Capital and surplus as of statement date (Lines 36 + 54)	2,408,406,015	2,040,531,574	2,040,934,575
DETAILS OF WRITE-INS			
08.301. Experience refund on reinsurance ceded	6,963,972	15,994,971	22,384,268
08.302. Miscellaneous income	757,267	378,116	550,041
08.303. Investment income - funds withheld coinsurance assumed	221,534	255,736	469,092
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	(7,272)	177,652	267,677
08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	7,935,502	16,806,476	23,671,078
2701. Funds withheld coinsurance-ceded	270,789,558	144,549,138	202,219,175
2702. Transfer to IMR - MVA	12,661,415	(7,375,620)	10,008,228
2703. Transfer to IMR - ceded	321,297	4,228,671	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)	283,772,270	141,402,189	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	2,676,270,678	1,745,853,238	2,392,795,867
2. Net investment income	1,330,824,453	875,637,769	1,183,046,847
3. Miscellaneous income	593,384,776	319,934,041	463,415,897
4. Total (Lines 1 to 3)	4,600,479,907	2,941,425,049	4,039,258,612
5. Benefit and loss related payments	2,628,748,764	2,503,058,741	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	1,145,485,416	814,191,036	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)	19,000,000	32,900,000	32,900,000
10. Total (Lines 5 through 9)	3,793,234,180	3,350,149,776	4,497,351,313
11. Net cash from operations (Line 4 minus Line 10)	807,245,727	(408,724,728)	(458,092,702)
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	1,954,195,830	2,631,912,957	3,360,079,549
12.2 Stocks	111,846,141	323,442,352	360,878,934
12.3 Mortgage loans	190,227,898	178,416,911	228,244,395
12.4 Real estate	0	0	0
12.5 Other invested assets	114,472,916	119,506,656	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	18,644,528	1,036,431	1,978,487
12.8 Total investment proceeds (Lines 12.1 to 12.7)	2,389,387,314	3,254,319,639	4,102,710,216
13. Cost of investments acquired (long-term only):			
13.1 Bonds	3,495,278,091	2,604,594,148	4,132,581,144
13.2 Stocks	592,570,370	142,022,060	434,853,641
13.3 Mortgage loans	224,315,030	55,235,827	64,401,103
13.4 Real estate	0	0	0
13.5 Other invested assets	174,057,952	439,887,790	522,139,272
13.6 Miscellaneous applications	151,281,610	175,168,311	127,756,327
13.7 Total investments acquired (Lines 13.1 to 13.6)	4,637,503,053	3,416,908,136	5,281,731,486
14. Net increase/(decrease) in contract loans and premium notes	36,323,278	22,218,651	37,667,234
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(2,284,439,017)	(184,807,148)	(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	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities	(20,432,127)	(9,612,111)	(15,653,187)
16.5 Dividends to stockholders	70,000,000	140,000,000	140,000,000
16.6 Other cash provided (applied)	2,927,070,393	1,820,796,872	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)	3,091,638,265	1,671,184,761	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)	1,614,444,975	1,077,652,885	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)	2,646,670,273	1,433,814,443	1,032,225,297

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

20.0001. Capitalized interest (operating)	(22,837,739)	(24,020,466)	(33,294,810)
20.0002. Capitalized interest (investing)	22,837,739	24,020,466	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	761,959,951	791,020,135	1,041,867,705
2. Group life	12,453,283	13,492,607	17,443,293
3. Individual annuities	5,268,855,411	2,973,112,712	3,979,003,387
4. Group annuities	3,252,389	5,780,391	6,537,763
5. Accident & health	1,758	0	5,179
6. Fraternal		0	0
7. Other lines of business		0	0
8. Subtotal (Lines 1 through 7)	6,046,522,792	3,783,405,845	5,044,857,327
9. Deposit-type contracts	19,463,788	16,060,003	16,369,003
10. Total (Lines 8 and 9)	6,065,986,579	3,799,465,848	5,061,226,330

STATEMENT AS OF SEPTEMBER 30, 2024 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

1. Iowa Administrative Code 191 – Chapter 97, "Accounting for Certain Derivative Instruments Used to Hedge the Growth in Interest Credited for Indexed Insurance Products and Accounting for the Indexed Insurance Products Reserve" ("IAC 191-97"). This prescribed practice allows insurance companies domiciled in Iowa to account for eligible derivative assets at amortized cost, if the insurance company can demonstrate they meet the criteria for an economic hedge. Eligible derivative assets include call or put options that are purchased to hedge the growth in interest credited to an indexed product as a direct result of changes in the related external index or indices, or call or put options that are written to offset all or a portion of a purchased call or put option. Other derivative instruments such as index futures, swaps and swaptions that may be used to hedge the growth in interest credited to the policy as a direct result of changes in the related indices would still be accounted for at fair value since an amortized cost for those instruments does not exist. IAC 191-97 also prescribes that insurance companies determine indexed annuity reserve calculations based on the Guideline 35 Reserve assuming the fair value of the call option(s) associated with the current index term is zero, regardless of the observable market for such option(s). At the conclusion of the index term, credited interest is reflected in the reserve as realized, based on actual index performance. This prescribed accounting practice must be applied to both the indexed reserves and the call/put options used to hedge indexed insurance products. The impact of applying this prescribed practice decreased the Company's statutory net income for the nine months ended September 30, 2024 by $240,285,738 and the cumulative effect on Capital and Surplus at September 30, 2024 was a decrease of $396,437,666. 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 September 30, 2024 is $32,750,290 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 $429,187,957 would have been established as of September 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 nine months ended September 30, 2024 and there was no cumulative impact on the Capital and Surplus at September 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 nine months ended September 30, 2024 by $293,141 and the cumulative effect on Capital and Surplus at September 30, 2024 was an increase of $55,457,880. 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	$ 211,151,930	$ 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	$ (240,285,738)	$ (264,683,595)
Deferral of 2012 annuity mortality table	51,00	4	19	$ (293,141)	$ 638,286
(3) State Permitted Practices that are an increase/(decrease) from NAIC SAP:					
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ 451,730,809	$ 341,764,230
SURPLUS					
(5) Company state basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$ 2,408,406,015	$ 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	$ (396,437,666)	$ (156,151,928)
Deferral of 2012 annuity mortality table	51,00	3	1	$ 55,457,880	$ 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	$ 2,749,385,801	$ 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

On July 1, 2024 the Company purchased Bestow Life Insurance Company ("BLIC") for $20,614,044 in cash. This acquisition is accounted for under the statutory purchase method. The purchase resulted in statutory goodwill of $14,530,312, all of which is admitted. The admitted book value of BLIC as of September 30, 2024 is $22,597,451, including $14,167,054 of unamortized admitted goodwill. Admitted goodwill is 63% of the carrying value of the Company's investment in BLIC.

B. Statutory Merger

No change.

C. Assumption Reinsurance

No change.

D. Impairment Loss

No change.

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

No change.

4. Discontinued Operations

No change.

5. Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

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	$	145,735
2.	12 Months or Longer	$	488,567,848

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

1.	Less than 12 Months	$	88,211,553
2.	12 Months or Longer	$	6,856,396,528

(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	YES	
b. Tri-Party (YES/NO)	YES	YES	YES	

(3) Original (Flow) & Residual Maturity

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. Open – No Maturity		15,000,000	31,999,991	
2. Overnight	160,000,000	135,000,000	78,750,000	
3. 2 Days to 1 Week	243,743,079	135,000,000	78,750,000	
4. > 1 Week to 1 Month	243,743,079	135,000,000	115,750,000	
5. > 1 Month to 3 Months	378,743,079	115,750,000	115,750,000	
6. > 3 Months to 1 Year	263,000,000	281,000,000	378,750,000	
7. > 1 Year	2,141,447,000	2,276,447,000	2,046,447,000	
b. Ending Balance				
1. Open – No Maturity		10,000,000	5,000,000	
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	106,000,000	
6. > 3 Months to 1 Year	128,000,000	281,000,000	378,750,000	
7. > 1 Year	2,141,447,000	2,101,447,000	1,998,447,000	

(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	2,910,653,725	
b. Ending Balance				
1. BACV	XXX	XXX	XXX	
2. Nonadmitted – Subset of BACV	XXX	XXX	XXX	
3. Fair Value	2,816,078,383	2,805,476,241	2,910,653,725	

(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		487,244,384	652,159,858	
b. Bonds – FV		428,508,355	604,395,202	
c. LB & SS – BACV		1,972,067,030		
d. LB & SS – FV		1,877,750,168		
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	2,459,311,414	652,159,858	0
q. Total Assets – FV	0	2,306,258,523	604,395,202	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	2,846,196,991	
2. Securities (FV)				
b. Ending Balance				
1. Cash	2,404,447,000	2,508,197,000	2,488,197,000	
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	2,488,197,000			
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)	2,488,197,000	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	5,000,000
b. 30 Days or Less	
c. 31 to 90 Days	106,000,000
d. > 90 Days	2,377,197,000

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

	AMORTIZED COST	FAIR VALUE
a. 30 Days or Less		
b. 31 to 60 Days		
c. 61 to 90 Days		
d. 91 to 120 Days		
e. 121 to 180 Days		
f. 181 to 365 Days	50,908,000	51,444,265
g. 1 to 2 Years	116,105,642	114,425,117
h. 2 to 3 Years	49,368,386	50,346,635
i. > 3 Years	2,397,939,323	2,271,979,533

(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	2,846,196,991	
2. Securities Collateral (FV)				
b. Ending Balance				
1. Cash (Collateral – All)	2,404,447,000	2,508,197,000	2,488,197,000	
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)

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

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)
b. Collateral held under security lending agreements					0	0	0
c. Subject to repurchase agreements	3,111,471,272				3,111,471,272	3,045,958,358	65,512,914
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)	2,472,270,155				2,472,270,155	2,612,865,302	(140,595,147)
m. Pledged as collateral not captured in other categories	12,033,710	0	0	0	12,033,710	11,959,135	74,575
n. Other restricted assets	0	0	0	0	0	0	0
o. Total Restricted Assets (Sum of a through n)	$ 5,675,897,142	$ 0	$ 0	$ 0	$ 5,675,897,142	$ 5,750,904,800	$ (75,007,658)

(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		3,111,471,272	7.1	7.1
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)		2,472,270,155	5.7	5.7
m. Pledged as collateral not captured in other categories		12,033,710	0.0	0.0
n. Other restricted assets		0	0.0	0.0
o. Total Restricted Assets (Sum of a through n)	$ 0	$ 5,675,897,142	13.0 %	13.0 %

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

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

Description of Assets	Gross (Admitted & Nonadmitted) Restricted							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	$ 12,033,710	$	$	$	$ 12,033,710	$ 11,959,135	$ 74,575	$ 12,033,710	0.0 %	0.0 %
Total (c)	$ 12,033,710	$ 0	$ 0	$ 0	$ 12,033,710	$ 11,959,135	$ 74,575	$ 12,033,710	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	$ 3,556,949	$ 28,603,786	$ 2,885,081	$ 30,969,986
(2) LB&SS – AC	3	0	2,357,977	0	2,196,114	0
(3) Preferred Stock – AC		0		0		0

(4) Preferred Stock – FV		0		0		0
(5) Total (1+2+3+4)	9	11	$ 5,914,926	$ 28,603,786	$ 5,081,195	$ 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	10	
(2) Aggregate Amount of Investment Income	810,131	

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	$ 346,199,860
2. Nonadmitted	$ 0
3. Admitted	$ 346,199,860

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	$ 82,734,087

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 September 30, 2024, the Company had interest rate swaps and foreign currency forwards with a fair value of $ (2,062,516) and carrying value of $ (2,062,516).

The Company utilizes financial options to hedge certain indexed liabilities. At September 30, 2024, the Company had financial options with a fair value of $1,250,855,259 and carrying value of $475,276,300.

The Company utilizes exchange trade index futures to hedge certain index liabilities. The futures contracts are adjusted to market values each day, with daily changes in the market value settled in cash daily through the Company's variation margin accounts maintained with the counterparty. At September 30, 2024, the Company had financial futures with a carrying value of $3,855,384.

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

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

Not applicable to the Company.

9. Income Taxes

No material changes

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

A. Nature of the Relationship Involved

Sammons Enterprises, Inc. ("SEI") restructured its investment in Guggenheim Capital LLC in the third quarter of 2024. SEI's investment in Guggenheim Capital LLC was previously in the form of voting common shares, which resulted in affiliation of the Company to Guggenheim Capital LLC and its subsidiaries and affiliates. The current investment of SEI in Guggenheim Capital LLC is now in the form of non-voting preferred shares and no longer results in affiliation. All schedules in this quarterly filing have been updated to reflect this change.

B. Detail of Transactions

The Company paid $70,000,000 in dividends to the parent company, SFG, during the period ended September 30, 2024.

The Company received capital contributions of $255,000,000 from SFG on March 31, 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 the entire balance and related interest during the period ended September 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	$ 577,787,390	$ 577,787,390	$
Stone Roots N Trust	100.0	$ 405,556,889	$ 405,556,889	$
Total SSAP No. 97 8b(iii) Entities	XXX	$ 983,344,279	$ 983,344,279	$ 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 $1,947,851,197 The Company calculated this amount in accordance with limitations in the FHLB capital plan (e.g., current FHLB capital stock, limitations in the FHLB capital plan, current and potential acquisitions of FHLB capital stock, etc.)

(2) FHLB Capital Stock

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

a. Aggregate Totals

	1 Total 2+3	2 General Account	3 Separate Accounts
1. Current Year			
(a) Membership Stock – Class A	10,000,000	10,000,000	
(b) Membership Stock – Class B	0	0	
(c) Activity Stock	68,686,100	68,686,100	
(d) Excess Stock	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	1,947,851,197	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				
2. Class B	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)	2,265,622,858	2,472,270,155	1,526,357,000
2. Current Year General Account Total Collateral Pledged	2,265,622,858	2,472,270,155	1,526,357,000
3. Current Year Separate Accounts Total Collateral Pledged			
4. Prior Year-end Total General and Separate Accounts Total Collateral Pledged	2,324,781,238	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			
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 paid $70,000,000 of ordinary dividends during the nine months ended September 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 September 30, 2024 the Company had outstanding capital commitments to limited partnerships of $450,232,268. At September 30, 2024 the Company had a $194,861,085 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	$	$	$ 1,023,064	$	$ 1,023,064
Preferred stocks	$	$ 321,781,426	$ 2,725,243	$	$ 324,506,669
Common stocks - unaffiliated	$ 6,741,416	$ 78,733,841	$ 62,004	$	$ 85,537,261
Derivatives - interest rate contracts	$	$ 143,697	$	$	$ 143,697
Derivatives - foreign exchange contracts	$	$ 51,689	$	$	$ 51,689
Futures	$ 3,855,384	$	$	$	$ 3,855,384
Other Invested Assets	$	$	$ 544,039	$	$ 544,039
Total assets at fair value/NAV	$ 10,596,800	$ 400,710,653	$ 4,354,350	$ 0	$ 415,661,803
b. Liabilities at fair value					
Derivatives - interest rate contracts	$	$ 939,126	$	$ 0	$ 939,126
Derivatives - foreign exchange contracts	$	$ 1,318,775	$	$	$ 1,318,775
Total liabilities at fair value	$ 0	$ 2,257,901	$ 0	$ 0	$ 2,257,901

(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	656,222				366,842					1,023,064
Preferred stocks	0	2,725,243								2,725,243
Common stocks - unaffiliated	60,461				1,577				34	62,004
Other Invested Assets	240,008	271,182			32,857				8	544,039
Total Assets	956,691	2,996,425	0	0	401,276	0	0	0	41	4,354,351

(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	$ 31,236,448,034	$ 33,160,347,526	$	$ 27,992,269,614	$ 3,244,178,420	$	$
Preferred stocks	$ 500,151,012	$ 519,530,713	$	$ 497,425,769	$ 2,725,243	$	$
Common stock - unaffiliated	$ 85,537,261	$ 85,537,261	$ 6,741,416	$ 78,733,841	$ 62,004	$	$
Mortgage loans	$ 1,861,726,996	$ 1,922,908,012	$	$ 1,861,726,996	$	$	$

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Cash and short terms	$ 2,646,574,711	$ 2,646,670,273	$ 405,442,862	$ 2,234,324,108	$ 6,807,740	$	$
Contract loans	$ 230,176,980	$ 230,176,980	$	$ 230,176,980	$	$	$
Derivative instruments	$ 2,035,012,130	$ 644,652,623	$ 3,855,384	$ 2,031,156,746	$	$	$
Other Invested Assets	$ 782,550,154	$ 818,518,444	$	$ 412,161,522	$ 370,388,632	$	$ 3,883,544
Liabilities for future policy benefits	$ 235,982,052	$ 227,637,059	$	$	$ 235,982,052	$	$
Repurchase agreements, other borrowings and collateral on derivative instruments	$ 4,763,789,779	$ 4,794,706,252	$ 780,152,252	$ 3,983,637,526	$	$	$
Derivative instruments	$ 782,364,003	$ 167,583,454	$	$ 782,364,003	$	$	$

D. Not Practicable to Estimate Fair Value

Type or Class of Financial Instrument	Carrying Value	Effective Interest Rate	Maturity Date	Explanation
Other invested assets	$ 3,883,544			This represents the remaining amortized amount of Tax Credits as of 09/30/2024. 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 $1,967,122 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 $21,718,393. Of which $19,751,271 of negative IMR was admitted in the general account. The Company's adjusted capital and surplus was $2,176,771,627. The admitted negative IMR is 0.9% 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 November 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 (6), new entity formed or acquired (11), change in ownership (467). See note 10A.

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

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

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

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

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

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

If yes, attach an explanation.

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

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

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

6.4 By what department or departments?
Iowa Insurance Division

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

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

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

7.2 If yes, give full information:

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

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

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

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

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

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

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

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

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

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

(e) Accountability for adherence to the code.

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

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

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

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

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

GENERAL INTERROGATORIES

FINANCIAL

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

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: $ 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 collateralwithin 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: $ 211,962,697

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	$ 0
14.22 Preferred Stock	$ 0	$ 0
14.23 Common Stock	$ 427,000,437	$ 1,005,941,729
14.24 Short-Term Investments	$ 0	$ 0
14.25 Mortgage Loans on Real Estate	$	$ 0
14.26 All Other	$ 837,392,416	$ 0
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 1,448,407,728	$ 1,005,941,729
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 0	$ 0

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 $ 2,488,195,550
16.2 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 2,614,321,351
16.3 Total payable for securities lending reported on the liability page $ 2,488,197,000

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	U
Milliman FInancial Risk Management, LLC	U
PineBridge Investments, LLC	U
Blackrock Financial Management Inc., CRD	U
Neuberger Berman Investment Advisers, LLC	U
Blackstone Real Estate Special Situations Advisors	U
Dextra Partners	U
Goldman Sachs Asset Management LP	U
Blackstone Asset Based Finance Advisors LP	U

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

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

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

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

GENERAL INTERROGATORIES

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
159377	Milliman Financial Risk Management, LLC	5493002H8STET494T224	Securities Exchange Commissions	DS
105926	PineBridge Investments, LLC	CLDVY8VY4GNT81Q4VM57	Securities Exchange Commissions	DS
107105	Blackrock Financial Management Inc., CRD	549300LVXYIVJKE13M84	Securities Exchange Commissions	DS
124687	Neuberger Berman Investment Advisers, LLC	8PSZVUUKYGCPW2RDO373	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	$ 1,913,908,012
1.14	Total Mortgages in Good Standing	$ 1,913,908,012
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)	$ 1,922,908,012
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
			LIFE AND ANNUITY AFFILIATES						
			LIFE AND ANNUITY NON-AFFILIATES						
74900	63-0483783	01/01/2024	PARTNERRE LIFE REINS CO OF AMER	AR	YRT/I	OL	Authorized		
93572	43-1235868	09/05/2024	RGA REINS CO	MO	CO/I	FA	Authorized		
			ACCIDENT AND HEALTH AFFILIATES						
			ACCIDENT AND HEALTH NON-AFFILIATES						

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	5,634,370	51,501,733	0		57,136,103	0
2.	Alaska AK	L	564,961	9,472,601	0		10,037,562	0
3.	Arizona AZ	L	20,004,810	279,158,045	0		299,162,855	0
4.	Arkansas AR	L	4,624,054	33,811,686	0		38,435,740	0
5.	California CA	L	87,665,172	672,497,192	0		760,162,364	580,351
6.	Colorado CO	L	15,796,353	146,721,343	0		162,517,697	100,000
7.	Connecticut CT	L	8,508,066	64,441,615	17		72,949,699	0
8.	Delaware DE	L	1,505,153	16,495,034	0		18,000,188	0
9.	District of Columbia DC	L	945,656	5,369,431	0		6,315,087	0
10.	Florida FL	L	67,417,652	557,508,572	25		624,926,248	10,142,218
11.	Georgia GA	L	33,408,665	131,532,081	0		164,940,747	0
12.	Hawaii HI	L	6,101,382	42,306,266	0		48,407,648	0
13.	Idaho ID	L	3,783,265	28,801,583	0		32,584,848	0
14.	Illinois IL	L	30,315,357	158,191,027	122		188,506,505	66,356
15.	Indiana IN	L	13,326,488	82,191,598	4		95,518,090	0
16.	Iowa IA	L	12,794,223	53,410,484	58		66,204,766	0
17.	Kansas KS	L	27,810,085	53,217,908	8		81,028,001	0
18.	Kentucky KY	L	7,052,838	48,245,820	0		55,298,658	394,210
19.	Louisiana LA	L	6,505,783	67,073,377	4		73,579,164	0
20.	Maine ME	L	1,686,411	24,295,752	122		25,982,285	0
21.	Maryland MD	L	12,619,735	134,781,720	5		147,401,460	100,000
22.	Massachusetts MA	L	14,679,991	71,705,362	68		86,385,421	0
23.	Michigan MI	L	23,916,423	161,446,723	(6)		185,363,140	59,737
24.	Minnesota MN	L	20,534,461	53,860,348	0		74,394,810	0
25.	Mississippi MS	L	3,029,099	62,344,427	0		65,373,526	0
26.	Missouri MO	L	12,568,085	80,473,966	0		93,042,050	129,703
27.	Montana MT	L	1,661,664	7,579,680	0		9,241,345	0
28.	Nebraska NE	L	4,805,735	31,524,573	0		36,330,308	0
29.	Nevada NV	L	6,009,113	62,656,810	0		68,665,923	0
30.	New Hampshire NH	L	3,048,759	19,562,784	142		22,611,684	0
31.	New Jersey NJ	L	28,705,062	161,133,621	389		189,839,072	4,542,674
32.	New Mexico NM	L	2,798,287	20,936,781	0		23,735,068	1,590,603
33.	New York NY	N	0	0	0		0	0
34.	North Carolina NC	L	30,730,689	189,101,900	0		219,832,588	493,210
35.	North Dakota ND	L	3,801,636	5,604,283	0		9,405,920	0
36.	Ohio OH	L	22,567,844	291,247,276	9		313,815,128	50,000
37.	Oklahoma OK	L	6,350,809	34,538,146	0		40,888,955	0
38.	Oregon OR	L	6,073,292	31,603,112	7		37,676,411	0
39.	Pennsylvania PA	L	29,521,633	201,016,004	530		230,538,167	217,189
40.	Rhode Island RI	L	1,733,854	12,572,631	0		14,306,485	0
41.	South Carolina SC	L	15,376,905	99,487,894	0		114,864,799	0
42.	South Dakota SD	L	2,841,179	10,366,524	15		13,207,719	0
43.	Tennessee TN	L	15,704,302	93,629,462	18		109,333,782	0
44.	Texas TX	L	78,284,779	452,613,544	30		530,898,353	803,412
45.	Utah UT	L	15,664,949	110,950,409	0		126,615,358	0
46.	Vermont VT	L	824,714	3,803,427	185		4,628,326	0
47.	Virginia VA	L	21,086,026	113,914,745	7		135,000,778	0
48.	Washington WA	L	17,741,035	133,720,331	0		151,461,366	88,064
49.	West Virginia WV	L	1,467,962	13,323,378	0		14,791,340	0
50.	Wisconsin WI	L	12,726,410	72,236,230	0		84,962,640	106,061
51.	Wyoming WY	L	766,274	8,116,759	0		8,883,033	0
52.	American Samoa AS	N	273	0	0		273	0
53.	Guam GU	N	9,458	0	0		9,458	0
54.	Puerto Rico PR	L	96,668	0	0		96,668	0
55.	U.S. Virgin Islands VI	N	28,625	7,000	0		35,625	0
56.	Northern Mariana Islands MP	N	0	0	0		0	0
57.	Canada CAN	N	3,452	4,800	0		8,252	0
58.	Aggregate Other Alien OT	XXX	700,026	0	0	0	700,026	0
59.	Subtotal	XXX	773,929,955	5,272,107,799	1,758	0	6,046,039,513	19,463,788
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	483,279				483,279	
94.	Aggregate other amounts not allocable by State	XXX	0	0	0	0	0	0
95.	Totals (Direct Business)	XXX	774,413,234	5,272,107,799	1,758	0	6,046,522,792	19,463,788
96.	Plus Reinsurance Assumed	XXX	4,372,188	378,026			4,750,214	
97.	Totals (All Business)	XXX	778,785,423	5,272,485,825	1,758	0	6,051,273,006	19,463,788
98.	Less Reinsurance Ceded	XXX	312,798,751	3,065,501,102	1,758		3,378,301,611	
99.	Totals (All Business) less Reinsurance Ceded	XXX	465,986,671	2,206,984,723	0	0	2,672,971,394	19,463,788
	DETAILS OF WRITE-INS							
58001.	ZZZ Other Alien	XXX	700,026				700,026	
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	700,026	0	0	0	700,026	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 September 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	
Bestow Life Insurance Company	42-0813782	62383	IA	
Stone Roots N Trust	36-2428931			
New Roots N Trust	92-6636272			
215 Castro LLC				
Sammons Institutional Group, Inc.	45-3005562			
Property Disposition, Inc.	45-4150950			
Heyday Insurance Agency LLC	61-1863087			
SFG Tenura, LLC	84-4616844			
SFG Bermuda Ltd.	98-1600408			
SFG Fortuna, LLC	88-4400641			
Sammons Financial Group US Insurance Holdings, LLC				
Sammons Financial Group Asset Management, LLC	87-3758037			
Sammons Financial Group Wealth Management Holdings, LLC	93-3783407			
Beacon Capital Management, Inc.	31-1720376			

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

STATEMENT AS OF September 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
Forklift Operations de Mexico, S.A. de C.V.				
Mexcolift Servicios de Personnel, S. de R.L. de C.V.				
Montacargas Yale de Mexico, S.A. de C.V.				
Briggs Equipment, S.A. de C.V.				
SitePro Rentals, Inc.				
Briggs UK Holdings, Inc.				
Briggs Equipment UK Limited				
Neckar Investments Limited				
Maxim (GB) Limited				
Rosemount Holdings Ltd				
Access Plus (Scotland) Ltd.				
Trainingplus.Com Ltd.				
J.B. Plant Hire (Dungannon) Limited				
J.B. Plant Hire Limited				
Hitec Lift Trucks Limited				
BE Finance Limited				
Briggs Equipment Ireland Limited				
Galway Plant and Tool Hire Limited				
Blulift Limited				
Bannagroe Limited				
Laois Hire Services Limited				
Balloo Hire Limited				
Aerial Platform Hire Limited				
Balloo Hire Centre Limited				
Northern Forklift (Scotland) Limited				
Hiremech Holdings Limited				
Hiremech Limited				
AmeyBriggs Services Holding Limited				
AmeyBriggs Services Limited				
AmeyBriggs Asset Holdings Limited				

STATEMENT AS OF September 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
AmeyBriggs Assets Limited				
GFL Holdings Limited				
Gwynedd Forklifts Limited				
GFL Access Limited				
Forkway Group Limited				
Forkway Limited				
Forkway (Hire) Limited				
Solent Forklift Trucks Limited				
Nisshin Denshi Limited				
Sammons Infrastructure, Inc.				
550 Capital, Inc.				
Trail Boss Partners, LLC				
Relay Energy Partners, LLC				
Connect18 Energy Holdings, Inc.				
Flagship Energy, 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				

STATEMENT AS OF September 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
Heelstone Energy II, LLC				
ABV Holdings, LLC				
Albemarle Solar Center, LLC				
Broadway Solar Center, LLC				
Van Slyke Solar Center, LLC				
Heelstone Energy III, LLC				
SRK Holdings, LLC				
Kenansville Solar Farm, LLC				
Red Hill Solar Center, LLC				
Samarcand Solar Farm, LLC				
Heelstone Energy IV, LLC				
PV Project Holdings I, LLC				
BRE NC Solar 1, LLC				
Shelby Randolph Road Solar I, LLC				
Lafayette Solar I, LLC				
Rockingham Solar, LLC				
SID Solar I, LLC				
York Road Solar I, LLC				
Heelstone Energy V, LLC				
PV Project Holdings II, LLC				
Aspen Solar, LLC				
Balsam Solar, LLC				
Cedar Solar, LLC				
Elm Solar, LLC				
Sweetgum Solar, LLC				
Heelstone Energy VI, LLC				
PV Project Holdings III, LLC				
Morgan Farm, LLC				
Laurinburg Solar, LLC				
Nashville Farms, LLC				

STATEMENT AS OF September 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
ESA Newton Grove 1 NC, LLC				
ESA Selma NC 1, LLC				
ESA Smithfield 1 NC, LLC				
Heelstone Energy VII, LLC				
PV Project Holdings IV, LLC				
Durham Solar, LLC				
Innovative Solar 23, LLC				
Red Toad 1425 A Powatan Road, LLC				
ZV Solar 3, LLC				
Heelstone Energy VIII, LLC				
PV Project Holdings V, LLC				
Cornwall Solar Center, LLC				
Crestwood Solar Center, LLC				
Harrell's Hill Solar Center, LLC				
Highland Solar Center, LLC				
Littlefield Solar Center, LLC				
Heelstone Land Holdings, LLC				
SRE Focalpoint Holdings, Inc.				
SRE Focalpoint, LLC				
SRE Focalpoint Member, LLC				
SRE Wind OpCo Inc.				
SRE Blocker #2, Inc.				
SRE Midway LLC				
SRE Midway HoldCo LLC				
SRE Midway Member LLC				
Midway Wind, LLC				
SRE Blocker #3, Inc.				
SRE Rio Bravo, LLC				
Rio Bravo Wind Renewables, LLC				
Rio Bravo Wind Capital, LLC				

STATEMENT AS OF September 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
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.				
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				

STATEMENT AS OF September 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
Enterhealth, LLC				
Sammons Power Development, Inc.				
Otter, Inc.				
Gila Bend Power Partners, LLC				
Community Investments, Inc.				
PR Holdings, Inc.				
Pathfinder Ranches, LLC				
Sweetwater River Conservancy, LLC				
Sweetwater River Conservancy Greater Sage-Grouse Habitat Bank, LLC				
Sweetwater River Conservancy Bald and Golden Eagle Bank, LLC				
Sweetwater River Conservancy Wetland Mitigation Bank, LLC				
Pathfinder Land and Ranch Management, LLC				
Pathfinder Bison Bend, LLC				
Wooden Rifle Grazing Association, LLC				
Pathfinder Buzzard Bird Ranch, LLC				
Two Crosses Grazing Association, LLC				
Pathfinder Cardwell Access Ranch, LLC				
Wooden Rifle Grazing Association, LLC				
Pathfinder Cardwell Ranch, LLC				
Wooden Rifle Grazing Association, LLC				
Pathfinder Dumbell Ranch, LLC				
Beulah Belle Grazing Association, LLC				
Pathfinder Miracle Mile Ranch, LLC				
Two Crosses Grazing Association, LLC				
Pathfinder Pathfinder Ranch, LLC				
Two Crosses Grazing Association, LLC				
Pathfinder Perkins Ranch, LLC				
Wooden Rifle Grazing Association, LLC				
Pathfinder Sand Creek, LLC				
Two Crosses Grazing Association, LLC				

STATEMENT AS OF September 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
Pathfinder Stewart Creek Ranch, LLC				
Stewart Creek Grazing Association, LLC				
Pathfinder Sun Ranch, LLC				
Stewart Creek Grazing Association, LLC				
Pathfinder Two Iron Ranch, LLC				
Wooden Rifle Grazing Association, LLC				
Compatriot Capital, Inc.				
CCE Funding LLC				
K2 Development, LLC				
KDC HoldCo LLC				
KDC 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				

STATEMENT AS OF September 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
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				
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				

STATEMENT AS OF September 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
SLBCA Holding LLC				
Soo Line Building City Apartments LLC				
Albion 636 Division, LLC				
Albion on Lake Cook Mezz, LLC				
Albion on Lake Cook, LLC				
Albion Murfreesboro Member, LLC				
Albion Murfreesboro Investors, LLC				
Albion at Murfreesboro, LLC				
JLB Chapman LP				
JLB Chapman GP LLC				
CCI Historic, Inc.				
Albion Music Row, LLC				
Albion Music Row II, LLC				
Albion Lawrenceville, LLC				
JLB Chapman LP				
VGH/Dallas LLC				
CCI/HTC, Inc.				
E2M Holdings, LLC				
E2M Partners, LLC				
Legacy KDC Holdings, LLC				
JLB Partners LLC				
JLB BUILDERS LLC				
JLB REALTY LLC				
JLB RESIDENTIAL LLC				
JLB Stafford Land LP				
JLB 2728 Cedar Springs, LP				
JLB McLean LLC				
JLB West Paces Phase I L.P.				
JLB West Paces Phase I GP LLC				
CCI Westfields Investor LLC (fka CCI Ohana LLC)				

STATEMENT AS OF September 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
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				

STATEMENT AS OF September 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
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				

STATEMENT AS OF September 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
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 MFH - KV San Cierra Investor LLC				
KV San Cierra Holdings, LLC				
KV San Cierra Apartments, LLC				
CCI Retail Holdings LLC				
CCI Retail – GBT TX Sprouts Investor LLC				
GBT-CCI TX Sprouts JV, LLC				
Burleson Wilshire Investment Partners, LLC				

STATEMENT AS OF September 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
800 Main Street Providence Village Owner, LLC				
19160 West Bellfort Richmond Owner, LLC				
Kyle Kohlers Crossing, LLC				
SAGE Assets, Inc.				
Sammons Distribution Holdings, Inc.				
Sammons BW, Inc.				
Parkway Mortgage, Inc.				
Asheville Resolution Corporation				

SCHEDULE Y
PART 1A – 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	62383	42-0813782				Bestow Life Insurance Company	IA	IA	North American Company	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					215 Castro LLC	DE	NIA	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

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 Holdco, LLC	DE	NIA	Sammons Financial Group Wealth Management Holdings, LLC	Ownership	55.0	SEI ESOT	NO	0
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					Sammons Financial Group U.S. Insurance Holdings, LLC	DE	NIA	Sammons Financial Group, Inc.	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	92-0884102				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	93-4017121				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

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					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
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

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					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
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					Relay Energy Partners, LLC	DE	NIA	550 Capital, Inc.	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	33-1236413				Connect18 Energy Holdings, Inc.	DE	NIA	Sammons Infrastructure, Inc.	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000					Flagship Energy, LLC	DE	NIA	Connect18 Energy Holdings, 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

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					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
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

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					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
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

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					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
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

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					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
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

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					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
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

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	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
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	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	92-3619943				JLB CCI Westfields LLC	DE	NIA	CCI Westfields Investor LLC (fka CCI Ohana LLC)	Ownership	80.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	92-3619943				JLB CCI Westfields LLC	DE	NIA	JLB Partners LLC	Ownership	11.6	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	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
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	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

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	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 MFH - KV San Cierra Investor LLC	DE	NIA	CCI MF Holdings LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	99-4555909				KV San Cierra Holdings, LLC	DE	NIA	CCI MFH - KV San Cierra Investor LLC	Ownership	85.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	99-4530811				KV San Cierra Apartments, LLC	DE	NIA	KV San Cierra Holdings, LLC	Ownership	100.0	SEI ESOT	NO	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	99-3288508				19160 West Bellfort Richmond Owner, LLC	DE	NIA	GBT-CCI TX Sprouts JV, LLC	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	99-5017288				Kyle Kohlers Crossing, LLC	DE	NIA	GBT-CCI TX Sprouts JV, LLC	Ownership	100.0	SEI ESOT	NO	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	75-2738314				Sammons Distribution Holdings, Inc	DE	NIA	Consolidated Investment Services, Inc	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	75-0155260				Sammons BW, Inc.	DE	NIA	Sammons Distribution Holdings, Inc.	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	75-2766799				Parkway Mortgage, Inc.	DE	NIA	Consolidated Investment Services, Inc.	Ownership	100.0	SEI ESOT	NO	0
00000	Sammons Enterprises, Inc. ESOT	00000	59-1275568				Asheville Resolution Corporation	DE	NIA	Consolidated Investment Services, Inc.	Ownership	100.0	SEI ESOT	NO	0

Asterisk	Explanation

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

Bar Code:

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

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

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

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

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

OVERFLOW PAGE FOR WRITE-INS

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

	1 Current Statement Date	2 December 31 Prior Year
2504. Miscellaneous liabilities	5,085,369	5,779,974
2505. Agent non-qualified deferred compensation	4,045,040	3,458,642
2506. Payable for central clearing swap	845,418	3,366,009
2597. Summary of remaining write-ins for Line 25 from Page 03	9,975,827	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)	(7,272)	177,652	267,677
08.397. Summary of remaining write-ins for Line 8.3 from Page 04	(7,272)	177,652	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	203,806,136	33,660,000
2.2 Additional investment made after acquisition	20,508,894	30,741,103
3. Capitalized deferred interest and other	876,868	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	190,227,898	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)	1,931,212,221	1,903,793,302
12. Total valuation allowance	(8,304,213)	(6,092,137)
13. Subtotal (Line 11 plus Line 12)	1,922,908,009	1,897,701,165
14. Deduct total nonadmitted amounts	0	0
15. Statement value at end of current period (Line 13 minus Line 14)	1,922,908,009	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	13,637,604	30,217,663
2.2 Additional investment made after acquisition	160,420,348	491,921,609
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	353,557	0
5. Unrealized valuation increase/(decrease)	13,179,913	(551,301)
6. Total gain (loss) on disposals	926,905	1,350,515
7. Deduct amounts received on disposals	114,472,916	151,524,519
8. Deduct amortization of premium and depreciation	2,852,291	3,125,130
9. Total foreign exchange change in book/adjusted carrying value	193,939	(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)	2,514,747,069	2,443,360,012
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	2,514,747,069	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	4,110,686,200	4,599,079,952
3. Accrual of discount	77,977,535	70,776,286
4. Unrealized valuation increase/(decrease)	22,040,116	101,044,100
5. Total gain (loss) on disposals	(5,827,243)	(83,199,684)
6. Deduct consideration for bonds and stocks disposed of	2,066,852,102	3,721,001,083
7. Deduct amortization of premium	20,361,516	17,825,660
8. Total foreign exchange change in book/adjusted carrying value	1,826,529	2,783,180
9. Deduct current year's other-than-temporary impairment recognized	23,139,098	117,634,890
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	810,131	42,600
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	34,771,357,229	32,674,196,677
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	34,771,357,229	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)	22,176,971,118	44,312,765,918	43,920,013,178	(43,794,342)	20,920,193,444	22,176,971,118	22,525,929,516	20,524,191,435
2. NAIC 2 (a)	11,028,794,977	728,063,853	212,850,884	19,010,812	10,589,548,151	11,028,794,977	11,563,018,759	10,502,967,234
3. NAIC 3 (a)	922,952,484	16,599,879	46,627,292	(47,896,583)	921,362,319	922,952,484	845,028,489	870,392,576
4. NAIC 4 (a)	352,784,170	551,463	72,020,677	96,385,547	346,115,272	352,784,170	377,700,503	429,238,461
5. NAIC 5 (a)	86,726,988	10,467,989	10,818,938	1,851,269	85,783,708	86,726,988	88,227,308	89,496,093
6. NAIC 6 (a)	1,127,420	1,860,244	0	(1,317,302)	19,798,374	1,127,420	1,670,362	4,449,000
7. Total Bonds	34,569,357,158	45,070,309,346	44,262,330,969	24,239,401	32,882,801,268	34,569,357,158	35,401,574,936	32,420,734,799
PREFERRED STOCK								
8. NAIC 1	35,899,656			1,706,930	35,875,675	35,899,656	37,606,586	33,913,800
9. NAIC 2	477,863,110	4,360,389	40,257,681	12,153,434	498,151,787	477,863,110	454,119,252	528,644,464
10. NAIC 3	28,756,895		4,216,000	1,109,929	29,171,596	28,756,895	25,650,824	31,119,118
11. NAIC 4	2,392,481		333,900	94,442	2,443,685	2,392,481	2,153,023	2,493,720
12. NAIC 5	0				0	0	0	0
13. NAIC 6	60,201			(59,172)	563,311	60,201	1,029	435,328
14. Total Preferred Stock	544,972,343	4,360,389	44,807,581	15,005,563	566,206,054	544,972,343	519,530,714	596,606,430
15. Total Bonds & Preferred Stock	35,114,329,500	45,074,669,735	44,307,138,550	39,244,964	33,449,007,322	35,114,329,500	35,921,105,650	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 $ 2,236,191,986 ; NAIC 2 $ 5,035,425 ;
NAIC 3 $; 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	11,843,166	XXX	11,790,455	108,780	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	18,427,379	1,078,394
3. Accrual of discount	55,105	498,075
4. Unrealized valuation increase/(decrease)		0
5. Total gain (loss) on disposals		4,332
6. Deduct consideration received on disposals	7,715,318	44,133,000
7. Deduct amortization of premium	2,355	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)	11,843,166	1,078,355
11. Deduct total nonadmitted amounts		0
12. Statement value at end of current period (Line 10 minus Line 11)	11,843,166	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	728,354,482
3.	Unrealized Valuation increase/(decrease)	(1,235,576)
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	755,309,064
6.	Considerations received/(paid) on terminations	755,348,851
7.	Amortization	(610,377,919)
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
9.	Total foreign exchange change in Book/Adjusted Carrying Value	(219,544)
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	473,213,785
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	473,213,785

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)				(799,546)
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	283,925			
3.14	Section 1, Column 18, prior year	(23,438)	307,363	307,363	
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	283,925			
3.24	Section 1, Column 19, prior year plus	(23,438)			
3.25	SSAP No. 108 adjustments	0	307,363	307,363	
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Cumulative variation margin on terminated contracts during the year		(3,702,346)		
4.2	Less:				
4.21	Amount used to adjust basis of hedged item				
4.22	Amount recognized		(3,702,346)		
4.23	SSAP No. 108 adjustments		(3,702,346)		
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)				3,855,384
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				3,855,384

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	473,213,785	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote – Total Ending Cash Balance	3,855,384	
3.	Total (Line 1 plus Line 2)		477,069,169
4.	Part D, Section 1, Column 6	644,652,623	
5.	Part D, Section 1, Column 7	(167,583,454)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0

		Fair Value Check	
7.	Part A, Section 1, Column 16	1,248,792,744	
8.	Part B, Section 1, Column 13	0	
9.	Total (Line 7 plus Line 8)		1,248,792,744
10.	Part D, Section 1, Column 9	2,031,156,746	
11.	Part D, Section 1, Column 10	(782,364,003)	
12.	Total (Line 9 minus Line 10 minus Line 11)		0

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	533,932	
14.	Part B, Section 1, Column 20	2,642,600	
15.	Part D, Section 1, Column 12	3,176,532	
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	98,069,520,996	58,398,561,398
3. Accrual of discount	55,342,654	29,482,721
4. Unrealized valuation increase/(decrease)		0
5. Total gain (loss) on disposals		0
6. Deduct consideration received on disposals	96,750,805,000	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)	2,229,384,245	855,325,595
11. Deduct total nonadmitted amounts		0
12. Statement value at end of current period (Line 10 minus Line 11)	2,229,384,245	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								
3003	West Jordan	UT		09/04/2024		9,283,513		
3001	West Jordan	UT		07/24/2024	6.990		2,133,333	26,800,000
3002	Multiple	USA		07/15/2024	6.990	6,108,045	5,015,700	
1191	Taylorsville	UT		09/10/2024	6.250	60,000,000		99,000,000
1190	Newport Beach	CA		09/04/2024	6.250	92,350,000		170,000,000
0599999 - Mortgages in Good Standing - Commercial Mortgages - All Other						167,741,558	7,149,033	295,800,000
0899999 - Mortgages in Good Standing - Total Mortgages in Good Standing (sum of 0199999 through 0699999)						167,741,558	7,149,033	295,800,000
3399999 Totals						167,741,558	7,149,033	295,800,000

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																	
956	Franklin	TN		09/17/2014	09/30/2024	25,472,358					0		25,472,358	25,472,358			0
1155	New York	NY		08/26/2020	07/29/2024	24,411,873					0		24,411,873	24,411,873			0
954	Ames	IA		09/12/2014	09/16/2024	14,565,176					0		14,565,176	14,565,176			0
1118	Santa Monica	CA		07/24/2018	07/01/2024	5,500,078					0		5,500,078	5,500,078			0
921	Morrisville	NC		12/30/2013	09/10/2024	11,446,157					0		11,446,157	11,446,157			0
920	Morrisville	NC		12/30/2013	09/10/2024	13,063,963					0		13,063,963	13,063,963			0
0199999 - Mortgages closed by repayment						94,459,605	0	0	0	0	0	0	94,459,605	94,459,605	0	0	0
Mortgages with partial repayments																	
3002	Multiple	USA		08/21/2024		0					0		68,935	68,935			0
908	Oceanside	CA		09/26/2013		70,539					0		70,539	70,539			0
973	Boston	MA		12/30/2016		218,442					0		218,442	218,442			0
1020	Sacramento	CA		06/19/2015		107,127					0		107,127	107,127			0
934	Elizabeth	NJ		05/30/2014		95,994					0		95,994	95,994			0
956	Franklin	TN		09/17/2014		290,660					0		290,660	290,660			0
1125	Frisco	TX		10/05/2018		161,910					0		161,910	161,910			0
1130	San Jose	CA		12/10/2018		86,069					0		86,069	86,069			0
1048	Kansas City	MO		09/15/2015		102,601					0		102,601	102,601			0
1052	Kennesaw	GA		09/30/2015		60,072					0		60,072	60,072			0
1108	Philadelphia	PA		01/09/2018		47,556					0		47,556	47,556			0
1053	Pickerington	OH		10/09/2015		92,251					0		92,251	92,251			0
1122	Baltimore	MD		09/05/2018		49,018					0		49,018	49,018			0
1121	Westminster	CO		08/20/2018		60,153					0		60,153	60,153			0
1077	Washington	DC		01/14/2016		27,031					0		27,031	27,031			0
986	Mason	OH		01/08/2015		87,827					0		87,827	87,827			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
959	Oxnard	CA		09/30/2014		191,501					0		191,501	191,501			0
1016	Dallas	TX		05/22/2015		182,776					0		182,776	182,776			0
783	Washington	DC		03/22/2013		2,638					0		2,638	2,638			0
954	Ames	IA		09/12/2014		107,830					0		107,830	107,830			0
1060	Panama City Beach	FL		12/30/2016		117,384					0		117,384	117,384			0
1153	Wilmington	NC		09/24/2019		217,870					0		217,870	217,870			0
984	Dallas	TX		12/24/2014		89,558					0		89,558	89,558			0
1049	Boston	MA		12/30/2016		114,202					0		114,202	114,202			0
922	Beverly Hills	CA		03/27/2014		121,722					0		121,722	121,722			0
999	Bedford	NH		03/26/2015		84,192					0		84,192	84,192			0
1005	Omaha	NE		04/17/2015		93,822					0		93,822	93,822			0
1050	Omaha	NE		09/22/2015		88,720					0		88,720	88,720			0
1022	Dallas	TX		06/12/2015		115,189					0		115,189	115,189			0
1115	San Diego	CA		04/20/2018		65,282					0		65,282	65,282			0
1008	Oro Valley	AZ		12/30/2016		91,372					0		91,372	91,372			0
993	San Diego	CA		03/02/2015		207,041					0		207,041	207,041			0
1120	Rochester	NY		08/02/2018		108,195					0		108,195	108,195			0
1081	Diamond Bar	CA		03/31/2016		117,493					0		117,493	117,493			0
1136	Bothell	WA		02/25/2019		66,167					0		66,167	66,167			0
1138U	Coconut Grove	FL		11/15/2022		27,627					0		27,627	27,627			0
1106	Park City	UT		03/28/2024		49,108					0		109,817	109,817			0
1030	Los Angeles	CA		08/03/2015		68,653					0		68,653	68,653			0
1126	Cleveland	OH		10/18/2018		22,023					0		22,023	22,023			0
1064	Mountain View	CA		11/20/2015		84,534					0		84,534	84,534			0
1112	New York	NY		02/12/2018		99,441					0		99,441	99,441			0
1092	Chandler	AZ		02/09/2017		182,986					0		182,986	182,986			0
980	Madison	WI		12/19/2014		114,642					0		114,642	114,642			0
1000	Columbia	SC		12/30/2016		141,682					0		141,682	141,682			0
1146	Macon	GA		08/16/2019		73,700					0		73,700	73,700			0
778	Las Vegas	NV		03/11/2013		51,789					0		51,789	51,789			0
1032	Santa Monica	CA		12/30/2016		85,073					0		85,073	85,073			0
1141	Newtown Square	PA		06/25/2019		145,170					0		145,170	145,170			0
983	Mountain View	CA		12/30/2014		179,528					0		179,528	179,528			0
1010	Irvine	CA		05/11/2015		141,857					0		141,857	141,857			0
921	Morrisville	NC		12/30/2013		56,467					0		56,467	56,467			0
1142	Sacramento	CA		06/26/2019		192,106					0		192,106	192,106			0
1137	Campbell	CA		03/14/2019		85,116					0		85,116	85,116			0
1111	Baltimore	MD		01/31/2018		70,889					0		70,889	70,889			0
1144	Yonkers	NY		07/02/2019		206,651					0		206,651	206,651			0
1013	Schererville	IN		06/03/2015		106,502					0		106,502	106,502			0
901	Stamford	CT		08/29/2013		77,102					0		77,102	77,102			0
1138	Coconut Grove	FL		04/11/2019		114,912					0		114,912	114,912			0
1071	Johns Island	SC		08/01/2019		308,102					0		308,102	308,102			0
994	Bloomington	IN		03/06/2015		178,628					0		178,628	178,628			0
920	Morrisville	NC		12/30/2013		64,449					0		64,449	64,449			0
0299999 - Mortgages with partial repayments						6,668,941	0	0	0	0	0	0	6,798,585	6,798,585	0	0	0
0599999 Totals						101,128,546	0	0	0	0	0	0	101,258,190	101,258,190	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			5,230			1.720
000000-00-0	3i NORTH AMERICAN INFRASTRUCTURE FUND B LP	WILMINGTON	DE	3i NORTH AMERICAN INFRASTRUCTURE GP, LLC		04/21/2022			956,180			27.770
000000-00-0	GULF OF MEXICO ENERGY INFRASTRUCTURE PLATFORM LLC S-1	WILMINGTON	DE	MAPLES FIDUCIARY SERVICES		07/18/2022			2,394,800			22.640
000000-00-0	MB SPECIAL OPPORTUNITIES FUND II	DOVER	DE	MB SPECIAL OPPORTUNITIES FUND GP, LLC		01/02/2020			2,502,459			6.890
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	5,858,669	0	0	XXX
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Common Stocks - Unaffiliated												
000000-00-0	GLOBAL INFRASTRUCTURE DEBT ISSUER LP	WILMINGTON	DE	GID PROGRAM US GP LLC		05/28/2021			540,252			17.530
000000-00-0	GLOBAL INFRASTRUCTURE DEBT II ISSUER LP	WILMINGTON	DE	GID PROGRAM US GP LLC		09/03/2024		7,595,319				
000000-00-0	PINEBRIDGE PREFERRED PARTICIPATION FUND, LP	WILMINGTON	DE	PINEBRIDGE		06/22/2020			3,909,084			35.160
000000-00-0	PINEBRIDGE PRIVATE CREDIT III PARALLEL RFF, L.P.	WILMINGTON	DE	PINEBRIDGE PRIVATE CREDIT III		09/30/2022			1,099,589			10.410
000000-00-0	DEXTRA STRATEGIC PARTNERS B-2 LP	WILMINGTON	DE	DEXTRA STRATEGIC PARTNERS B-2 LP		12/19/2022			12,362,825			40.000
000000-00-0	DC TRIDENT HOLDINGS I, LP	WILMINGTON	DE	DC TRIDENT HOLDINGS		10/12/2021			206,590			3.690
000000-00-0	JOHN HANCOCK INFRASTRUCTURE FUND, L.P.	WILMINGTON	DE	JOHN HANCOCK INFRASTRUCTURE GP, LLC		06/28/2018			306,518			21.510
000000-00-0	MANULIFE INFRASTRUCTURE FUND II, LP	WILMINGTON	DE	MIF II GP, L.P.		02/05/2021			1,821,237			13.890
000000-00-0	MSA ACCELERATION PARTNERS, LP	WILMINGTON	DE	MSA ACCELERATION PARTNERS, LP		01/19/2022			4,844,635			9.320
000000-00-0	SENTINEL CAPITAL PARTNERS VII, LP	WILMINGTON	DE	SENTINEL CAPITAL PARTNERS VII		07/14/2023			741,108			0.180
000000-00-0	VINE MEDIA OPPORTUNITIES - FUND IV, LP	WILMINGTON	DE	VINE ALTERNATIVE INVESTMENTS IV, LP		12/13/2018			501,205			5.430
1999999 - Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Common Stocks - Unaffiliated								7,595,319	26,333,043	0	0	XXX
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Real Estate - Unaffiliated												
000000-00-0	GRE-IVIRON FUNDING LLC	VARIOUS		GRE-IVIRON FUNDING LLC		12/29/2022			931,373			22.610
000000-00-0	GRE-PINE FUNDING, LLC	VARIOUS		GRE-PINE FUNDING, LLC		12/29/2022			561,060			24.140
000000-00-0	HARBOR 22 FUNDING, LLC	WILMINGTON	DE	HARBOR 22 FUNDING, LLC		10/26/2023			12,167,633			26.190
2199999 - Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Real Estate - Unaffiliated								0	13,660,067	0	0	XXX
Collateral Loans - Unaffiliated												
BGH5LR-HZ-7	ATHOS RE SEC COLLATERAL LOAN ATHOS RE SE	VARIOUS		DIRECT	5.B	07/22/2024			473,882			
BGH81G-7H-8	IVIRON FUNDING CL IVIRON FUNDING COLLATE	VARIOUS		DIRECT	5.A	08/20/2024			2,794,120			
2999999 - Collateral Loans - Unaffiliated								0	3,268,002	0	0	XXX
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Fixed Income Instruments - Unaffiliated												
000000-00-0	MIST TOPCO LP	WILMINGTON	DE	ABF		03/27/2024			38,248			
000000-00-0	MIST TOPCO LP2	WILMINGTON	DE	ABF		05/23/2024			599,291			
000000-00-0	CEDAR	WILMINGTON	DE	ABF		08/08/2024		57,603	73,522			
000000-00-0	FIDELITY EVERGREEN PRIVATE CREDIT RATED FUND LP	BOSTON	MA	GENERAL PARTNER		07/19/2024		1,151,013	437,635			
78498@-AE-3	SPFI MML SPV LLC Touchdown REV E 1L 4/20			ABF	6.	03/18/2024			32,857			
4699999 - Residual Tranches or Interests with Underlying Assets Having Characteristics of: Fixed Income Instruments - Unaffiliated								1,208,616	1,181,554	0	0	XXX
6099999 – Subtotals - Unaffiliated								8,803,935	50,301,335	0	0	XXX
6199999 – Subtotals - Affiliated								0	0	0	0	XXX
6299999 Totals								8,803,935	50,301,335	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	ORPHEUS HOLDINGS, LLC	WILMINGTON	DE	ORPHEUS HOLDINGS, LLC	12/01/2005	09/26/2024	369,265					0		674,719	674,719			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							369,265	0	0	0	0	0	0	674,719	674,719	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	HYPNOS HOLDCO LLC	VARIOUS		HYPNOS	10/22/2021	07/19/2024	2,689,897					0		317,558	317,558			0	
000000-00-0	OAKTREE POWER OPPORTUNITIES FUND V, LP	CAYMAN ISLAND	CYM	OAKTREE POWER OPPS FUND GP	01/22/2019	08/21/2024	33,073,009					0		455,991	455,991			0	
000000-00-0	VINE MEDIA OPPORTUNITIES - FUND IV, LP	WILMINGTON	DE	VINE ALTERNATIVE INVESTMENTS IV, LP	12/13/2018	07/25/2024	11,212,123					0		11,237,205	11,237,205			0	
1999999 - Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Common Stocks - Unaffiliated							46,975,029	0	0	0	0	0	0	12,010,754	12,010,754	0	0	0	0
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Real Estate - Unaffiliated																			
000000-00-0	GRE-PINE FUNDING, LLC	VARIOUS		GRE-PINE FUNDING, LLC	12/29/2022	07/15/2024	28,955,634					0		288,626	288,626			0	
000000-00-0	GRE-SPRUCE FUNDING, LLC	VARIOUS		GRE-SPRUCE FUNDING, LLC	12/29/2022	07/15/2024	33,358,694					0		61,606	61,606			0	
000000-00-0	HARBOR 22 FUNDING, LLC	WILMINGTON	DE	HARBOR 22 FUNDING, LLC	10/26/2023	07/26/2024	745,379					0		144,896	144,896			0	
2199999 - Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Real Estate - Unaffiliated							63,059,707	0	0	0	0	0	0	495,128	495,128	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	08/30/2024	108,278,007					0		24,402,487	24,402,487			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	24,402,487	24,402,487	0	0	0	0
Surplus Debentures, etc. - Unaffiliated																			
628312-AD-2	MUTUAL OF OMAHA INSURANCE CO MUTOMA V4.2	VARIOUS		Call 100.0000	12/01/2016	07/15/2024	10,629,528	0	472	0	0	472	0	10,630,000	10,630,000	0	0	0	456,771
878091-BE-6	TIAA BOARD OF OVERSEERS TIAAGL V4.375 09	VARIOUS		Call 100.0000	12/01/2016	09/30/2024	6,988,835	0	11,165	0	0	11,165	0	7,000,000	7,000,000	0	0	0	319,010
2799999 - Surplus Debentures, etc. - Unaffiliated							17,618,363	0	11,637	0	0	11,637	0	17,630,000	17,630,000	0	0	0	775,781
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Fixed Income Instruments - Unaffiliated																			
000000-00-0	BABF HENRY AGGREGATOR LP	WILMINGTON	DE	ABF	03/28/2024	09/30/2024	0					0		301,666	301,666			0	
000000-00-0	MIST TOPCO LP	WILMINGTON	DE	ABF	03/27/2024	09/01/2024	0					0		110,010	110,010			0	
000000-00-0	MIST TOPCO LP2	WILMINGTON	DE	ABF	05/23/2024	09/01/2024	0					0		42,016	42,016			0	
4699999 - Residual Tranches or Interests with Underlying Assets Having Characteristics of: Fixed Income Instruments - Unaffiliated							0	0	0	0	0	0	0	453,691	453,691	0	0	0	0
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Common Stock - Unaffiliated																			
009349-AR-2	AIRCRAFT LEASE SECURITISATION 0.000%	VARIOUS		Redemption 100.0000	12/01/2022	07/15/2024	70,684	0	127,200	0	0	127,200	0	197,883	197,883	0	0	0	0
09262E-AR-4	BLACKROCK DLF IX BLACKROCK DLF IX 2021-2	VARIOUS		Paydown	06/03/2021	07/29/2024	0	0	0	0	0	0	0	0	0	0	0	0	0
40053R-AC-6	DRUG ROYALTY II LP 1 GRX 2015-1E 0.000	VARIOUS		Redemption 100.0000	12/01/2016	10/01/2024	200	0	0	0	0	0	0	200	200	0	0	0	0
40168P-BM-9	GUGGENHEIM PRIVATE DEBT FUND I PDFNI 201	VARIOUS		Redemption 100.0000	12/01/2016	07/15/2024	864,712	0	0	0	0	0	0	864,712	864,712	0	0	0	3,543,081
40168P-BN-7	GUGGENHEIM PRIVATE DEBT FUND I PDFNI 201	VARIOUS		Paydown	12/01/2016	07/12/2024	1,743,653	0	0	0	0	0	0	1,743,653	1,743,653	0	0	0	1,899,024
40168P-BP-2	GUGGENHEIM PRIVATE DEBT FUND I PDFNI 201	VARIOUS		Paydown	12/01/2016	07/12/2024	130,860	0	0	0	0	0	0	130,860	130,860	0	0	0	168,059
40166L-30-7	GUGGENHEIM PRIVATE DEBT FUND N PDFNI 201	VARIOUS		Paydown	12/01/2016	07/15/2024	11,877	0	0	0	0	0	0	11,877	36,188	0	24,311	24,311	775
40166L-70-3	GUGGENHEIM PRIVATE DEBT FUND N PDFNI 201	VARIOUS		Paydown	12/01/2016	07/15/2024	2,264	0	0	0	0	0	0	2,264	11,246	0	8,982	8,982	127
45032M-AH-1	ISAIL LLC 0.000% 12/29/27	VARIOUS		Paydown	12/01/2016	06/29/2024	116	0	0	0	0	0	0	116	751	0	635	635	26
45032M-AG-3	ISAIL LLC 3.000% 12/29/27	VARIOUS		Paydown	12/01/2016	06/29/2024	135,207	0	0	0	0	0	0	135,207	135,207	0	0	0	2,625
78711A-AC-7	SAILS 4 LLC SAILES 4-0 JUNIOR PARTICIPAT	VARIOUS		Redemption 0.0100	12/01/2016	01/01/2024	9	9	0	0	0	9	0	9	9	0	0	0	0
78711A-AA-1	SAILS 4 LLC SAILES 4-0 SENIOR PARTICIPAT	VARIOUS		Redemption 0.0100	12/01/2016	01/01/2024	764	757	0	0	0	757	0	764	764	0	0	0	0
4899999 - Residual Tranches or Interests with Underlying Assets Having Characteristics of: Common Stock - Unaffiliated							2,960,346	766	127,200	0	0	127,966	0	3,087,545	3,121,473	0	33,928	33,928	5,613,717
6099999 – Subtotals - Unaffiliated							239,260,716	766	138,837	0	0	139,603	0	58,754,323	58,788,251	0	33,928	33,928	6,389,498
6199999 – Subtotals - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
6299999 Totals							239,260,716	766	138,837	0	0	139,603	0	58,754,323	58,788,251	0	33,928	33,928	6,389,498

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
Bonds - U.S. Governments									
05555M-AC-3	BDS Ltd FL13 AS Y Y 6.953% 09/19/39		09/05/2024	WELLS FARGO	XXX	2,294,250	2,300,000		1.A FE
05555M-AE-9	BDS Ltd FL13 B Y Y 7.205% 09/19/39		09/05/2024	WELLS FARGO	XXX	1,596,000	1,600,000		1.D FE
05613R-AC-2	BSPRT Issuer Ltd. FL11 AS Y Y 7.192% 0		09/16/2024	BARC	XXX	2,094,748	2,100,000		1.A FE
05613R-AE-8	BSPRT Issuer Ltd. FL11 B Y Y 7.391% 09		09/16/2024	BARC	XXX	1,994,934	2,000,000		1.D FE
05613R-AG-3	BSPRT Issuer Ltd. FL11 C Y Y 7.741% 09		09/16/2024	BARC	XXX	3,416,403	3,425,000		1.G FE
12433C-AC-9	BX Trust SERIES 2024-AIRC CLASS B 144A		07/23/2024	Wells Fargo Securities, LLC	XXX	18,354,000	18,400,000		1.D FE
12433C-AE-5	BX Trust SERIES 2024-AIRC CLASS C 144A		07/23/2024	Wells Fargo Securities, LLC	XXX	28,079,625	28,150,000		1.G FE
22757H-AC-5	Cross Mortgage Trust SERIES 2024-H5 CLAS		07/31/2024	GOLDMAN SACHS & CO	XXX	3,491,967	3,492,000	21,504	1.F FE
3136A7-PJ-5	Fannie Mae FNR 2012-88 WZ 3.500% 08/25		09/01/2024	Interest Capitalization	XXX	1,457	1,457		1.A
3136AA-4L-6	Fannie Mae FNR 2012-149 NZ 3.000% 01/2		09/01/2024	Interest Capitalization	XXX	18,547	18,547		1.A
3136AU-HZ-7	Fannie Mae FNR 2016-79 AZ 3.000% 11/25		09/01/2024	Interest Capitalization	XXX	35,950	35,950		1.A
3136AV-PM-5	Fannie Mae FNR 2017-10 LZ 3.000% 03/25		09/01/2024	Interest Capitalization	XXX	9,366	9,366		1.A
3136B2-7H-9	Fannie Mae FNR 2018-72 ZB 3.500% 10/25		09/01/2024	Interest Capitalization	XXX	75,101	75,101		1.A
3136B2-NL-2	Fannie Mae FNR 2018-53 BZ 3.500% 07/25		09/01/2024	Interest Capitalization	XXX	43,658	43,658		1.A
3136B3-PT-1	Fannie Mae FNR 2018-88 MZ 3.500% 12/25		09/01/2024	Interest Capitalization	XXX	53,332	53,332		1.A
3136B3-RS-1	Fannie Mae FNR 2018-89 VZ 4.000% 12/25		09/01/2024	Interest Capitalization	XXX	37,618	37,618		1.A
3136BG-4G-3	Fannie Mae FNR 2021-65 GZ 2.000% 10/25		09/01/2024	Interest Capitalization	XXX	20,463	20,463		1.A
3136BG-5Y-3	Fannie Mae FNR 2021-66 DZ 2.000% 10/25		09/01/2024	Interest Capitalization	XXX	15,874	15,874		1.A
3136BG-N3-1	Fannie Mae FNR 2021-56 ZK 2.500% 09/25		09/01/2024	Interest Capitalization	XXX	17,078	17,078		1.A
3136BJ-F5-9	Fannie Mae FNR 2021-73 DZ 2.500% 11/25		09/01/2024	Interest Capitalization	XXX	13,389	13,389		1.A
3136BK-JB-9	Fannie Mae FNR 2021-85 ZL 2.500% 12/25		09/01/2024	Interest Capitalization	XXX	12,430	12,430		1.A
3136BK-X6-4	Fannie Mae FNR 2021-94 GZ 2.500% 01/25		09/01/2024	Interest Capitalization	XXX	21,133	21,133		1.A
3136BL-3U-2	Fannie Mae FNR 2022-10 CZ 3.500% 02/25		09/01/2024	Interest Capitalization	XXX	30,775	30,775		1.A
3136BL-RU-6	Fannie Mae FNR 2022-7 ZE 2.500% 02/25/		09/01/2024	Interest Capitalization	XXX	33,263	33,263		1.A
3136BL-TN-0	Fannie Mae FNR 2022-7 GZ 2.500% 02/25/		09/01/2024	Interest Capitalization	XXX	13,305	13,305		1.A
3136BM-AH-1	Fannie Mae FNR 2022-9 Z 3.000% 03/25/5		09/01/2024	Interest Capitalization	XXX	42,610	42,610		1.A
3136BM-HC-5	Fannie Mae FNR 2022-21 BZ 3.500% 04/25		09/01/2024	Interest Capitalization	XXX	83,486	83,486		1.A
3136BM-PV-4	Fannie Mae FNR 2022-17 ZJ 3.500% 04/25		09/01/2024	Interest Capitalization	XXX	38,543	38,543		1.A
3136BM-QE-1	Fannie Mae FNR 2022-17 ZN 3.500% 04/25		09/01/2024	Interest Capitalization	XXX	27,085	27,085		1.A
3137AJ-AY-0	FEDERAL HOME LOAN MORTGAGE COR FHR 3955		09/01/2024	Interest Capitalization	XXX	7,834	7,834		1.A
3137B1-3E-0	Freddie Mac FHR 4182 ZK 3.500% 03/15/4		09/01/2024	Interest Capitalization	XXX	23,209	23,209		1.A
3137B2-G3-8	Freddie Mac FHR 4206 LZ 3.500% 05/15/4		09/01/2024	Interest Capitalization	XXX	43,469	43,469		1.A
3137BF-BH-3	Freddie Mac FHR 4413 VZ 3.000% 11/15/4		09/01/2024	Interest Capitalization	XXX	33,566	33,566		1.A
3137BM-XN-1	FEDERAL HOME LOAN MORTGAGE COR FHR 4551		09/01/2024	Interest Capitalization	XXX	11,829	11,829		1.A
3137BT-RY-9	Freddie Mac FHR 4636 ZN 3.000% 12/15/4		09/01/2024	Interest Capitalization	XXX	9,413	9,413		1.A
3137FD-7H-9	Freddie Mac FHR 4748 YZ 3.500% 12/15/4		09/01/2024	Interest Capitalization	XXX	55,068	55,068		1.A
3137FQ-AT-0	Freddie Mac FHR 4932 AZ 3.000% 12/25/4		09/01/2024	Interest Capitalization	XXX	17,251	17,251		1.A
3137H1-5M-4	Freddie Mac FHR 5123 GZ 2.500% 07/25/5		09/01/2024	Interest Capitalization	XXX	27,001	27,001		1.A
3137H2-5X-8	FHLMC Multifamily Structured P FHR 5144		09/01/2024	Interest Capitalization	XXX	37,101	37,101		1.A
3137H2-7G-3	FHLMC Multifamily Structured P FHR 5140		09/01/2024	Interest Capitalization	XXX	71,551	71,551		1.A
3137H2-GR-9	FHLMC Multifamily Structured P FHR 5146		09/01/2024	Interest Capitalization	XXX	3,975	3,975		1.A
3137H2-Z6-4	FHLMC Multifamily Structured P FHR 5150		09/01/2024	Interest Capitalization	XXX	5,521	5,521		1.A
3137H3-W3-2	FHLMC Multifamily Structured P FHR 5160		09/01/2024	Interest Capitalization	XXX	51,754	51,754		1.A
3137H4-VA-5	Freddie Mac FHR 5180 CZ 2.500% 11/25/5		09/01/2024	Interest Capitalization	XXX	6,667	6,667		1.A
3137H4-Z6-0	Freddie Mac FHR 5183 BZ 2.500% 01/25/5		09/01/2024	Interest Capitalization	XXX	10,950	10,950		1.A
3137H5-FE-2	Freddie Mac FHR 5190 BZ 2.500% 01/25/5		09/01/2024	Interest Capitalization	XXX	53,221	53,221		1.A
3137H5-HW-0	Freddie Mac FHR 5190 ZL 3.000% 02/25/5		09/01/2024	Interest Capitalization	XXX	8,083	8,083		1.A
3137H5-MR-5	Freddie Mac FHR 5191 BZ 2.500% 11/25/5		09/01/2024	Interest Capitalization	XXX	6,653	6,653		1.A
3137H5-UE-5	Freddie Mac FHR 5189 CZ 2.500% 02/25/5		09/01/2024	Interest Capitalization	XXX	19,958	19,958		1.A
3137H5-VT-1	Freddie Mac FHR 5189 ZT 2.500% 01/25/5		09/01/2024	Interest Capitalization	XXX	33,263	33,263		1.A
3137H5-ZN-0	Freddie Mac FHR 5202 BZ 3.000% 03/25/5		09/01/2024	Interest Capitalization	XXX	16,126	16,126		1.A
3137H6-S3-0	Freddie Mac FHR 5214 CZ 4.000% 04/25/5		09/01/2024	Interest Capitalization	XXX	82,455	82,455		1.A
3137HB-XZ-2	Freddie Mac 5386 HZ N N 5.500% 03/25/5		09/01/2024	Interest Capitalization	XXX	42,204	42,204		1.A
35563P-BD-0	Freddie Mac - SCRT SCRT 2017-2 MB 3.00		07/01/2024	Interest Capitalization	XXX				1.A
35563P-GE-3	Freddie Mac - SCRT SCRT 2018-3 HZ 3.00		09/01/2024	Interest Capitalization	XXX	58,351	58,351		1.A
35563P-JJ-9	Freddie Mac - SCRT SCRT 2019-1 MZ 3.50		09/01/2024	Interest Capitalization	XXX	52,868	52,868		1.A
35563P-LF-4	Freddie Mac - SCRT SCRT 2019-3 HZ 3.00		09/01/2024	Interest Capitalization	XXX	8,712	8,712		1.A
35563P-MP-1	Freddie Mac - SCRT SCRT 2019-4 MZ 3.00		09/01/2024	Interest Capitalization	XXX	103,766	103,766		1.A

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
38373M-P7-9	Government National Mortgage A GNR 2007-		09/01/2024	Interest Capitalization	XXX	23,229	23,229		1.A
38376G-ZD-5	Government National Mortgage A GNR 2010-		09/01/2024	Interest Capitalization	XXX	26,618	26,618		1.A
38378B-SJ-9	Government National Mortgage A GNR 2012-		09/01/2024	Interest Capitalization	XXX	15,068	15,068		1.A
38378Y-JZ-3	Government National Mortgage A GNR 2013-		09/01/2024	Interest Capitalization	XXX	57,104	57,104		1.A
38378Y-KD-0	Government National Mortgage A GNR 2013-		09/01/2024	Interest Capitalization	XXX	34,101	34,101		1.A
38380A-P9-2	Government National Mortgage A GNR 2016-		09/01/2024	Interest Capitalization	XXX	9,460	9,460		1.A
38380A-TY-3	Government National Mortgage A GNR 2016-		09/01/2024	Interest Capitalization	XXX	29,935	29,935		1.A
38380U-VP-5	Government National Mortgage A GNR 2018-		09/20/2024	Interest Capitalization	XXX	5,455	5,455		1.A
38383P-LR-0	Government National Mortgage A GNR 2022-		09/01/2024	Interest Capitalization	XXX	32,173	32,173		1.A
38383P-V3-2	Government National Mortgage A GNR 2022-		09/01/2024	Interest Capitalization	XXX	18,932	18,932		1.A
38383R-HE-0	Government National Mortgage A GNR 2022-		09/01/2024	Interest Capitalization	XXX	32,092	32,092		1.A
38383V-MM-7	Government National Mortgage A 3 EZ Y N		09/20/2024	Interest Capitalization	XXX	13,472	13,472		1.A
59992O-AA-3	Mill City Mortgage Trust SERIES 2024-RS1		09/17/2024	CITIGROUP GLOBAL MARKETS INC.	XXX	7,399,547	8,000,000		2.C Z
67119E-AC-0	Onslow Bay Financial LLC NQM11 A3 Y Y		07/23/2024	CITIGROUP GLOBAL MARKETS INC.	XXX	3,649,988	3,650,000	15,791	1.F FE
0109999999 - Bonds - U.S. Governments						74,215,383	74,960,921	37,295	XXX
Bonds - U.S. States, Territories and Possessions									
64989K-LP-9	NEW YORK ST PWR AUTH NY NYSPWR 5.91 11/1		07/01/2024	Tax Free Exchange	XXX	16,099,485	12,665,000	54,013	1.A
64989K-LQ-7	NEW YORK ST PWR AUTH NY NYSPWR 5.91 11/1		07/01/2024	Tax Free Exchange	XXX	807,199	635,000	2,708	1.C FE
0509999999 - Bonds - U.S. States, Territories and Possessions						16,906,684	13,300,000	56,721	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions									
57419U-JB-5	MARYLAND CMNTY DEV ADMIN HSG & N Y N 5		08/14/2024	MORGAN STANLEY	XXX	2,515,000	2,515,000		1.B FE
0709999999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						2,515,000	2,515,000	0	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		09/01/2024	Interest Capitalization	XXX	12,148	12,148		1.A
3136BH-J3-4	Fannie Mae FNR 2021-49 CZ 2.500% 11/25		09/01/2024	Interest Capitalization	XXX	11,080	11,080		1.A
3136BJ-JW-6	Fannie Mae FNR 2021-69 VZ 2.000% 10/25		09/01/2024	Interest Capitalization	XXX	7,937	7,937		1.A
3136BJ-WW-1	Fannie Mae FNR 2021-76 PZ 2.500% 11/25		09/01/2024	Interest Capitalization	XXX	51,163	51,163		1.A
3136BK-YR-7	Fannie Mae FNR 2021-86 ZT 2.500% 01/25		09/01/2024	Interest Capitalization	XXX	13,333	13,333		1.A
3136BK-YZ-9	Fannie Mae FNR 2021-86 MZ 2.500% 01/25		09/01/2024	Interest Capitalization	XXX	86,665	86,665		1.A
3136BM-W9-5	Fannie Mae 4.500% 06/25/52		09/01/2024	Interest Capitalization	XXX	43,400	43,400		1.A
3136BN-HB-5	Fannie Mae FNR 2022-44 EZ 5.000% 07/25		09/01/2024	Interest Capitalization	XXX	41,608	41,608		1.A
3136BN-W7-7	Fannie Mae FNR 2022-60 GZ 4.500% 09/25		09/01/2024	Interest Capitalization	XXX	24,523	24,523		1.A
3136BP-D4-0	Fannie Mae FNR 2023-5 CZ 5.000% 03/25		09/01/2024	Interest Capitalization	XXX	53,663	53,663		1.A
3136BP-DC-2	Fannie Mae FNR 2022-64 KZ 4.500% 10/25		09/01/2024	Interest Capitalization	XXX	61,078	61,078		1.A
3136BP-GW-5	Fannie Mae FNR 2022-78 AZ 5.500% 11/25		09/01/2024	Interest Capitalization	XXX	60,544	60,544		1.A
3136BP-L8-2	Fannie Mae FNR 2023-12 LZ 5.000% 04/25		09/01/2024	Interest Capitalization	XXX	44,957	44,957		1.A
3136BP-MM-0	Fannie Mae FNR 2022-83 JZ 6.000% 12/25		09/01/2024	Interest Capitalization	XXX	78,761	78,761		1.A
3136BP-MQ-1	Fannie Mae FNR 2022-83 DZ 6.000% 12/25		09/01/2024	Interest Capitalization	XXX	132,589	132,589		1.A
3136BP-NC-1	Fannie Mae FNR 2022-88 BZ 5.500% 12/25		09/01/2024	Interest Capitalization	XXX	105,469	105,469		1.A
3136BP-QA-2	Fannie Mae FNR 2022-82 GZ 6.000% 12/25		09/01/2024	Interest Capitalization	XXX	82,868	82,868		1.A
3136BP-ZE-4	Fannie Mae FNR 2023-8 ZA 5.000% 02/25		09/01/2024	Interest Capitalization	XXX	67,078	67,078		1.A
3136BQ-EH-8	Fannie Mae FNR 2023-37 BZ 5.500% 08/25		09/01/2024	Interest Capitalization	XXX	58,103	58,103		1.A
3136BR-GB-7	FEDERAL NATIONAL MORTGAGE ASSO ZFN2409G1		09/25/2024	Interest Capitalization	XXX	34,182	34,182		1.A
3137H3-2U-5	FHLMC Multifamily Structured P FHR 5150		09/01/2024	Interest Capitalization	XXX	34,393	34,393		1.A
3137H5-DN-4	Freddie Mac FHR 5180 KZ 2.500% 01/25/5		09/01/2024	Interest Capitalization	XXX	13,333	13,333		1.A
3137H5-HU-4	Freddie Mac FHR 5190 Z 2.500% 01/25/52		09/01/2024	Interest Capitalization	XXX	13,305	13,305		1.A
3137H5-RY-5	Freddie Mac FHR 5194 EZ 2.500% 02/25/5		09/01/2024	Interest Capitalization	XXX	13,305	13,305		1.A
3137H6-CX-1	Freddie Mac FHR 5200 ZA 2.500% 03/25/5		09/01/2024	Interest Capitalization	XXX	13,278	13,278		1.A
3137H6-PV-1	Freddie Mac FHR 5206 Z 3.000% 03/25/52		09/01/2024	Interest Capitalization	XXX	29,071	29,071		1.A
3137H6-ZE-8	Freddie Mac FHR 5213 Z 3.500% 04/25/52		09/01/2024	Interest Capitalization	XXX	36,809	36,809		1.A
3137H7-WG-4	Freddie Mac FHR 5230 AZ 3.500% 09/25/4		09/01/2024	Interest Capitalization	XXX	24,417	24,417		1.A
3137H8-AD-3	Freddie Mac FHR 5236 BZ 5.000% 07/25/5		09/01/2024	Interest Capitalization	XXX	72,749	72,749		1.A
3137H9-DY-2	Freddie Mac FHR 5270 DZ 6.000% 11/25/5		09/01/2024	Interest Capitalization	XXX	33,313	33,313		1.A
3137H9-GB-9	Freddie Mac FHR 5275 AZ 5.500% 11/25/5		09/01/2024	Interest Capitalization	XXX	75,680	75,680		1.A
3137H9-KU-2	Freddie Mac FHR 5282 MZ 5.500% 12/25/5		09/01/2024	Interest Capitalization	XXX	105,469	105,469		1.A
3137H9-RC-5	Freddie Mac FHR 5295 ZA 5.000% 03/25/5		09/01/2024	Interest Capitalization	XXX	40,247	40,247		1.A
3137H9-RD-3	Freddie Mac FHR 5295 ZJ 5.500% 03/25/5		09/01/2024	Interest Capitalization	XXX	70,593	70,593		1.A
3137HA-DG-8	Freddie Mac FHR 5329 JZ 6.000% 08/25/5		09/01/2024	Interest Capitalization	XXX	153,724	153,724		1.A
3137HA-K6-2	Freddie Mac FHR 5338 CZ 6.000% 09/25/5		09/01/2024	Interest Capitalization	XXX	47,538	47,538		1.A

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
3137HA-LL-8	Freddie Mac FHR 5333 LZ 6.000% 09/25/5		09/01/2024	Interest Capitalization	XXX	63,384	63,384		1.A
3137HA-RC-2	Freddie Mac FHR 5348 HZ 6.000% 10/25/5		09/01/2024	Interest Capitalization	XXX	70,953	70,953		1.A
3137HB-D3-5	Freddie Mac FHR 5369 AZ 6.000% 05/25/5		09/01/2024	Interest Capitalization	XXX	57,995	57,995		1.A
31684G-AC-6	FIGRE Trust HE3 C Y Y 6.229% 07/25/54		07/16/2024	HILLTOP SECURITIES INC.	XXX	250,938	250,000		1.G FE
316927-AA-0	FIGRE Trust SERIES 2024-HE2 CLASS A 144A		07/18/2024	CANTOR FITZGERALD & CO	XXX	837,936	829,127	3,527	1.A FE
35563P-GK-9	Freddie Mac - SCRT SCRT 2018-3 MZ 3.50		09/01/2024	Interest Capitalization	XXX	226,620	226,620		1.A
35563P-HJ-1	Freddie Mac - SCRT SCRT 2018-4 MZ 3.50		09/01/2024	Interest Capitalization	XXX	128,370	128,370		1.A
38380U-WY-5	Government National Mortgage A GNR 2018-		09/01/2024	Interest Capitalization	XXX	41,918	41,918		1.A
38383L-6X-3	Government National Mortgage A GNR 2022-		09/01/2024	Interest Capitalization	XXX	30,313	30,313		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						3,556,800	3,547,053	3,527	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)									
000000-00-0	JBLU UT 2024 Pass Through Trus JBLU UT 2		08/16/2024	ABF	XXX	230,404	230,404		2.A FE
000000-00-0	JBLU UT 2024 Pass Through Trus JBLU UT 2		08/16/2024	ABF	XXX	220,732	220,732		2.A FE
000000-00-0	FP Loans SPV I Trust FP Loans SPV I Trus		09/27/2024	ABF	XXX	5,119,794	5,119,794		2.C FE
000000-00-0	JBLU UT 2024 Pass Through Trus JBLU UT 2		08/16/2024	ABF	XXX	323,892	323,892		2.A FE
000000-00-0	JBLU UT 2024 Pass Through Trus JBLU UT 2		08/16/2024	ABF	XXX	676,840	676,840		2.A FE
000000-00-0	JBLU UT 2024 Pass Through Trus JBLU UT 2		08/16/2024	ABF	XXX	708,785	708,785		2.A FE
000000-00-0	JBLU UT 2024 Pass Through Trus JBLU UT 2		08/16/2024	ABF	XXX	680,067	680,067		2.A FE
000000-00-0	JBLU UT 2024 Pass Through Trus JBLU UT 2		08/16/2024	ABF	XXX	673,735	673,735		2.A FE
000000-00-0	JBLU UT 2024 Pass Through Trus JBLU UT 2		08/16/2024	ABF	XXX	564,645	564,645		2.A FE
000823-AW-4	ABPCI DIRECT LENDING FUND CLO ABPCI..17-1		08/02/2024	NATIXIS	XXX	8,000,000	8,000,000		1.A FE
000823-AY-0	ABPCI DIRECT LENDING FUND CLO ABPCI..17-1		08/02/2024	NATIXIS	XXX	10,000,000	10,000,000		1.C FE
000823-BA-1	ABPCI DIRECT LENDING FUND CLO ABPCI..17-1		08/02/2024	NATIXIS	XXX	14,000,000	14,000,000		1.F FE
01983K-AG-9	ALLO Issuer LLC 1A A2 N Y 5.940% 07/20		07/17/2024	Various	XXX	3,003,003	3,000,000		1.G FE
01983K-AH-7	ALLO Issuer LLC 1A B N Y 7.150% 07/20/		07/12/2024	GOLDMAN SACHS & CO	XXX	1,249,661	1,250,000		2.B FE
03115A-AC-7	AMERICAN FAMILY INSURANCE MUTU AMFAHI 3		09/23/2024	Various	XXX	2,758,803	4,323,000	5,843	2.C FE
03349#-AB-6	ANDERSEN COMMERCIAL PLUMBING Andersen Co		07/01/2024	DIRECT	XXX	122,733	122,733		2.C PL
03349#-AC-4	ANDERSEN COMMERCIAL PLUMBING Andersen Co		08/05/2024	DIRECT	XXX	132,516	132,516		2.C PL
03789X-AE-8	Applebees/IHOP Funding LLC 4.723% 06/0		08/28/2024	ROBERT W. BAIRD & CO. INCORPOR	XXX	145,808	148,500	1,637	2.B FE
04941*-AA-2	Atlas Securitized Products Atlas Securit		09/30/2024	ABF	XXX	3,420,922	3,420,922		1.D PL
04941*-AB-0	Atlas Securitized Products Atlas Securit		09/30/2024	ABF	XXX	1,674,068	1,674,068		1.D PL
04941*-AC-8	Atlas Securitized Products Atlas Securit		09/30/2024	ABF	XXX	3,420,922	3,420,922		1.G PL
04941*-AD-6	Atlas Securitized Products Atlas Securit		09/30/2024	ABF	XXX	1,674,068	1,674,068		1.G PL
099724-AQ-9	BORGWARNER INC N Y N 5.400% 08/15/34		09/19/2024	Truist Securities	XXX	10,223,400	10,000,000	51,000	2.A FE
105925-AC-5	BRAVO Residential Funding Trus SERIES 20		07/31/2024	BANK OF AMERICA	XXX	6,899,934	6,900,000	41,310	1.F FE
114259-AX-2	BROOKLYN UNION GAS CO NGGLN 6.388 09/15/		07/16/2024	Various	XXX	10,187,799	9,825,000	213,324	2.A FE
114259-AY-0	BROOKLYN UNION GAS CO NGGLN 6.415% 07/		09/19/2024	Various	XXX	13,481,072	13,000,000	42,054	2.A FE
12510H-BA-7	Capital Automotive Reit 3A A2 Y Y 4.55		09/27/2024	MORGAN STANLEY	XXX	8,203,872	8,500,000		1.E Z
12621E-AM-5	CNO FINANCIAL GROUP INC N Y N 6.450% 0		08/01/2024	JPMORGAN SECURITIES INC.	XXX	9,538,600	9,250,000	130,926	2.C FE
15675J-AE-0	Cerberus 4A C Y Y 7.601% 10/15/36		09/26/2024	WELLS FARGO	XXX	4,200,000	4,200,000		1.G Z
15675J-AG-5	Cerberus 4A D Y Y 9.151% 10/15/36		09/26/2024	WELLS FARGO	XXX	2,000,000	2,000,000		2.C Z
17327C-AU-7	CITIGROUP INC N Y N 5.411% 09/19/39		09/12/2024	CITIGROUP GLOBAL MARKETS INC.	XXX	15,000,000	15,000,000		2.B FE
20775H-3A-9	CONNECTICUT ST HSG FIN AUTH CTSHSG 5.3		09/10/2024	JPMORGAN SECURITIES INC.	XXX	3,000,000	3,000,000		1.A FE
224044-CV-7	COX COMMUNICATIONS INC 144A N Y Y 5.95		08/16/2024	Various	XXX	32,004,376	31,900,000		2.B FE
25746U-BQ-1	DOMINION ENERGY INC C N Y N 4.050% 09/		08/07/2024	Various	XXX	3,669,971	4,563,000	73,407	2.B FE
29273V-AW-0	ENERGY TRANSFER LP N Y N 5.950% 05/15/		08/01/2024	Various	XXX	20,880,868	20,954,000	266,669	2.B FE
29273V-BA-7	ENERGY TRANSFER LP N Y N 5.600% 09/01/		09/19/2024	MORGAN STANLEY	XXX	13,593,970	13,000,000	38,422	2.B FE
302491-AY-1	FMC CORP N Y N 6.375% 05/18/53		08/01/2024	Jefferies & Company Inc.	XXX	20,676,800	20,000,000	262,083	2.C FE
30310@-AA-8	DRB Capital LLC DRB Capital LLC 5.900%		09/11/2024	ABF	XXX	539,916	527,411		1.B PL
3136BK-WK-4	Fannie Mae FNR 2021-95 JZ 2.500% 01/25		09/01/2024	Interest Capitalization	XXX	59,999	59,999		1.A
3136BM-KQ-0	Fannie Mae FNR 2022-15 JZ 3.500% 04/25		09/01/2024	Interest Capitalization	XXX	111,273	111,273		1.A
3136BM-R8-3	Fannie Mae 4.000% 06/25/52		09/01/2024	Interest Capitalization	XXX	54,519	54,519		1.A
3136BN-GM-2	Fannie Mae FNR 2022-46 CZ 4.500% 07/25		09/01/2024	Interest Capitalization	XXX	37,061	37,061		1.A
3136BN-MA-1	Fannie Mae FNR 2022-37 CZ 4.500% 07/25		09/01/2024	Interest Capitalization	XXX	61,768	61,768		1.A
3136BN-N5-1	Fannie Mae FNR 2022-47 ZA 4.500% 08/25		09/01/2024	Interest Capitalization	XXX	61,537	61,537		1.A
3136BN-NX-0	Fannie Mae FNR 2022-37 ZK 4.500% 07/25		09/01/2024	Interest Capitalization	XXX	61,768	61,768		1.A
3136BN-QR-0	Fannie Mae FNR 2022-42 AZ 4.000% 07/25		09/01/2024	Interest Capitalization	XXX	21,735	21,735		1.A
3136BP-CM-1	Fannie Mae FNR 2022-77 BZ 5.500% 11/25		09/01/2024	Interest Capitalization	XXX	181,632	181,632		1.A
3136BP-GE-5	Fannie Mae FNR 2022-77 AZ 5.000% 11/25		09/01/2024	Interest Capitalization	XXX	81,844	81,844		1.A
3136BP-KF-7	Fannie Mae FNR 2022-80 LZ 5.500% 11/25		09/01/2024	Interest Capitalization	XXX	45,408	45,408		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
3137AS-RB-2	FHR 4088 Z FHR 4088 Z 3.500% 08/15/42		09/01/2024	Interest Capitalization	XXX	41,521	41,521		1.A
3137B3-D9-6	FHR 4224 UZ FHR 4224 UZ 3.000% 07/15/4		09/15/2024	Interest Capitalization	XXX	7,402	7,402		1.A
3137H5-JG-3	Freddie Mac FHR 5188 GZ 3.000% 01/25/5		09/01/2024	Interest Capitalization	XXX	71,041	71,041		1.A
3137H7-5E-9	Freddie Mac FHR 5226 AZ 4.000% 05/25/5		09/01/2024	Interest Capitalization	XXX	139,145	139,145		1.A
3137H7-F2-4	Freddie Mac FHR 5221 ZE 3.500% 05/25/5		09/01/2024	Interest Capitalization	XXX	18,932	18,932		1.A
3137H7-SH-7	Freddie Mac 4.000% 06/25/52		09/01/2024	Interest Capitalization	XXX	59,971	59,971		1.A
3137H7-WB-5	Freddie Mac 4.000% 06/25/52		09/01/2024	Interest Capitalization	XXX	21,808	21,808		1.A
3137H7-ZJ-5	Freddie Mac FHR 5237 CZ 4.500% 06/25/5		09/01/2024	Interest Capitalization	XXX	24,707	24,707		1.A
3137H8-KX-8	Freddie Mac FHR 5249 EZ 4.500% 08/25/5		09/01/2024	Interest Capitalization	XXX	36,922	36,922		1.A
3137H9-B4-0	Freddie Mac FHR 5267 GZ 5.000% 09/25/5		09/01/2024	Interest Capitalization	XXX	68,487	68,487		1.A
3137H9-BE-8	Freddie Mac FHR 5267 JZ 5.000% 10/25/5		09/01/2024	Interest Capitalization	XXX	123,277	123,277		1.A
3137H9-CR-8	Freddie Mac FHR 5272 CZ 5.500% 11/25/5		09/01/2024	Interest Capitalization	XXX	151,360	151,360		1.A
3137H9-GM-5	Freddie Mac FHR 5275 KZ 5.500% 11/25/5		09/01/2024	Interest Capitalization	XXX	90,816	90,816		1.A
3137H9-RZ-4	Freddie Mac FHR 5297 DZ 6.000% 03/25/5		09/01/2024	Interest Capitalization	XXX	91,075	91,075		1.A
31616F-A*-8	Fidelity Evergreen Fidelity Evergreen Pr		09/09/2024	DIRECT	XXX	3,495,026	3,495,026		2.B FE
31616F-A@-6	Fidelity Evergreen Fidelity Evergreen Pr		09/09/2024	DIRECT	XXX	1,270,919	1,270,919		3.B FE
31847R-AJ-1	FIRST AMERICAN FINANCIAL N Y N 5.450%		09/25/2024	Various	XXX	14,203,101	14,250,000		2.B FE
33830J-AE-5	Five Guys Funding LLC GUYS 2023-1A A2		08/19/2024	Various	XXX	3,156,353	3,000,000	24,450	2.C FE
34074M-8F-1	FL HOUSING FIN CORP 2024-6 FLHOUS 5.46		09/04/2024	RAYMOND JAMES & ASSOCIATES	XXX	1,150,000	1,150,000		1.A FE
34074M-8G-9	FL HOUSING FIN CORP 2024-6 FLHOUS 5.51		09/04/2024	RAYMOND JAMES & ASSOCIATES	XXX	1,400,000	1,400,000		1.A FE
34074M-8H-7	FL HOUSING FIN CORP 2024-6 FLHOUS 5.56		09/04/2024	RAYMOND JAMES & ASSOCIATES	XXX	1,650,000	1,650,000		1.A FE
34960J-BJ-3	FORTRESS CREDIT OPPORTUNITIES FCO..15-6A-		08/13/2024	NATIXIS	XXX	3,250,000	3,250,000		1.A FE
361448-BR-3	GATX CORP N Y N 6.050% 06/05/54		08/08/2024	Truist Securities	XXX	3,542,437	3,461,000	37,225	2.B FE
37940X-AR-3	GLOBAL PAYMENTS INC GPN 5.95 08/15/52		08/01/2024	BARC	XXX	11,679,853	11,750,000	324,316	2.C FE
37942@-AA-9	BLACKROCK GLOBAL INFRASTRUCTUR BLACKROCK		09/03/2024	DIRECT	XXX	30,381,276	30,381,276		2.B PL
37959E-AC-6	GLOBE LIFE INC N Y N 5.850% 09/15/34		08/20/2024	BANK OF AMERICA	XXX	34,779,952	34,850,000		2.A FE
38141G-FD-1	GOLDMAN SACHS GROUP INC N N N 6.750% 1		09/26/2024	Various	XXX	40,558,539	35,071,000	1,120,955	2.B FE
38174#-AA-4	GOMEX ENERGY OFFSHORE LTD GOMEX ENERGY O		07/01/2024	Interest Capitalization	XXX	1,860,244	1,860,244		6.
38180J-AC-4	GOLUB CAPITAL PARTNERS CLO LTD GOCAP..16-		09/24/2024	BNP PARIBAS SECURITIES SERVICE	XXX	7,250,000	7,250,000		1.A Z
38180J-AE-0	GOLUB CAPITAL PARTNERS CLO LTD GOCAP..16-		09/24/2024	BNP PARIBAS SECURITIES SERVICE	XXX	7,000,000	7,000,000		1.C Z
38383P-NE-7	Government National Mortgage A GNR 2022-		09/01/2024	Interest Capitalization	XXX	18,987	18,987		1.A
38383R-N2-9	Government National Mortgage A GNR 2022-		09/01/2024	Interest Capitalization	XXX	96,037	96,037		1.A
40166K-AD-3	GPIM HOLDINGS COV LITE GPIM HOLDINGS COV		09/01/2024	Various	XXX	27,025	27,025		3.B PL
000000-00-0	HARBOURVEST STRUCTURED SOLUTIO PROJECT P		09/30/2024	Interest Capitalization	XXX	660,146	660,146		1.G PL
444859-CB-6	HUMANA INC N Y N 5.750% 04/15/54		08/07/2024	Various	XXX	12,969,047	13,095,000	302,143	2.B FE
461070-AW-4	INTERSTATE POWER & LIGHT N Y N 5.450%		09/04/2024	GOLDMAN SACHS & CO	XXX	4,183,746	4,200,000		2.A FE
47233W-EJ-4	JEFFERIES FIN GROUP INC N Y N 6.200% 0		09/19/2024	Jefferies & Company Inc	XXX	13,401,975	12,500,000	331,528	2.B FE
49456B-AG-6	KINDER MORGAN INC KMI 5.3 12/01/34 5.3		09/19/2024	Various	XXX	8,338,408	8,160,000	130,945	2.B FE
49456B-BA-8	KINDER MORGAN INC N Y N 5.950% 08/01/5		07/22/2024	BANK OF AMERICA	XXX	6,470,230	6,500,000		2.B FE
502431-AV-1	L3HARRIS TECH INC N Y N 5.500% 08/15/5		07/29/2024	MORGAN STANLEY	XXX	261,425	265,000		2.B FE
527298-BV-4	LEVEL 3 FINANCING INC 144A 11.000% 11/1		07/01/2024	DIRECT	XXX	215,440	239,378		4.B FE
527298-CD-3	LEVEL 3 FINANCING INC 144A N Y Y 4.500		07/01/2024	DIRECT	XXX	452,440	1,448,000		5.A FE
55336V-BW-9	MPLX LP MPLX 5.650% 03/01/53		08/02/2024	GOLDMAN SACHS & CO	XXX	11,690,880	12,000,000	290,033	2.B FE
55336V-BX-7	MPLX LP N Y N 5.500% 06/01/34		09/19/2024	CITADEL SECURITIES INSTITUTION	XXX	5,181,250	5,000,000	91,667	2.B FE
57587G-P8-2	MASSACHUSETTS ST HSG FIN AGY MASHSG 5.		09/10/2024	MORGAN STANLEY	XXX	6,150,000	6,150,000		1.B FE
58439#-AC-9	MEDI-WEIGHTLOSS Medi-Weightloss R/C 1L 1		08/09/2024	DIRECT	XXX	47,623	47,623		2.A PL
60637G-EX-3	MISSOURI HOUSING DEV COMMISSIO MOSSFH		09/26/2024	STIFEL NICOLAUS EUROPE LIMITED	XXX	2,650,000	2,650,000		1.B FE
60637G-EY-1	MISSOURI HOUSING DEV COMMISSIO MOSSFH		09/26/2024	STIFEL NICOLAUS EUROPE LIMITED	XXX	2,215,000	2,215,000		1.B FE
60644#-AA-0	Mist Funding I LLC Mist Funding I LLC C		09/26/2024	ABF	XXX	512,533	512,533		1.F PL
60644#-AB-8	Mist Funding I LLC Mist Funding I LLC C		09/26/2024	ABF	XXX	21,576	21,576		2.B PL
60644#-AC-6	Mist Funding I LLC Mist Funding I LLC C		09/26/2024	ABF	XXX	202,458	202,458		3.B PL
641279-B6-0	NEVADA HOUSING DIVISION NVSSFH 5.616%		08/21/2024	JPMORGAN SECURITIES INC	XXX	2,300,000	2,300,000		1.B FE
65163L-AD-1	NEWMONT / NEWCREST FIN N Y N 5.750% 11		09/06/2024	Tax Free Exchange	XXX	1,310,858	1,000,000	18,368	2.A FE
65163L-AF-6	NEWMONT / NEWCREST FIN N Y N 4.200% 05		09/06/2024	Tax Free Exchange	XXX	26,816,019	27,620,000	377,013	2.A FE
67448P-AC-7	Onslow Bay Financial LLC SERIES 2024-NQM		08/15/2024	JPMORGAN SECURITIES INC	XXX	899,999	900,000	3,061	1.F FE
682680-BN-2	ONEOK INC OKE 6 5/8 09/01/53 6.625% 09		08/02/2024	CITIGROUP GLOBAL MARKETS INC	XXX	5,542,800	5,000,000	141,701	2.B FE
69121B-AG-9	Owl Rock CLO Ltd 7A B2 Y Y 5.710% 07/2		07/11/2024	MIZUHO SECURITIES USA LLC	XXX	3,982,000	4,000,000	52,024	1.C FE
69291W-AA-0	PFP LTD PFP..24-11 PFP..24-11-A 6.915% 0		07/26/2024	WELLS FARGO	XXX	3,491,250	3,500,000		1.A FE
69291W-AC-6	PFP LTD PFP..24-11 PFP..24-11-AS 7.273%		07/26/2024	WELLS FARGO	XXX	23,940,000	24,000,000		1.A FE
69291W-AE-2	PFP LTD PFP..24-11 PFP..24-11-B 7.573% 0		07/26/2024	WELLS FARGO	XXX	13,516,125	13,550,000		1.D FE
718547-AW-2	PHILLIPS 66 CO N Y N 5.650% 06/15/54		09/19/2024	BANK OF AMERICA	XXX	17,367,030	17,000,000	253,465	2.A 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
718547-AX-0	PHILLIPS 66 CO N Y N 5.500% 03/15/55		09/09/2024	JPMORGAN SECURITIES INC.	XXX	26,968,140	27,000,000		2.A FE
72305*-AA-9	PINEBRIDGE PINEBRIDGE PRIVATE CREDIT III		09/23/2024	DIRECT	XXX	2,634,730	2,634,730		2.B PL
72305*-AB-7	PINEBRIDGE PINEBRIDGE PRIVATE CREDIT III		09/23/2024	DIRECT	XXX	1,197,605	1,197,605		2.C PL
743263-AP-0	DUKE ENERGY CORP DUK 6 12/01/39 6.000%		09/27/2024	Various	XXX	3,200,976	2,946,000	58,429	2.B FE
756109-CQ-5	REALTY INCOME CORP N Y N 5.375% 09/01/		08/19/2024	BARC	XXX	9,837	10,000		1.G FE
76221S-FZ-9	RHODE ISLAND HOUSING AND MORTG RISHSG		09/16/2024	MORGAN STANLEY	XXX	4,360,000	4,360,000		1.B FE
76221S-GA-3	RHODE ISLAND HOUSING AND MORTG RISHSG		09/16/2024	MORGAN STANLEY	XXX	3,200,000	3,200,000		1.B FE
76221S-GM-7	RHODE ISLAND HOUSING AND MORTG RISHSG		09/17/2024	MORGAN STANLEY	XXX	10,780,000	10,780,000		1.B FE
864300-AE-8	SUBWAY FUNDING LLC 1A A23 Y Y 6.505% 0		07/24/2024	Various	XXX	25,620,860	25,000,000	158,108	2.B FE
864300-AL-2	SUBWAY FUNDING LLC 3A A23 Y Y 5.914% 0		09/06/2024	BARC	XXX	24,000,000	24,000,000		2.B FE
87162W-AL-4	TD SYNNEX CORP N Y N 6.100% 04/12/34		07/23/2024	Various	XXX	21,494,373	21,175,000	365,975	2.C FE
902494-AY-9	TYSON FOODS INC TSN 5.15 08/15/44 5.15		08/07/2024	Various	XXX	6,097,620	6,667,000	163,841	2.B FE
927804-GS-7	VIRGINIA ELEC & POWER CO N Y N 5.550%		08/06/2024	MBTB	XXX	19,913	20,000		1.F FE
93978U-AA-4	WASHINGTON ST HSG FIN COMM WSHFC 4.084		09/19/2024	Jefferies & Company Inc.	XXX	8,575,000	8,750,000	28,787	1.G FE
96337R-AC-6	WHISTLER PIPELINE LLC 144A N Y Y 5.950		07/25/2024	Various	XXX	45,933,657	46,000,000		2.C FE
98105H-AG-5	WOORI BANK SERIES REGS 5.125% 08/06/28		08/20/2024	CREDIT AGRICOLE CIB	XXX	1,064,378	1,060,000	2,264	2.B FE
983068-7D-3	TX WYLIE IND SCHOOL DISTRICT 2 WYLSCD		08/01/2024	Tax Free Exchange	XXX	109,880	270,000		1.A FE
983068-7N-1	TX WYLIE IND SCHOOL DISTRICT 2 WYLSCD		08/01/2024	Tax Free Exchange	XXX	284,607	475,000		1.A FE
983068-7P-6	TX WYLIE IND SCHOOL DISTRICT 2 WYLSCD		08/01/2024	Tax Free Exchange	XXX	541,003	945,000		1.A FE
BGH6CC-ME-9	ACQUIA INC ACQUIA INC 1L REVOLVER FUNDED		07/03/2024	DIRECT	XXX	800,000	800,000		5.B GI
BGH6VS-UH-7	HELP AT HOME HELP AT HOME 1L TL CL 9.6		07/01/2024	Various	XXX	35,164	35,498		4.C FE
BGH6Y8-KK-2	PERMIAN PRODUCTION PERMIAN PRODUCTION 1L		08/01/2024	Various	XXX	447,811	466,871		5.B GI
BGH79J-YC-7	SOLERA SOLERA 1L REV CL USD FUNDED 8.9		08/29/2024	DIRECT	XXX	284,433	284,433		3.C FE
BGH7D1-Q3-0	SWEETWATER SOUND SWEETWATER SOUND 1L TLB		07/01/2024	Various	XXX	65,323	65,983		4.B FE
BGH8RE-YX-0	Moran Foods LLC Moran Foods 1L FLSO PIK		07/01/2024	Interest Capitalization	XXX	22,302	22,302		5.C FE
BGH910-R6-3	EYECARE PARTNERS LLC EYECARE NEWMONEY BA		07/01/2024	MACQUARIE CAPITAL FUNDING LLC	XXX	69,706	70,403		4.C FE
BGH910-R6-3	EYECARE PARTNERS LLC EYECARE NEWMONEY BA		07/01/2024	Interest Capitalization	XXX	16,328	16,328		4.C FE
BGH910-V7-6	MURPHYS BOWL LLC EYECARE PARTNERS LLC 1L		07/19/2024	Interest Capitalization	XXX	15,471	15,471		5.C FE
BGH957-HP-3	LYTX LYTX INC 1L TL CL 2024 REFINAN 10		07/31/2024	Various	XXX	104,508	104,776		4.C
BGH957-HP-3	LYTX LYTX INC 1L TL CL 2024 REFINAN 10		07/01/2024	Tax Free Exchange	XXX	8,625,458	8,647,860	42,652	4.C
BGH998-B2-4	HOPE GAS HOLDINGS LLC HOPEGA 5.990% 09		08/14/2024	BANK OF AMERICA	XXX	6,000,000	6,000,000		2.C Z
BGH998-B3-2	HOPE GAS HOLDINGS LLC HOPEGA 5.990% 09		08/14/2024	BANK OF AMERICA	XXX	4,000,000	4,000,000		2.C Z
BGH99T-D4-2	HOPE GAS HOLDINGS LLC HOPEGA 6.120% 09		08/14/2024	BANK OF AMERICA	XXX	2,200,000	2,200,000		2.C Z
29250N-BZ-7	ENBRIDGE INC ENBCN 6.7 11/15/53 6.700%	A	08/08/2024	Various	XXX	22,605,506	20,168,000	314,480	2.A FE
303901-BR-2	FAIRFAX FINL HLDGS LTD N Y N 6.350% 03	A	09/26/2024	Various	XXX	18,570,045	17,350,000	13,185	2.B FE
018820-AD-2	ALLIANZ SE ALVGR 5.600% 09/03/54	D	09/03/2024	Various	XXX	14,003,520	14,000,000	684	1.E FE
03938L-BH-6	ARCELORMITTAL SA N Y N 6.350% 06/17/54	D	09/30/2024	Various	XXX	30,775,021	29,977,000	398,263	2.C FE
04021C-AG-5	ARES DIRECT LENDING CLO LLC AR ARESDL..24	D	08/28/2024	MORGAN STANLEY	XXX	2,000,000	2,000,000		1.F FE
05613B-AA-1	BRSP..24-FL2 BRSP..24-FL2-A 6.910% 08/19	D	08/02/2024	WELLS FARGO	XXX	15,760,500	15,800,000		1.A FE
05613B-AC-7	BRSP..24-FL2 BRSP..24-FL2-AS 7.345% 08/1	D	08/02/2024	WELLS FARGO	XXX	7,980,000	8,000,000		1.A FE
05974E-AA-8	FIEMEX ENERGIA - BANC AC 144A N Y Y 7	D	09/10/2024	SANTANDER INVESTMENT SECURITIE	XXX	800,000	800,000		2.C FE
12803A-AD-3	CAJA ASIGNACION LOS ANDE 144A N Y Y 7	D	07/25/2024	Various	XXX	4,378,378	4,395,000		2.C FE
38180J-AG-5	GOLUB CAPITAL PARTNERS CLO LTD GOCAP..31-	D	09/24/2024	BNP PARIBAS SECURITIES SERVICE	XXX	1,500,000	1,500,000		1.F Z
39541E-AC-7	GREENSAIF PIPELINES BIDC GASBCM 6.51 02/	D	07/01/2024	Various	XXX	7,501,200	7,160,000	59,169	1.E FE
55955K-AQ-7	Magnetite CLO Ltd 29A CR Y Y 7.301% 07	D	08/14/2024	MORGAN STANLEY	XXX	10,000,000	10,000,000		1.E FE
58527O-AD-3	MEIJI YASUDA LIFE INSURA 144A N Y Y 5	D	09/06/2024	Various	XXX	9,275,800	9,250,000		1.G FE
80414L-2Q-7	SA GLOBAL SUKUK LTD SAUDI ARABIAN OIL CO	D	07/10/2024	HONGKONG AND SHANGHAI BANKING	XXX	3,192,795	3,270,000		1.E FE
BGH65T-46-7	MATADOR MATADOR CEPSA 1L TLB 9.445% 10	D	07/30/2024	DIRECT	XXX	855,178	855,178		4.A FE
C5170@-AA-6	LIGHTNING 2022-1 A FUNDED LIGHTNING 2022	D	08/19/2024	DIRECT	XXX	1,326,797	1,326,797		1.G PL
C8854@-AA-3	THUNDERBIRD 2022-1 A FUNDED THUNDERBIRD	D	08/19/2024	DIRECT	XXX	1,250,980	1,250,980		1.G PL
000000-00-0	SSP MIDCO 2 LIMITED SSP MIDCO 2LTD FIRST	B	09/30/2024	DIRECT	XXX	589,369	589,369		2.B PL
000000-00-0	SSP MIDCO 2 LIMITED SSP MIDCO 2 LTD LAST	B	07/01/2024	DIRECT	XXX	260,073	260,073		2.B PL
M6830Y-MN-1	MASHREQBANK PSC 7.875% 02/24/33	C	09/13/2024	Various	XXX	1,710,640	1,600,000	35,175	2.A FE
Y71260-AD-8	INDOFOOD CBP SUKSES MAKM 3.541% 04/27/	D	09/13/2024	Jefferies & Company Inc.	XXX	1,139,657	1,260,000	17,351	2.C FE
Y7141B-AB-9	FREEPORT INDONESIA PT SERIES REGS 5.31	D	09/13/2024	Various	XXX	1,156,757	1,140,000	25,583	2.B FE
Y8085F-BD-1	SK HYNIX INC SERIES REGS 2.375% 01/19/	D	09/19/2024	BNP PARIBAS	XXX	1,161,646	1,340,000	5,393	2.B FE
BGH949-LN-0	U-HAUL HOLDING CO		08/21/2024	BANK OF AMERICA	XXX	1,000,000	1,000,000		2.B
BGH949-LN-0	U-HAUL HOLDING CO		08/21/2024	BANK OF AMERICA	XXX	1,000,000	1,000,000		2.B
BGH949-LP-5	U-HAUL HOLDING CO		08/21/2024	BANK OF AMERICA	XXX	6,000,000	6,000,000		2.B
BGH949-LN-0	U-HAUL HOLDING CO		08/21/2024	BANK OF AMERICA	XXX	24,500,000	24,500,000		2.B

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
BGH96K-JS-5	CLIFFWATER CORPORATE LENDING F		08/15/2024	US BANKCORP INVESTMENTS, INC	XXX	10,000,000	10,000,000		1.C
BGH96K-JQ-9	CLIFFWATER CORPORATE LENDING F		08/15/2024	US BANKCORP INVESTMENTS, INC	XXX	25,000,000	25,000,000		1.C
1109999999 - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,010,259,936	1,000,690,927	6,314,908	XXX
Bonds - Unaffiliated Bank Loans									
00075*-AA-8	INTERMOUNTAIN INTERMOUNTAIN HOME T/L 1L		08/07/2024	Various	XXX	191	191		2.C PL
00075*-AA-8	INTERMOUNTAIN INTERMOUNTAIN HOME T/L 1L		08/31/2024	Interest Capitalization	XXX	4,777	4,777		2.C PL
00231@-AD-1	ATS ACQUISITION COMPANY ATS Acquisition		08/01/2024	Various	XXX	90,353	90,353		2.C PL
00231@-AD-1	ATS ACQUISITION COMPANY ATS Acquisition		08/01/2024	Tax Free Exchange	XXX	1,848,565	1,864,648		2.C PL
09582#-AA-1	PABST PABST BLUE RIBBON 1L TLB CL 11.11		09/01/2024	Various	XXX	56,329	56,329		5.B FE
15032#-AA-4	Cedar Funding I LLC CEDAR DDTL A 9/2048		09/30/2024	ABF	XXX	2,239,523	2,239,523		1.F PL
15032#-AB-2	Cedar Funding I LLC CEDAR DDTL A 9/2048		09/30/2024	ABF	XXX	213,003	213,003		2.B PL
15032#-AC-0	Cedar Funding I LLC CEDAR DDTL A 9/2048		09/30/2024	ABF	XXX	238,504	238,504		3.B PL
15032#-AD-8	Cedar Funding I LLC CEDAR DDTL A 9/2048		09/30/2024	ABF	XXX	286,504	286,504		4.B PL
29359@-AA-2	ENTACT ENVIRONMENTAL SVCS Entact Environ		09/27/2024	DIRECT	XXX	957,000	957,000		1.G PL
30208*-AA-5	EXO GROUP Exo Group R/C 1L 9/21		08/01/2024	Various	XXX	4,581	4,581		3.B PL
30208*-AB-3	EXO GROUP Exo Group T/L 1L 9/21		08/01/2024	Various	XXX	18,678	19,870		3.B PL
48285*-AC-9	KCLF Note Issuer I SPV LLC KCLF Note Iss		08/23/2024	ABF	XXX	14,100,819	14,100,819		1.C FE
60645@-AA-1	Mist Funding II LLC Mist Funding II LLC		09/27/2024	ABF	XXX	8,460,804	8,460,804		1.F PL
60645@-AB-9	Mist Funding II LLC Mist Funding II LLC		09/27/2024	ABF	XXX	390,640	390,640		2.B PL
60645@-AC-7	Mist Funding II LLC Mist Funding II LLC		09/27/2024	ABF	XXX	473,364	473,364		3.B PL
63607@-AA-1	NATIONAL FIRE & SAFETY National Fire T/L		08/01/2024	Various	XXX	466,965	502,113		3.C PL
63607@-AB-9	NATIONAL FIRE & SAFETY National Fire DD		08/01/2024	Various	XXX	422,469	422,469		3.C PL
63607@-AC-7	NATIONAL FIRE & SAFETY National Fire T/L		08/01/2024	Various	XXX	390,076	390,076		3.C PL
63607@-AC-7	NATIONAL FIRE & SAFETY National Fire T/L		08/31/2024	Interest Capitalization	XXX	106,323	106,323		3.C PL
78498@-AA-1	SPFI MML SPV LLC Touchdown REV A 1L 4/20		08/28/2024	ABF	XXX	599,662	599,662		1.C PL
78498@-AB-9	SPFI MML SPV LLC Touchdown REV B 1L 4/20		08/28/2024	ABF	XXX	144,111	144,111		1.F PL
78498@-AC-7	SPFI MML SPV LLC Touchdown REV C 1L 4/20		08/28/2024	ABF	XXX	28,022	28,022		2.B PL
78498@-AD-5	SPFI MML SPV LLC Touchdown REV D 1L 4/20		08/28/2024	ABF	XXX	20,816	20,816		3.A PL
83068@-AA-1	THE SKIN CENTER The Skin Center T/L 1L (		08/01/2024	Various	XXX	10,492	10,728		2.C PL
83068@-AA-1	THE SKIN CENTER The Skin Center T/L 1L (		08/31/2024	Interest Capitalization	XXX	1,188	1,188		2.C PL
83068@-AB-9	THE SKIN CENTER The Skin Center DD T/L B		08/01/2024	Various	XXX	2,026	2,072		2.C PL
83068@-AB-9	THE SKIN CENTER The Skin Center DD T/L B		08/31/2024	Interest Capitalization	XXX	300	300		2.C PL
87221#-AA-4	TAUC MANAGEMENT Tauc Management T/L 1L 2		08/01/2024	Various	XXX	57,526	58,820		3.A PL
87221#-AB-2	TAUC MANAGEMENT Tauc Management DD T/L 1		08/01/2024	Various	XXX	11,102	11,398		3.A PL
91859#-AA-5	V RENTAL HOLDINGS LLC V Rental DD T/L 1L		08/01/2024	Various	XXX	66,831	67,032		2.C PL
91859#-AB-3	V RENTAL HOLDINGS LLC V Rental T/L 1L 4/		08/01/2024	Various	XXX	157,798	158,272		2.C PL
91859#-AC-1	V RENTAL HOLDINGS LLC V Rental R/C 1L 4/		08/01/2024	Various	XXX	24,590	24,590		2.C PL
91859#-AD-9	V RENTAL HOLDINGS LLC V Rental T/L 1L (A		08/01/2024	Various	XXX	38,150	38,265		2.C PL
92215*-AC-2	VARDIMAN Vardiman T/L A 1L 3/22		07/01/2024	Various	XXX	424,790	424,790		3.C PL
92215*-AD-0	VARDIMAN Vardiman DD T/L 1L 3/22		07/01/2024	Various	XXX	351,649	351,649		3.C PL
92215*-AG-3	VARDIMAN Vardiman T/L A 1L (Add-On) 3/2		07/01/2024	Various	XXX	8,749,727	8,749,727		3.C PL
92215*-AG-3	VARDIMAN Vardiman T/L A 1L (Add-On) 3/2		08/31/2024	Interest Capitalization	XXX	375,003	375,003		3.C PL
1909999999 - Bonds - Unaffiliated Bank Loans						41,833,251	41,888,336	0	XXX
2509999997 - Bonds - Subtotals - Bonds - Part 3						1,149,287,054	1,136,902,237	6,412,451	XXX
2509999999 - Bonds - Subtotals - Bonds						1,149,287,054	1,136,902,237	6,412,451	XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred									
78456@-11-1	Vardiman T/L 1L (Preferred Equ Vardiman		08/31/2024	Various	4,360,388.830	4,360,389			2.C FE
4019999999 - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Perpetual Preferred						4,360,389	XXX	0	XXX
4509999997 - Preferred Stocks - Subtotals - Preferred Stocks - Part 3						4,360,389	XXX	0	XXX
4509999999 - Preferred Stocks - Subtotals - Preferred Stocks						4,360,389	XXX	0	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded									
247361-70-2	DELTA AIR LINES INC		07/31/2024	Various	67.000	2,882	XXX		XXX
38287A-11-9	GORES TECHNOLOGY PARTNERS II I GTPBW		07/01/2024	Tax Free Exchange	345,934.000	390,179	XXX		XXX
5019999999 - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						393,061	XXX	0	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other									
000000-00-0	AGENTS DEFERRED COMP RABBI TRUST		09/30/2024	DIRECT	186,489.370	186,489	XXX		XXX

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
5029999999 - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						186,489	XXX	0	XXX
Common Stocks - Closed-End Funds - Designations Not Assigned by the SVO									
40168W-48-3	GUGGENHEIM LIMITED DURATION FU GUGGENHEI		09/01/2024	Various	29,576.780	709,131	XXX		
5729999999 - Common Stocks - Closed-End Funds - Designations Not Assigned by the SVO						709,131	XXX	0	XXX
Common Stocks - Parent, Subsidiaries and Affiliates - Other									
64858B-AA-2	NEW ROOTS NEW ROOTS N TR		09/19/2024	DIRECT	130,000,000.000	130,000,000	XXX		XXX
861734-AA-9	Stone Roots STONE ROOTS N TR		09/16/2024	DIRECT	85,000,000.000	85,000,000	XXX		XXX
000000-00-0	BESTOW LIFE INSURANCE COMPANY		07/01/2024	DIRECT	100,000.000	26,114,044	XXX		XXX
5929999999 - Common Stocks - Parent, Subsidiaries and Affiliates - Other						241,114,044	XXX	0	XXX
5989999997 - Common Stocks - Subtotals - Common Stocks - Part 3						242,402,726	XXX	0	XXX
5989999999 - Common Stocks - Subtotals - Common Stocks						242,402,726	XXX	0	XXX
5999999999 - Common Stocks - Subtotals - Preferred and Common Stocks						246,763,115	XXX	0	XXX
6009999999 Totals						1,396,050,169	XXX	6,412,451	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		09/25/2024	Paydown	XXX	42,757	42,757	42,757	42,780		(22)		(22)		42,757			0	1,945	05/25/2063	1.C FE
10570N-AA-6	BRAVO Residential Funding Trus CES1 A1A		09/01/2024	Paydown	XXX	461,016	461,016	461,016					0		461,016			0	7,610	04/25/2054	1.A FE
12510H-AX-8	Capital Automotive Reit 2A A2 Y Y 5.25		09/16/2024	Paydown	XXX	53,906	53,906	52,031			1,876		1,876		53,906			0	498	05/15/2054	1.E FE
22757H-AC-5	Cross Mortgage Trust SERIES 2024-H5 CLAS		09/01/2024	Paydown	XXX	83,249	83,249	83,248			1		1		83,249			0	667	08/26/2069	1.F FE
248796-CQ-5	FEDERAL NATIONAL MORTGAGE ASSO TX DNNHSG		09/01/2024	Paydown	XXX	7,204	7,204	7,204	7,204				0		7,204			0	118	11/01/2038	1.A
251513-BB-2	Deutsche Alt-A Securities INC DBALT 2006		09/01/2024	Paydown	XXX	9,374	9,374	8,848	8,848				0		8,848		526	526	301	10/25/2036	1.A
30285F-AE-9	FREMF Mortgage Trust FREMF 2014-K40 B		09/01/2024	Paydown	XXX	3,000,000	3,000,000	3,094,219	3,012,592		(12,592)		(12,592)		3,000,000			0	92,514	11/25/2047	1.A FM
30768W-AA-6	Farmer Mac Agricultural Real E FARM 2021		09/25/2024	Paydown	XXX	67,325	67,325	67,298	67,301		24		24		67,325			0	899	01/25/2051	1.A
3130AW-S4-3	FEDERAL HOME LOAN BANK FHLB 6 08/16/33		09/09/2024	Call 100.0000	XXX	1,545,455	1,545,455	1,545,455	1,545,455				0		1,545,455			0	96,848	08/16/2033	1.B FE
3132DW-G9-8	Freddie Mac FR SD8324 5.500% 05/01/53		09/01/2024	Paydown	XXX	183,749	183,749	185,240	185,230		(1,482)		(1,482)		183,749			0	6,723	05/01/2053	1.A
3132DW-KF-9	Freddie Mac FR SD8394 5.000% 01/01/54		09/01/2024	Paydown	XXX	162,926	162,926	160,833	160,834		2,093		2,093		162,926			0	5,542	01/01/2054	1.A
3132WW-A7-7	Freddie Mac FR WA2529 3.500% 01/01/52		09/01/2024	Paydown	XXX	10,465	10,465	10,515	10,514		(48)		(48)		10,465			0	247	01/01/2052	1.A
3132WX-AW-0	Freddie Mac FR WA3420 3.300% 01/01/40		09/01/2024	Paydown	XXX	7,385	7,385	7,304	7,312		73		73		7,385			0	164	01/01/2040	1.A
3132WX-AY-6	Freddie Mac FR WA3422 3.300% 01/01/40		09/01/2024	Paydown	XXX	9,918	9,918	9,805	9,817		101		101		9,918			0	221	01/01/2040	1.A
3132Y7-GN-9	Freddie Mac FR WE2005 3.180% 09/01/33		09/01/2024	Paydown	XXX	68,122	68,122	64,381	65,360		2,763		2,763		68,122			0	1,445	09/01/2033	1.A
3132YB-XQ-4	Freddie Mac FR WE6087 3.790% 09/01/35		09/01/2024	Paydown	XXX	65,377	65,377	56,089	56,170		9,207		9,207		65,377			0	1,672	09/01/2035	1.A
3132YB-XR-2	Freddie Mac FR WE6088 3.260% 02/01/40		09/01/2024	Paydown	XXX	14,925	14,925	11,609	11,629		3,296		3,296		14,925			0	329	02/01/2040	1.A
31339W-NA-0	Freddie Mac FHR 2439 LH 6.000% 04/15/3		09/01/2024	Paydown	XXX	51,512	51,512	50,151	50,973		539		539		51,512			0	1,951	04/15/2032	1.A
3133AX-WR-9	Freddie Mac FR QD1556 2.500% 11/01/51		09/01/2024	Paydown	XXX	4,321	4,321	4,451	4,444		(122)		(122)		4,321			0	(507)	11/01/2051	1.B FE
3133EN-3D-0	FEDERAL FARM CREDIT BANK FFCB 5.95 11/29		08/22/2024	Call 100.0000	XXX	10,000,000	10,000,000	10,000,000	10,000,000				0		10,000,000			0	433,028	11/29/2032	1.B FE
3133EP-BT-1	FEDERAL FARM CREDIT BANK FFCB 6 1/4 02/2		08/12/2024	Call 100.0000	XXX	8,000,000	8,000,000	8,000,000	8,000,000				0		8,000,000			0	479,167	02/27/2043	1.B FE
3133EP-SD-8	FEDERAL FARM CREDIT BANK FFCB 5.97 08/08		08/30/2024	Call 100.0000	XXX	1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	63,348	08/08/2033	1.B FE
3133KQ-FT-8	Freddie Mac FR RA8278 5.000% 12/01/52		09/01/2024	Paydown	XXX	94,664	94,664	94,338	94,339		325		325		94,664			0	3,043	12/01/2052	1.A
3133TE-3N-2	Freddie Mac FHR 2054 PE 6.250% 05/15/2		09/01/2024	Paydown	XXX	19,686	19,686	19,011	19,485		201		201		19,686			0	808	05/15/2028	1.A
3133TH-G8-4	Freddie Mac FHR 2102 PE 6.500% 12/15/2		09/01/2024	Paydown	XXX	20,748	20,748	20,125	20,554		194		194		20,748			0	903	12/15/2028	1.A
3133TH-K8-9	Freddie Mac FHR 2103 PS 6.500% 12/15/2		09/01/2024	Paydown	XXX	14,502	14,502	14,226	14,407		95		95		14,502			0	636	12/15/2028	1.A
313637-2J-8	Fannie Mae FN 109777 4.030% 09/01/33		09/01/2024	Paydown	XXX	9,001	9,001	9,084	9,063		(62)		(62)		9,001			0	245	09/01/2033	1.A
313637-R6-9	Fannie Mae FN 109509 3.870% 09/01/28		09/01/2024	Paydown	XXX	22,808	22,808	23,079	22,882		(73)		(73)		22,808			0	596	09/01/2028	1.A
313637-VK-3	Fannie Mae FN 109618 3.690% 10/01/28		09/01/2024	Paydown	XXX	29,087	29,087	29,242	29,137		(50)		(50)		29,087			0	724	10/01/2028	1.A
313637-W4-8	Fannie Mae FN 109667 4.000% 09/01/33		09/01/2024	Paydown	XXX	4,879	4,879	4,909	4,902		(23)		(23)		4,879			0	132	09/01/2033	1.A
313637-XD-7	Fannie Mae FN 109676 3.910% 09/01/33		09/01/2024	Paydown	XXX	7,922	7,922	7,894	7,907		16		16		7,922			0	209	09/01/2033	1.A
313637-YS-3	Fannie Mae FN 109721 4.090% 09/01/33		09/01/2024	Paydown	XXX	5,993	5,993	6,082	6,058		(65)		(65)		5,993			0	166	09/01/2033	1.A
313637-ZD-5	Fannie Mae FN 109740 3.790% 09/01/33		09/01/2024	Paydown	XXX	12,780	12,780	12,988	12,930		(149)		(149)		12,780			0	327	09/01/2033	1.A

SCHEDULE D - PART 4

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

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
3136A0-EK-9	Fannie Mae FNR 2011-81 GZ 4.000% 08/25		09/01/2024	Paydown	XXX	12,367	12,367	12,088	12,180		186		186		12,367			0	329	08/25/2041	1.A
3136A0-RX-7	Fannie Mae FNR 2011-80 ZA 4.000% 08/25		09/01/2024	Paydown	XXX	205,622	205,622	191,726	198,546		7,076		7,076		205,622			0	5,450	08/25/2041	1.A
3136A1-C8-6	Fannie Mae FNR 2011-101 NB 4.000% 10/2		09/01/2024	Paydown	XXX	15,395	15,395	15,395	15,395				0		15,395			0	426	10/25/2041	1.A
3136A1-ZD-0	Fannie Mae FNR 2011-101 CB 4.000% 10/2		09/01/2024	Paydown	XXX	79,918	79,918	79,669	79,688		230		230		79,918			0	2,140	10/25/2041	1.A
3136A7-JB-9	Fannie Mae FNR 2012-67 MZ 3.500% 07/25		09/01/2024	Paydown	XXX	18,624	18,624	18,572	18,570		54		54		18,624			0	447	07/25/2042	1.A
3136A7-TU-6	Fannie Mae FNR 2012-80 NZ 3.500% 05/25		09/01/2024	Paydown	XXX	78,257	78,257	78,096	78,096		161		161		78,257			0	1,860	05/25/2042	1.A
3136A8-D6-4	Fannie Mae FNR 2012-103 ZC 3.500% 09/2		09/01/2024	Paydown	XXX	65,340	65,340	63,083	63,046		2,294		2,294		65,340			0	1,530	09/25/2042	1.A
3136AE-4P-9	Fannie Mae FNR 2013-71 ZA 3.500% 07/25		09/01/2024	Paydown	XXX	118,063	118,063	114,088	114,599		3,464		3,464		118,063			0	2,809	07/25/2043	1.A
3136AE-5X-1	Fannie Mae FNR 2013-74 ZH 3.500% 07/25		09/01/2024	Paydown	XXX	84,711	84,711	76,612	77,540		7,171		7,171		84,711			0	1,977	07/25/2043	1.A
3136AE-S3-2	Fannie Mae FNR 2013-52 BC 3.000% 06/25		09/01/2024	Paydown	XXX	67,309	67,309	65,479	66,035		1,274		1,274		67,309			0	1,376	06/25/2043	1.A
3136AF-AE-4	Fannie Mae FNR 2013-79 EZ 3.500% 07/25		09/01/2024	Paydown	XXX	357,606	357,606	337,440	340,353		17,253		17,253		357,606			0	8,744	07/25/2043	1.A
3136AF-AK-0	Fannie Mae FNR 2013-79 QZ 3.500% 07/25		09/01/2024	Paydown	XXX	65,412	65,412	61,891	62,591		2,820		2,820		65,412			0	1,518	07/25/2043	1.A
3136AF-VT-8	Fannie Mae FNR 2013-66 MB 3.000% 07/25		09/01/2024	Paydown	XXX	48,444	48,444	45,658	46,780		1,664		1,664		48,444			0	945	07/25/2043	1.A
3136AF-YY-4	Fannie Mae FNR 2013-80 VZ 4.000% 08/25		09/01/2024	Paydown	XXX	428,214	428,214	417,573	418,458		9,755		9,755		428,214			0	11,723	08/25/2043	1.A
3136AG-MJ-8	Fannie Mae FNR 2013-108 VZ 3.000% 10/2		09/01/2024	Paydown	XXX	231,661	231,661	228,412	228,573		3,088		3,088		231,661			0	4,579	10/25/2043	1.A
3136AG-NP-3	Fannie Mae FNR 2013-103 GZ 3.000% 10/2		09/01/2024	Paydown	XXX	197,456	197,456	175,055	181,558		15,899		15,899		197,456			0	3,999	10/25/2033	1.A
3136AG-P8-9	Fannie Mae FNR 2013-114 Z 3.000% 03/25		09/01/2024	Paydown	XXX	576,794	576,794	512,242	537,474		39,319		39,319		576,794			0	11,506	03/25/2040	1.A
3136AH-VS-6	Fannie Mae FNR 2013-136 CZ 3.500% 01/2		09/01/2024	Paydown	XXX	110,408	110,408	93,261	95,877		14,532		14,532		110,408			0	2,509	01/25/2044	1.A
3136AP-3A-8	Fannie Mae FNR 2015-64 AZ 3.000% 09/25		09/01/2024	Paydown	XXX	384,514	384,514	384,111	384,064		451		451		384,514			0	8,053	09/25/2045	1.A
3136AP-CW-0	Fannie Mae FNR 2015-47 AY 3.000% 07/25		09/01/2024	Paydown	XXX	90,474	90,474	83,794	83,827		6,647		6,647		90,474			0	1,783	07/25/2045	1.A
3136AQ-AN-0	FEDERAL NATIONAL MORTGAGE ASSO FNR 2015-		09/01/2024	Paydown	XXX	159,985	159,985	153,609	154,504		5,481		5,481		159,985			0	3,109	10/25/2045	1.A
3136AR-J3-3	Fannie Mae FNR 2016-22 ZL 3.000% 04/25		09/01/2024	Paydown	XXX	19,845	19,845	19,774	19,779		66		66		19,845			0	410	04/25/2046	1.A
3136AS-A9-7	Fannie Mae FNR 2016-41 MZ 3.000% 07/25		09/01/2024	Paydown	XXX	60,619	60,619	59,806	59,883		736		736		60,619			0	1,218	07/25/2046	1.A
3136AS-CT-1	Fannie Mae FNR 2016-24 ZM 3.000% 05/25		09/01/2024	Paydown	XXX	99,890	99,890	99,787	99,769		121		121		99,890			0	1,987	05/25/2046	1.A
3136AU-4D-0	Fannie Mae FNR 2017-8 BZ 3.000% 02/25/		09/01/2024	Paydown	XXX	48,716	48,716	43,728	44,495		4,222		4,222		48,716			0	999	02/25/2047	1.A
3136AU-YU-9	Fannie Mae FNR 2016-94 ZA 3.500% 12/25		09/01/2024	Paydown	XXX	113,496	113,496	111,342	111,960		1,536		1,536		113,496			0	2,656	12/25/2046	1.A
3136AV-2Z-1	Fannie Mae FNR 2017-21 ZD 3.500% 04/25		09/01/2024	Paydown	XXX	88,184	88,184	80,869	82,974		5,210		5,210		88,184			0	368	04/25/2047	1.A
3136AV-JB-6	Fannie Mae FNR 2017-4 ZC 3.500% 02/25/		09/01/2024	Paydown	XXX	232,576	232,576	232,576	232,576				0		232,576			0	5,349	02/25/2047	1.A
3136AW-5S-2	Fannie Mae FNR 2017-52 KZ 3.500% 07/25		09/01/2024	Paydown	XXX	31,739	31,739	31,180	31,274		465		465		31,739			0	731	07/25/2047	1.A
3136AW-HZ-3	Fannie Mae FNR 2017-39 CY 3.500% 05/25		09/01/2024	Paydown	XXX	15,724	15,724	14,675	14,691		1,034		1,034		15,724			0	369	05/25/2047	1.A
3136AW-Z7-5	Fannie Mae FNR 2017-51 EZ 3.000% 07/25		09/01/2024	Paydown	XXX	21,872	21,872	20,347	20,775		1,097		1,097		21,872			0	438	07/25/2047	1.A
3136AX-GA-7	Fannie Mae FNR 2017-49 ZC 3.500% 07/25		09/01/2024	Paydown	XXX	77,560	77,560	75,455	75,832		1,728		1,728		77,560			0	1,809	07/25/2047	1.A
3136AX-YN-9	Fannie Mae FNR 2017-61 TZ 3.000% 08/25		09/01/2024	Paydown	XXX	163,039	163,039	151,892	155,106		7,933		7,933		163,039			0	3,485	08/25/2047	1.A
3136AY-YZ-0	Fannie Mae FNR 2017-90 ZD 3.500% 11/25		09/01/2024	Paydown	XXX	76,671	76,671	76,460	76,453		218		218		76,671			0	1,786	11/25/2047	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
3136B1-T7-9	Fannie Mae FNR 2018-38 VZ 4.000% 06/25		09/01/2024	Paydown	XXX	33,179	33,179	33,169	33,178		1		1		33,179			0	883	06/25/2048	1.A
3136B2-GE-6	Fannie Mae FNR 2018-45 ZD 3.500% 06/25		09/01/2024	Paydown	XXX	189,924	189,924	178,340	180,018		9,906		9,906		189,924			0	4,522	06/25/2048	1.A
3136B2-SB-9	Fannie Mae FNR 2018-47 GZ 3.500% 07/25		09/01/2024	Paydown	XXX	25,269	25,269	24,014	24,170		1,099		1,099		25,269			0	581	07/25/2048	1.A
3136B2-YL-0	Fannie Mae FNR 2018-54 LZ 3.500% 08/25		09/01/2024	Paydown	XXX	22,203	22,203	20,973	21,150		1,054		1,054		22,203			0	560	08/25/2048	1.A
3136B3-BL-3	Fannie Mae FNR 2018-70 CZ 4.000% 10/25		09/01/2024	Paydown	XXX	138,120	138,120	134,214	134,648		3,472		3,472		138,120			0	3,641	10/25/2048	1.A
3136B3-GN-4	Fannie Mae FNR 2018-76 ZB 3.500% 10/25		09/01/2024	Paydown	XXX	45,637	45,637	41,258	41,937		3,700		3,700		45,637			0	1,109	10/25/2048	1.A
3136B7-JB-8	Fannie Mae FNR 2019-72 ZL 3.000% 12/25		09/01/2024	Paydown	XXX	25,320	25,320	25,058	25,141		180		180		25,320			0	514	12/25/2049	1.A
3136B7-V2-4	Fannie Mae FNR 2019-82 HZ 3.000% 01/25		09/01/2024	Paydown	XXX	28,668	28,668	28,600	28,601		67		67		28,668			0	572	01/25/2050	1.A
3136B8-HA-0	Fannie Mae FNR 2020-3 JZ 3.000% 02/25/		09/01/2024	Paydown	XXX	69,648	69,648	69,266	69,375		273		273		69,648			0	1,412	02/25/2050	1.A
3136B8-HM-4	Fannie Mae FNR 2020-3 AZ 3.000% 02/25/		09/01/2024	Paydown	XXX	19,425	19,425	19,297	19,340		85		85		19,425			0	389	02/25/2050	1.A
31377U-5M-1	Fannie Mae FN 387952 3.880% 09/01/38		09/01/2024	Paydown	XXX	86,697	86,697	87,107	87,051		(354)		(354)		86,697			0	2,271	09/01/2038	1.A
3137A0-K9-5	Freddie Mac FHR 3695 JG 4.500% 07/15/4		09/01/2024	Paydown	XXX	72,955	72,955	73,037	73,002		(48)		(48)		72,955			0	2,341	07/15/2040	1.A
3137A7-UU-2	FEDERAL HOME LOAN MORTGAGE COR FHR 3828		09/01/2024	Paydown	XXX	239,665	239,665	231,545	235,132		4,533		4,533		239,665			0	6,389	03/15/2041	1.A
3137A9-Y2-6	FEDERAL HOME LOAN MORTGAGE COR FHR 3835		09/01/2024	Paydown	XXX	77,934	77,934	76,049	76,938		996		996		77,934			0	2,121	04/15/2041	1.A
3137AN-ST-3	Freddie Mac FHR 4027 PY 3.500% 04/15/4		09/01/2024	Paydown	XXX	290,770	290,770	297,130	293,344		(2,574)		(2,574)		290,770			0	6,878	04/15/2042	1.A
3137B2-NF-3	Freddie Mac FHR 4219 JZ 3.500% 06/15/4		09/01/2024	Paydown	XXX	50,277	50,277	48,492	48,702		1,575		1,575		50,277			0	1,186	06/15/2043	1.A
3137B3-6D-5	Freddie Mac FHR 4215 ZK 3.500% 06/15/4		09/01/2024	Paydown	XXX	91,921	91,921	86,854	87,131		4,791		4,791		91,921			0	2,233	06/15/2043	1.A
3137B3-A3-2	Freddie Mac FHR 4230 Z 2.500% 07/15/43		09/01/2024	Paydown	XXX	33,084	33,084	25,476	24,319		8,765		8,765		33,084			0	552	07/15/2043	1.A
3137B3-AJ-7	Freddie Mac FHR 4227 AZ 3.500% 07/15/4		09/01/2024	Paydown	XXX	53,560	53,560	50,701	49,768		3,792		3,792		53,560			0	1,270	07/15/2043	1.A
3137B3-RV-2	Freddie Mac FHR 4235 BC 2.500% 08/15/2		09/01/2024	Paydown	XXX	80,047	80,047	68,841	75,363		4,685		4,685		80,047			0	1,335	08/15/2028	1.A
3137B4-KX-3	Freddie Mac FHR 4253 PB 3.500% 08/15/4		09/01/2024	Paydown	XXX	77,890	77,890	72,827	74,328		3,562		3,562		77,890			0	1,758	08/15/2041	1.A
3137B4-RQ-1	Freddie Mac FHR 4249 GW 3.500% 10/15/4		09/01/2024	Paydown	XXX	32,044	32,044	29,671	30,210		1,834		1,834		32,044			0	814	10/15/2041	1.A
3137B6-LL-3	Freddie Mac FHR 4285 PB 4.000% 11/15/4		09/01/2024	Paydown	XXX	89,959	89,959	90,212	90,052		(93)		(93)		89,959			0	2,412	11/15/2043	1.A
3137BL-EX-2	Freddie Mac FHR 4510 ZH 3.000% 09/15/4		09/01/2024	Paydown	XXX	256,619	256,619	256,411	256,382		237		237		256,619			0	5,495	09/15/2045	1.A
3137BR-ER-2	Freddie Mac FHR 4607 HB 3.000% 08/15/4		09/01/2024	Paydown	XXX	196,129	196,129	191,302	192,572		3,556		3,556		196,129			0	4,084	08/15/2046	1.A
3137BS-YV-9	Freddie Mac FHR 4630 ZL 3.000% 11/15/4		09/01/2024	Paydown	XXX	71,528	71,528	64,179	66,493		5,036		5,036		71,528			0	1,324	11/15/2046	1.A
3137BV-BA-3	FEDERAL HOME LOAN MORTGAGE COR FHR 4656		09/01/2024	Paydown	XXX	260,966	260,966	248,530	249,421		11,545		11,545		260,966			0	5,372	02/15/2047	1.A
3137BV-QS-8	FEDERAL HOME LOAN MORTGAGE COR FHR 4657		09/01/2024	Paydown	XXX	254,135	254,135	254,135	254,135				0		254,135			0	5,960	02/15/2047	1.A
3137BW-RN-6	Freddie Mac FHR 4664 TZ 3.000% 03/15/4		09/01/2024	Paydown	XXX	295,818	295,818	275,020	281,410		14,408		14,408		295,818			0	5,519	03/15/2047	1.A
3137BY-5W-6	Freddie Mac FHR 4680 BQ 3.500% 05/15/4		09/01/2024	Paydown	XXX	2,300	2,300	2,231	2,232		68		68		2,300			0	54	05/15/2047	1.A
3137F1-7F-9	FEDERAL HOME LOAN MORTGAGE COR FHR 4693		09/01/2024	Paydown	XXX	238,261	238,261	223,650	227,332		10,929		10,929		238,261			0	5,104	06/15/2047	1.A
3137F2-ZW-9	Freddie Mac FHR 4711 CZ 3.500% 08/15/4		09/01/2024	Paydown	XXX	125,276	125,276	123,364	123,809		1,467		1,467		125,276			0	3,155	08/15/2047	1.A
3137F3-K6-0	Freddie Mac FHR 4768 ZH 3.000% 03/01/4		09/01/2024	Paydown	XXX	132,591	132,591	119,364	121,327		11,264		11,264		132,591			0	2,906	03/01/2048	1.A
3137F5-3A-5	FEDERAL HOME LOAN MORTGAGE COR FHR 4791		09/01/2024	Paydown	XXX	131,876	131,876	131,945	131,876				0		131,876			0	3,473	03/15/2048	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
3137FB-YC-4	FEDERAL HOME LOAN MORTGAGE COR FHR 4734		09/01/2024	Paydown	XXX	37,044	37,044	34,393	34,886		2,158		2,158		37,044			0	742	12/15/2047	1.A
3137FG-3P-8	Freddie Mac FHR 4801 ZN 4.000% 05/15/4		09/01/2024	Paydown	XXX	500,018	500,018	499,290	499,212		806		806		500,018			0	13,294	05/15/2048	1.A
3137FG-5H-4	Freddie Mac FHR 4796 NZ 4.000% 05/15/4		09/01/2024	Paydown	XXX	192,745	192,745	192,745	192,745				0		192,745			0	5,130	05/15/2048	1.A
3137FJ-C2-3	FHLMC Multifamily Structured P FHR 4833		09/01/2024	Paydown	XXX	36,050	36,050	35,037	34,959		1,090		1,090		36,050			0	986	09/15/2048	1.A
3137G1-BK-2	Freddie Mac Whole Loan Securit FWLS 2017		09/01/2024	Paydown	XXX	15,643	15,643	15,103	15,120		523		523		15,643			0	311	12/25/2046	1.A
3138L6-LM-8	Fannie Mae FN AM5731 3.990% 06/01/44		09/01/2024	Paydown	XXX	36,465	36,465	37,225	36,906		(440)		(440)		36,465			0	970	06/01/2044	1.A
3138LA-XT-1	Fannie Mae FN AM9689 3.850% 09/01/45		09/01/2024	Paydown	XXX	20,277	20,277	20,668	20,591		(313)		(313)		20,277			0	528	09/01/2045	1.A
3138LC-QA-6	Fannie Mae FN AN0448 3.880% 01/01/46		09/01/2024	Paydown	XXX	183,933	183,933	187,739	186,631		(2,698)		(2,698)		183,933			0	4,825	01/01/2046	1.A
3138LC-VN-2	Fannie Mae FN AN0620 4.010% 01/01/46		09/01/2024	Paydown	XXX	57,145	57,145	58,556	58,172		(1,027)		(1,027)		57,145			0	1,549	01/01/2046	1.A
3138LD-JE-4	Fannie Mae FN AN1160 3.500% 03/01/36		09/01/2024	Paydown	XXX	13,246	13,246	13,519	13,420		(175)		(175)		13,246			0	313	03/01/2036	1.A
3138LD-K4-4	Fannie Mae FN AN1214 3.560% 04/01/46		09/01/2024	Paydown	XXX	41,688	41,688	42,548	42,259		(571)		(571)		41,688			0	990	04/01/2046	1.A
3138LH-AV-6	Fannie Mae FN AN4519 4.050% 02/01/47		09/01/2024	Paydown	XXX	20,481	20,481	20,961	20,817		(336)		(336)		20,481			0	553	02/01/2047	1.A
3138LH-D3-5	Fannie Mae FN AN4621 3.560% 08/01/32		09/01/2024	Paydown	XXX	33,002	33,002	33,683	33,365		(363)		(363)		33,002			0	794	08/01/2032	1.A
3138LH-L9-3	Fannie Mae FN AN4851 3.850% 03/01/47		09/01/2024	Paydown	XXX	20,129	20,129	20,670	20,547		(418)		(418)		20,129			0	524	03/01/2047	1.A
3138LH-MA-9	Fannie Mae FN AN4852 3.890% 03/01/47		09/01/2024	Paydown	XXX	5,010	5,010	5,166	5,130		(120)		(120)		5,010			0	132	03/01/2047	1.A
3138LJ-XQ-8	Fannie Mae FN AN6086 3.380% 08/01/37		09/01/2024	Paydown	XXX	22,855	22,855	23,227	23,125		(270)		(270)		22,855			0	522	08/01/2037	1.A
3138LK-JK-4	Fannie Mae FN AN6565 3.420% 09/01/47		09/01/2024	Paydown	XXX	9,429	9,429	9,624	9,582		(153)		(153)		9,429			0	218	09/01/2047	1.A
3138LK-YX-9	Fannie Mae FN AN7025 3.595% 10/01/47		09/01/2024	Paydown	XXX	5,638	5,638	5,783	5,744		(106)		(106)		5,638			0	135	10/01/2047	1.A
3138LL-KR-5	Fannie Mae FN AN7503 3.510% 11/01/37		09/01/2024	Paydown	XXX	7,778	7,778	7,938	7,891		(113)		(113)		7,778			0	184	11/01/2037	1.A
3138LM-4B-6	Fannie Mae FN AN8917 3.590% 04/01/33		09/01/2024	Paydown	XXX	19,450	19,450	19,523	19,496		(46)		(46)		19,450			0	471	04/01/2033	1.A
3138LM-6D-0	Fannie Mae FN AN8967 3.490% 04/01/30		09/01/2024	Paydown	XXX	32,312	32,312	32,605	32,479		(167)		(167)		32,312			0	762	04/01/2030	1.A
3138LM-6W-8	Fannie Mae FN AN8984 3.510% 04/01/28		09/01/2024	Paydown	XXX	8,219	8,219	8,228	8,218		1		1		8,219			0	195	04/01/2028	1.A
3138LM-7C-1	Fannie Mae FN AN8990 3.530% 04/01/30		09/01/2024	Paydown	XXX	47,847	47,847	48,056	47,967		(120)		(120)		47,847			0	1,142	04/01/2030	1.A
3138LM-HB-2	Fannie Mae FN AN8325 3.560% 02/01/38		09/01/2024	Paydown	XXX	38,572	38,572	38,797	38,726		(154)		(154)		38,572			0	929	02/01/2038	1.A
3138LM-K6-9	Fannie Mae FN AN8416 3.740% 02/01/48		09/01/2024	Paydown	XXX	7,821	7,821	7,821	7,828		(7)		(7)		7,821			0	198	02/01/2048	1.A
3138LM-KK-8	Fannie Mae FN AN8397 3.540% 03/01/48		09/01/2024	Paydown	XXX	12,649	12,649	12,544	12,575		74		74		12,649			0	303	03/01/2048	1.A
3138LM-PN-7	Fannie Mae FN AN8528 3.430% 03/01/33		09/01/2024	Paydown	XXX	21,529	21,529	21,653	21,609		(80)		(80)		21,529			0	499	03/01/2033	1.A
3138LM-SV-6	Fannie Mae FN AN8631 3.400% 04/01/30		09/01/2024	Paydown	XXX	103,522	103,522	103,587	103,555		(33)		(33)		103,522			0	2,377	04/01/2030	1.A
3138LM-V5-9	Fannie Mae FN AN8735 3.650% 03/01/33		09/01/2024	Paydown	XXX	21,646	21,646	21,829	21,757		(111)		(111)		21,646			0	533	03/01/2033	1.A
3138LM-XC-2	Fannie Mae FN AN8774 3.430% 05/01/30		09/01/2024	Paydown	XXX	20,400	20,400	20,413	20,409		(9)		(9)		20,400			0	473	05/01/2030	1.A
3138LM-XE-8	Fannie Mae FN AN8776 3.520% 05/01/33		09/01/2024	Paydown	XXX	78,791	78,791	78,841	78,850		(59)		(59)		78,791			0	1,873	05/01/2033	1.A
3138LM-Y2-3	Fannie Mae FN AN8828 3.630% 04/01/30		09/01/2024	Paydown	XXX	38,374	38,374	38,901	38,670		(296)		(296)		38,374			0	940	04/01/2030	1.A
3138LM-YK-3	Fannie Mae FN AN8813 3.720% 04/01/33		09/01/2024	Paydown	XXX	15,940	15,940	16,189	16,085		(145)		(145)		15,940			0	401	04/01/2033	1.A
3138LN-7M-7	Fannie Mae FN AN9899 3.810% 07/01/33		09/01/2024	Paydown	XXX	48,000	48,000	48,735	48,526		(526)		(526)		48,000			0	1,236	07/01/2033	1.A

SCHEDULE D - PART 4

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

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-D2-4	Fannie Mae FN AN9120 3.700% 05/01/30		09/01/2024	Paydown	XXX	8,515	8,515	8,626	8,579		(64)		(64)		8,515			0	213	05/01/2030	1.A
3138LN-EJ-6	Fannie Mae FN AN9136 3.480% 05/01/30		09/01/2024	Paydown	XXX	20,832	20,832	20,845	20,842		(10)		(10)		20,832			0	490	05/01/2030	1.A
3138LN-FF-3	Fannie Mae FN AN9165 3.880% 05/01/38		09/01/2024	Paydown	XXX	4,845	4,845	4,880	4,875		(29)		(29)		4,845			0	127	05/01/2038	1.A
3138LN-G9-6	Fannie Mae FN AN9223 3.580% 05/01/33		09/01/2024	Paydown	XXX	7,259	7,259	7,297	7,286		(27)		(27)		7,259			0	175	05/01/2033	1.A
3138LN-GB-1	Fannie Mae FN AN9193 3.980% 05/01/38		08/01/2024	Paydown	XXX	295,792	295,792	299,397	298,555		(2,763)		(2,763)		295,792			0	7,978	05/01/2038	1.A
3138LN-MR-9	Fannie Mae FN AN9367 3.570% 06/01/30		09/01/2024	Paydown	XXX	76,018	76,018	76,173	76,116		(97)		(97)		76,018			0	1,835	06/01/2030	1.A
3138LN-ND-9	Fannie Mae FN AN9387 3.670% 06/01/33		09/01/2024	Paydown	XXX	165,741	165,741	166,621	166,238		(497)		(497)		165,741			0	4,114	06/01/2033	1.A
3138LN-NE-7	Fannie Mae FN AN9388 3.670% 06/01/33		09/01/2024	Paydown	XXX	74,189	74,189	74,583	74,481		(292)		(292)		74,189			0	1,842	06/01/2033	1.A
3138LN-NG-2	Fannie Mae FN AN9390 3.670% 06/01/33		09/01/2024	Paydown	XXX	181,000	181,000	181,961	181,581		(581)		(581)		181,000			0	4,493	06/01/2033	1.A
3138LN-NH-0	Fannie Mae FN AN9391 3.670% 06/01/33		09/01/2024	Paydown	XXX	187,840	187,840	188,838	188,443		(603)		(603)		187,840			0	4,663	06/01/2033	1.A
3138LN-SV-4	Fannie Mae FN AN9531 3.790% 06/01/33		09/01/2024	Paydown	XXX	15,422	15,422	15,427	15,431		(9)		(9)		15,422			0	394	06/01/2033	1.A
3138LN-UZ-2	Fannie Mae FN AN9599 4.250% 06/01/43		09/01/2024	Paydown	XXX	75,067	75,067	76,921	76,268		(1,201)		(1,201)		75,067			0	2,128	06/01/2043	1.A
3138LN-YB-1	Fannie Mae FN AN9705 3.880% 07/01/33		09/01/2024	Paydown	XXX	7,927	7,927	7,937	7,936		(9)		(9)		7,927			0	208	07/01/2033	1.A
3138LP-AC-0	Fannie Mae FN AN9902 3.810% 09/01/38		09/01/2024	Paydown	XXX	35,952	35,952	36,024	35,984		(33)		(33)		35,952			0	926	09/01/2038	1.A
3138LP-AL-0	Fannie Mae FN AN9910 3.810% 09/01/38		09/01/2024	Paydown	XXX	134,359	134,359	134,632	134,671		(312)		(312)		134,359			0	3,460	09/01/2038	1.A
3138LP-AR-7	Fannie Mae FN AN9915 3.790% 08/01/33		09/01/2024	Paydown	XXX	35,480	35,480	35,668	35,619		(139)		(139)		35,480			0	907	08/01/2033	1.A
3138LP-CV-6	Fannie Mae FN AN9983 3.850% 07/01/33		09/01/2024	Paydown	XXX	19,285	19,285	19,399	19,368		(83)		(83)		19,285			0	502	07/01/2033	1.A
31393G-3L-6	FEDERAL HOME LOAN MORTGAGE COR FHR 2531		09/01/2024	Paydown	XXX	68,551	68,551	66,375	67,661		890		890		68,551			0	2,526	12/15/2032	1.A
31393T-3S-3	FEDERAL NATIONAL MORTGAGE ASSO FNR 2003-		09/01/2024	Paydown	XXX	87,745	87,745	76,504	82,932		4,813		4,813		87,745			0	2,709	12/25/2032	1.A
31393T-U6-1	FEDERAL NATIONAL MORTGAGE ASSO FNR 2003-		09/25/2024	Paydown	XXX	70,605	70,605	64,220	68,348		2,257		2,257		70,605			0	1,929	01/25/2033	1.A
31393U-4J-9	FannieMae Whole Loan FNW 2004-W1 1A7 5		09/01/2024	Paydown	XXX	34,674	34,674	34,674	34,674				0		34,674			0	1,309	11/25/2043	1.A
31393U-BC-6	FannieMae Whole Loan FNR 2003-123 ND 6		09/01/2024	Paydown	XXX	99,792	99,792	102,252	100,260		(467)		(467)		99,792			0	3,651	12/25/2033	1.A
31393U-DL-4	FannieMae Whole Loan FNR 2003-119 SA 4		09/25/2024	Paydown	XXX	7,325	7,325	7,092	7,171		155		155		7,325			0	210	12/25/2033	1.A
31393U-NR-0	FannieMae Whole Loan FNW 2003-W18 1A7		09/01/2024	Paydown	XXX	251,388	251,388	251,388	251,388				0		251,388			0	9,775	08/25/2043	1.A
31393W-3S-6	Freddie Mac FHR 2650 PB 5.000% 07/15/3		09/01/2024	Paydown	XXX	34,211	34,211	32,239	33,592		619		619		34,211			0	1,110	07/15/2033	1.A
31393X-GN-1	FEDERAL NATIONAL MORTGAGE ASSO FNW 2004-		09/01/2024	Paydown	XXX	59,907	59,907	59,594	59,882		25		25		59,907			0	2,452	02/25/2044	1.A
31394B-YX-6	FEDERAL NATIONAL MORTGAGE ASSO FNR 2004-		09/01/2024	Paydown	XXX	77,655	77,655	66,907	73,720		3,936		3,936		77,655			0	2,336	12/25/2034	1.A
31394K-KZ-6	FEDERAL HOME LOAN MORTGAGE COR FHR 2682		09/15/2024	Paydown	XXX	47,695	47,695	42,807	47,706		(11)		(11)		47,695			0	1,203	02/15/2033	1.A
31394K-L2-8	FEDERAL HOME LOAN MORTGAGE COR FHR 2682		09/15/2024	Paydown	XXX	99,840	99,840	98,002	99,949		(108)		(108)		99,840			0	3,361	01/15/2033	1.A
31394L-4S-8	Freddie Mac FHR 2684 S 4.644% 01/15/33		09/15/2024	Paydown	XXX	41,304	41,304	36,035	41,312		(7)		(7)		41,304			0	1,294	01/15/2033	1.A
31394L-DC-3	Freddie Mac FHR 2691 JS 4.093% 04/15/3		09/15/2024	Paydown	XXX	85,615	85,615	78,803	85,643		(28)		(28)		85,615			0	2,336	04/15/2033	1.A
31394L-GD-8	Freddie Mac FHR 2691 SW 5.094% 09/15/3		09/15/2024	Paydown	XXX	21,455	21,455	21,270	21,481		(26)		(26)		21,455			0	722	09/15/2032	1.A
31394V-4H-0	FEDERAL NATIONAL MORTGAGE ASSO FNR 2006-		09/01/2024	Paydown	XXX	13,997	13,997	13,507	13,792		206		206		13,997			0	514	03/25/2036	1.A
31394X-VL-7	FEDERAL HOME LOAN MORTGAGE COR FSPC T-60		09/01/2024	Paydown	XXX	31,247	31,247	26,969	26,969		4,278		4,278		31,247			0	878	03/25/2044	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
31395C-XH-9	FEDERAL HOME LOAN MORTGAGE COR FHR 2827		09/01/2024	Paydown	XXX	22,971	22,971	23,301	23,033		(62)		(62)		22,971			0	937	07/15/2034	1.A
31396H-MW-6	FEDERAL HOME LOAN MORTGAGE COR FHR 3110		09/01/2024	Paydown	XXX	32,691	32,691	31,861	32,343		347		347		32,691			0	1,157	02/15/2036	1.A
31396N-HB-5	FEDERAL HOME LOAN MORTGAGE COR FHR 3136		09/01/2024	Paydown	XXX	21,564	21,564	21,124	21,364		200		200		21,564			0	861	04/15/2036	1.A
31396P-SS-1	FEDERAL NATIONAL MORTGAGE ASSO FNR 2007-		09/01/2024	Paydown	XXX	26,924	26,924	26,318	26,633		291		291		26,924			0	987	02/25/2037	1.A
31396U-VU-1	FEDERAL HOME LOAN MORTGAGE COR FHR 3184		09/01/2024	Paydown	XXX	146,426	146,426	151,102	147,933		(1,506)		(1,506)		146,426			0	5,912	07/15/2036	1.A
31396X-RS-5	Fannie Mae FNR 2007-90 B 6.000% 09/25/		09/01/2024	Paydown	XXX	691	691	684	687		5		5		691			0	28	09/25/2037	1.A
31397A-SH-7	FEDERAL HOME LOAN MORTGAGE COR FHR 3217		09/01/2024	Paydown	XXX	51,727	51,727	52,721	52,082		(355)		(355)		51,727			0	2,070	09/15/2036	1.A
31397B-5W-7	Freddie Mac FHR 3211 HE 6.000% 09/15/3		09/01/2024	Paydown	XXX	48,835	48,835	50,347	49,311		(476)		(476)		48,835			0	1,816	09/15/2036	1.A
31397B-6Q-9	Freddie Mac FHR 3211 MB 5.500% 09/15/3		09/01/2024	Paydown	XXX	21,325	21,325	20,612	21,018		307		307		21,325			0	774	09/15/2036	1.A
31397C-SZ-3	FEDERAL HOME LOAN MORTGAGE COR FHR 3242		09/01/2024	Paydown	XXX	169,415	169,415	172,062	170,046		(631)		(631)		169,415			0	6,583	11/15/2036	1.A
31397C-TD-1	FEDERAL HOME LOAN MORTGAGE COR FHR 3242		09/01/2024	Paydown	XXX	29,643	29,643	29,643	29,643				0		29,643			0	1,109	11/15/2036	1.A
31397G-PF-1	Freddie Mac FHR 3303 PD 5.500% 04/15/3		09/01/2024	Paydown	XXX	12,034	12,034	11,453	11,751		284		284		12,034			0	454	04/15/2037	1.A
31397H-B9-8	Freddie Mac FHR 3312 HP 5.500% 05/15/3		09/01/2024	Paydown	XXX	7,293	7,293	6,794	7,082		211		211		7,293			0	263	05/15/2037	1.A
31397J-QS-6	Freddie Mac FHR 3351 PC 6.000% 07/15/3		09/01/2024	Paydown	XXX	11,408	11,408	11,169	11,300		109		109		11,408			0	418	07/15/2037	1.A
31397J-W4-2	Freddie Mac FHR 3349 PE 6.000% 07/15/3		09/01/2024	Paydown	XXX	9,771	9,771	10,036	9,879		(108)		(108)		9,771			0	359	07/15/2037	1.A
31397Q-J3-3	Fannie Mae FNR 2011-18 KY 4.000% 03/25		09/01/2024	Paydown	XXX	40,349	40,349	38,042	39,135		1,214		1,214		40,349			0	1,079	03/25/2041	1.A
31397S-VR-2	Fannie Mae FNR 2011-39 UZ 4.000% 05/25		09/01/2024	Paydown	XXX	77,358	77,358	72,919	74,993		2,366		2,366		77,358			0	2,051	05/25/2041	1.A
31397U-ZQ-5	Fannie Mae FNR 2011-58 HL 4.000% 07/25		09/01/2024	Paydown	XXX	9,179	9,179	8,658	8,863		317		317		9,179			0	243	07/25/2041	1.A
31397W-X9-1	Freddie Mac FHR 3473 AY 5.000% 07/15/3		09/01/2024	Paydown	XXX	24,231	24,231	23,383	23,830		401		401		24,231			0	831	07/15/2038	1.A
31398S-RK-1	Fannie Mae FNR 2010-143 Z 4.000% 12/25		09/01/2024	Paydown	XXX	56,124	56,124	54,963	55,384		741		741		56,124			0	1,499	12/25/2040	1.A
31398S-RV-7	Fannie Mae FNR 2010-143 BG 4.000% 12/2		09/01/2024	Paydown	XXX	25,527	25,527	23,772	24,688		838		838		25,527			0	669	12/25/2040	1.A
31398S-WG-4	Fannie Mae FNR 2010-139 HA 4.000% 11/2		09/01/2024	Paydown	XXX	20,776	20,776	19,607	20,288		488		488		20,776			0	570	11/25/2040	1.A
31398T-X6-3	Fannie Mae FNR 2010-103 ME 4.000% 09/2		09/01/2024	Paydown	XXX	4,956	4,956	4,936	4,936		20		20		4,956			0	131	09/25/2040	1.A
3140FX-EK-4	Fannie Mae FN BF0137 3.000% 08/01/56		09/01/2024	Paydown	XXX	97,525	97,525	95,677	95,755		1,770		1,770		97,525			0	2,604	08/01/2056	1.A
3140HR-5F-6	Fannie Mae FN BL0845 4.150% 12/01/33		09/01/2024	Paydown	XXX	9,925	9,925	10,056	10,020		(95)		(95)		9,925			0	278	12/01/2033	1.A
3140HR-B3-6	Fannie Mae FN BL0057 3.970% 09/01/38		09/01/2024	Paydown	XXX	9,674	9,674	9,822	9,792		(118)		(118)		9,674			0	259	09/01/2038	1.A
3140HR-B8-5	Fannie Mae FN BL0062 3.780% 07/01/31		09/01/2024	Paydown	XXX	9,728	9,728	9,746	9,742		(14)		(14)		9,728			0	248	07/01/2031	1.A
3140HR-CR-2	Fannie Mae FN BL0079 3.990% 09/01/33		09/01/2024	Paydown	XXX	5,684	5,684	5,723	5,706		(22)		(22)		5,684			0	153	09/01/2033	1.A
3140HR-G4-9	Fannie Mae FN BL0218 3.800% 12/01/30		09/01/2024	Paydown	XXX	52,649	52,649	52,995	52,864		(214)		(214)		52,649			0	1,350	12/01/2030	1.A
3140HR-HT-3	Fannie Mae FN BL0241 3.890% 11/01/28		09/01/2024	Paydown	XXX	41,164	41,164	41,402	41,242		(79)		(79)		41,164			0	1,081	11/01/2028	1.A
3140HR-LE-1	Fannie Mae FN BL0324 3.930% 10/01/30		09/01/2024	Paydown	XXX	26,850	26,850	27,253	27,101		(250)		(250)		26,850			0	713	10/01/2030	1.A
3140HR-M7-5	Fannie Mae FN BL0381 3.825% 10/01/28		09/01/2024	Paydown	XXX	22,908	22,908	22,937	22,911		(3)		(3)		22,908			0	592	10/01/2028	1.A
3140HR-M8-3	Fannie Mae FN BL0382 3.825% 10/01/28		09/01/2024	Paydown	XXX	26,726	26,726	26,759	26,730		(4)		(4)		26,726			0	690	10/01/2028	1.A
3140HR-MS-9	Fannie Mae FN BL0368 4.030% 10/01/33		09/01/2024	Paydown	XXX	49,393	49,393	50,381	46,552		2,841		2,841		49,393			0	1,344	10/01/2033	1.A

SCHEDULE D - PART 4

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

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-NZ-2	Fannie Mae FN BL0407 4.020% 11/01/33		09/01/2024	Paydown	XXX	35,790	35,790	36,506	36,313		(522)		(522)		35,790			0	972	11/01/2033	1.A
3140HR-Q7-1	Fannie Mae FN BL0477 4.000% 11/01/28		09/01/2024	Paydown	XXX	28,089	28,089	28,256	28,144		(55)		(55)		28,089			0	758	11/01/2028	1.A
3140HR-WP-4	Fannie Mae FN BL0653 4.080% 12/01/32		09/01/2024	Paydown	XXX	10,417	10,417	10,424	10,426		(9)		(9)		10,417			0	287	12/01/2032	1.A
3140HR-WX-7	Fannie Mae FN BL0661 3.990% 11/01/33		09/01/2024	Paydown	XXX	68,762	68,762	68,923	68,911		(149)		(149)		68,762			0	1,855	11/01/2033	1.A
3140HR-YR-8	Fannie Mae FN BL0719 4.490% 12/01/48		09/01/2024	Paydown	XXX	8,873	8,873	9,106	9,069		(196)		(196)		8,873			0	269	12/01/2048	1.A
3140HR-ZN-6	Fannie Mae FN BL0748 4.090% 01/01/34		09/01/2024	Paydown	XXX	13,705	13,705	13,752	13,747		(42)		(42)		13,705			0	379	01/01/2034	1.A
3140HR-ZX-4	Fannie Mae FN BL0757 4.110% 02/01/31		09/01/2024	Paydown	XXX	19,770	19,770	19,899	19,850		(81)		(81)		19,770			0	548	02/01/2031	1.A
3140HS-2E-0	Fannie Mae FN BL1672 3.960% 02/01/31		09/01/2024	Paydown	XXX	11,958	11,958	12,085	12,039		(81)		(81)		11,958			0	319	02/01/2031	1.A
3140HS-CA-7	Fannie Mae FN BL0964 4.240% 12/01/33		09/01/2024	Paydown	XXX	9,187	9,187	9,253	9,237		(50)		(50)		9,187			0	263	12/01/2033	1.A
3140HS-CK-5	Fannie Mae FN BL0973 4.270% 12/01/33		09/01/2024	Paydown	XXX	8,184	8,184	8,256	8,224		(40)		(40)		8,184			0	236	12/01/2033	1.A
3140HS-HC-8	Fannie Mae FN BL1126 4.000% 01/01/29		09/01/2024	Paydown	XXX	15,570	15,570	15,580	15,561		9		9		15,570			0	420	01/01/2029	1.A
3140HS-P7-0	Fannie Mae FN BL1345 4.770% 01/01/49		09/01/2024	Paydown	XXX	3,899	3,899	4,006	3,941		(42)		(42)		3,899			0	126	01/01/2049	1.A
3140HS-PQ-8	Fannie Mae FN BL1330 3.880% 01/01/34		09/01/2024	Paydown	XXX	21,348	21,348	21,557	21,510		(162)		(162)		21,348			0	559	01/01/2034	1.A
3140HS-QQ-7	Fannie Mae FN BL1362 3.800% 01/01/34		09/01/2024	Paydown	XXX	17,361	17,361	17,361	17,361				0		17,361			0	445	01/01/2034	1.A
3140HS-RA-1	Fannie Mae FN BL1380 3.950% 02/01/34		09/01/2024	Paydown	XXX	15,626	15,626	15,675	15,667		(41)		(41)		15,626			0	417	02/01/2034	1.A
3140HS-RV-5	Fannie Mae FN BL1399 3.785% 01/01/31		09/01/2024	Paydown	XXX	80,295	80,295	80,759	80,609		(314)		(314)		80,295			0	2,052	01/01/2031	1.A
3140HS-U4-1	Fannie Mae FN BL1502 4.080% 02/01/49		09/01/2024	Paydown	XXX	24,146	24,146	24,583	24,483		(337)		(337)		24,146			0	657	02/01/2049	1.A
3140HS-UZ-2	Fannie Mae FN BL1499 3.680% 02/01/31		09/01/2024	Paydown	XXX	15,878	15,878	15,990	15,951		(73)		(73)		15,878			0	395	02/01/2031	1.A
3140HS-VB-4	Fannie Mae FN BL1509 3.725% 02/01/34		09/01/2024	Paydown	XXX	22,140	22,140	22,264	22,233		(93)		(93)		22,140			0	556	02/01/2034	1.A
3140HS-X6-3	Fannie Mae FN BL1600 3.660% 03/01/31		09/01/2024	Paydown	XXX	6,066	6,066	6,117	6,100		(34)		(34)		6,066			0	150	03/01/2031	1.A
3140HS-XN-6	Fannie Mae FN BL1584 3.890% 02/01/34		09/01/2024	Paydown	XXX	9,356	9,356	9,456	9,424		(68)		(68)		9,356			0	246	02/01/2034	1.A
3140HS-ZC-8	Fannie Mae FN BL1638 3.740% 02/01/30		09/01/2024	Paydown	XXX	2,999	2,999	3,027	3,007		(8)		(8)		2,999			0	75	02/01/2030	1.A
3140HT-2V-0	Fannie Mae FN BL2587 3.960% 06/01/49		09/01/2024	Paydown	XXX	1,853	1,853	1,882	1,876		(22)		(22)		1,853			0	49	06/01/2049	1.A
3140HT-EC-9	Fannie Mae FN BL1930 3.760% 03/01/37		09/01/2024	Paydown	XXX	6,450	6,450	7,015	6,877		(427)		(427)		6,450			0	164	03/01/2037	1.A
3140HT-GQ-6	Fannie Mae FN BL2006 3.710% 04/01/31		09/01/2024	Paydown	XXX	3,267	3,267	3,293	3,283		(16)		(16)		3,267			0	82	04/01/2031	1.A
3140HT-GR-4	Fannie Mae FN BL2007 3.710% 04/01/31		09/01/2024	Paydown	XXX	2,743	2,743	2,765	2,756		(13)		(13)		2,743			0	69	04/01/2031	1.A
3140HT-M6-3	Fannie Mae FN BL2180 3.370% 06/01/34		09/01/2024	Paydown	XXX	36,606	36,606	36,646	36,651		(44)		(44)		36,606			0	833	06/01/2034	1.A
3140HT-UT-4	Fannie Mae FN BL2393 3.590% 05/01/34		09/01/2024	Paydown	XXX	4,740	4,740	4,865	4,835		(94)		(94)		4,740			0	115	05/01/2034	1.A
3140HT-ZW-2	Fannie Mae FN BL2556 3.370% 06/01/34		09/01/2024	Paydown	XXX	20,796	20,796	20,816	20,819		(23)		(23)		20,796			0	473	06/01/2034	1.A
3140HV-C9-3	Fannie Mae FN BL3695 3.460% 08/01/49		09/01/2024	Paydown	XXX	12,809	12,809	12,945	12,933		(124)		(124)		12,809			0	300	08/01/2049	1.A
3140HW-ED-0	Fannie Mae FN BL4631 3.180% 09/01/42		09/01/2024	Paydown	XXX	5,851	5,851	5,854	5,845		5		5		5,851			0	126	09/01/2042	1.A
3140HX-ZN-3	Fannie Mae FN BL6148 2.680% 04/01/50		09/01/2024	Paydown	XXX	6,345	6,345	6,476	6,460		(114)		(114)		6,345			0	115	04/01/2050	1.A
3140HY-CH-9	Fannie Mae FN BL6371 2.510% 02/01/48		09/01/2024	Paydown	XXX	2,658	2,658	2,673	2,672		(14)		(14)		2,658			0	45	02/01/2048	1.A
3140HY-D9-6	Fannie Mae FN BL6427 2.600% 04/01/50		09/01/2024	Paydown	XXX	5,867	5,867	5,988	5,968		(101)		(101)		5,867			0	103	04/01/2050	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
3140LD-RL-5	Fannie Mae FN BS3190 2.490% 09/01/51		09/01/2024	Paydown	XXX	4,335	4,335	4,425	4,419		(83)		(83)		4,335			0	73	09/01/2051	1.A
3140LD-ZZ-5	Fannie Mae FN BS3459 2.420% 10/01/51		09/01/2024	Paydown	XXX	20,386	20,386	20,806	20,784		(399)		(399)		20,386			0	334	10/01/2051	1.A
3140LE-6F-9	Fannie Mae FN BS4469 2.260% 01/01/37		09/01/2024	Paydown	XXX	14,821	14,821	14,701	14,719		102		102		14,821			0	227	01/01/2037	1.A
3140LF-6A-7	Fannie Mae FN BS5364 3.780% 04/01/52		09/01/2024	Paydown	XXX	4,624	4,624	4,719	4,710		(86)		(86)		4,624			0	118	04/01/2052	1.A
3140LF-K3-7	Fannie Mae FN BS4813 2.940% 03/01/52		09/01/2024	Paydown	XXX	10,071	10,071	10,278	10,265		(195)		(195)		10,071			0	197	03/01/2052	1.A
3140LF-TP-9	Fannie Mae FN BS5057 3.920% 06/01/42		09/01/2024	Paydown	XXX	7,901	7,901	7,906	7,897		4		4		7,901			0	210	06/01/2042	1.A
3140LG-AC-6	Fannie Mae FN BS5402 3.680% 04/01/52		09/01/2024	Paydown	XXX	8,014	8,014	8,099	8,091		(77)		(77)		8,014			0	197	04/01/2052	1.A
3140LG-R7-9	Fannie Mae FN BS5909 4.350% 07/01/52		09/01/2024	Paydown	XXX	3,445	3,445	3,534	3,531		(86)		(86)		3,445			0	101	07/01/2052	1.A
3140LG-WG-3	Fannie Mae FN BS6046 4.570% 07/01/52		09/01/2024	Paydown	XXX	1,558	1,558	1,594	1,593		(35)		(35)		1,558			0	48	07/01/2052	1.A
3140LH-LK-4	Fannie Mae FN BS6629 4.350% 09/01/52		09/01/2024	Paydown	XXX	11,185	11,185	11,331	11,321		(137)		(137)		11,185			0	328	09/01/2052	1.A
3140QQ-CK-9	Fannie Mae FN CB4573 5.000% 09/01/52		09/01/2024	Paydown	XXX	129,198	129,198	128,996	128,996		202		202		129,198			0	4,569	09/01/2052	1.A
31418C-3J-1	Fannie Mae FN MA3500 4.000% 10/01/48		09/01/2024	Paydown	XXX	1,077	1,077	1,071	1,071		6		6		1,077			0	29	10/01/2048	1.A
31418C-4J-0	Fannie Mae FN MA3524 4.000% 11/01/48		09/01/2024	Paydown	XXX	13,695	13,695	13,645	13,622		74		74		13,695			0	325	11/01/2048	1.A
31418E-CS-7	Fannie Mae FN MA4580 3.500% 04/01/52		09/01/2024	Paydown	XXX	75,052	75,052	74,620	74,626		427		427		75,052			0	1,736	04/01/2052	1.A
31418E-D8-0	Fannie Mae FN MA4626 4.000% 06/01/52		09/01/2024	Paydown	XXX	454,640	454,640	453,517	453,524		1,116		1,116		454,640			0	12,072	06/01/2052	1.A
31418E-KU-3	Fannie Mae FN MA4806 5.000% 11/01/52		09/01/2024	Paydown	XXX	190,283	190,283	187,488	187,520		2,763		2,763		190,283			0	6,419	11/01/2052	1.A
31418E-R8-5	Fannie Mae FN MA5010 5.500% 05/01/53		09/01/2024	Paydown	XXX	242,573	242,573	244,489	244,476		(1,903)		(1,903)		242,573			0	8,909	05/01/2053	1.A
31418E-S5-0	Fannie Mae FN MA5039 5.500% 06/01/53		09/01/2024	Paydown	XXX	184,042	184,042	185,422	185,413		(1,371)		(1,371)		184,042			0	6,696	06/01/2053	1.A
31418E-XT-2	Fannie Mae FN MA5189 5.000% 11/01/53		09/01/2024	Paydown	XXX	749,922	749,922	740,401	740,405		9,517		9,517		749,922			0	25,319	11/01/2053	1.A
31418E-ZK-9	Fannie Mae FN MA5245 5.000% 01/01/54		09/01/2024	Paydown	XXX	622,556	622,556	614,711	614,714		7,842		7,842		622,556			0	20,929	01/01/2054	1.A
31418E-ZL-7	Fannie Mae FN MA5246 5.500% 01/01/54		09/01/2024	Paydown	XXX	978,105	978,105	982,117	982,117		(4,012)		(4,012)		978,105			0	35,812	01/01/2054	1.A
35563P-BD-0	Freddie Mac - SCRT SCRT 2017-2 MB 3.00		08/01/2024	Paydown	XXX								0					0		08/25/2056	1.A
36249B-AD-2	GSAA Home Equity Trust GSAA 2007-7 A4		09/25/2024	Paydown	XXX	39,403	39,403	34,200	40,209		(807)		(807)		39,403			0	1,043	07/25/2037	1.A
36831C-AB-8	GCAT SERIES 2024-NQM2 CLASS A2 144A 6		09/01/2024	Paydown	XXX	235,110	235,110	235,108			2		2		235,110			0	3,825	06/25/2059	1.C FE
38373M-FX-3	Government National Mortgage A GNR 2002-		09/01/2024	Paydown	XXX	2,631	2,631	2,591	2,612		19		19		2,631			0	122	06/16/2042	1.A
38373M-HM-5	Government National Mortgage A GNR 2003-		09/01/2024	Paydown	XXX	1,559	1,559	1,462	1,516		44		44		1,559			0	54	09/16/2044	1.A
38373M-K9-0	Government National Mortgage A GNR 2007-		09/01/2024	Paydown	XXX	9,823	9,823	8,282	8,966		856		856		9,823			0	287	07/16/2047	1.A
38373M-KL-3	Government National Mortgage A GNR 2003-		09/01/2024	Paydown	XXX	20,388	20,388	19,202	19,954		434		434		20,388			0	774	11/16/2043	1.A
38373M-V7-2	Government National Mortgage A GNR 2008-		09/01/2024	Paydown	XXX	2,002	2,002	1,777	1,814		189		189		2,002			0	71	02/16/2048	1.A
38373M-VY-3	Government National Mortgage A GNR 2006-		09/01/2024	Paydown	XXX	5,760	5,760	5,371	5,206		554		554		5,760			0	217	07/16/2046	1.A
38373M-W6-3	Government National Mortgage A GNR 2008-		09/01/2024	Paydown	XXX	9,623	9,623	7,686	8,538		1,085		1,085		9,623			0	289	02/16/2048	1.A
38373M-Y7-9	Government National Mortgage A GNR 2008-		09/01/2024	Paydown	XXX	9,874	9,874	8,347	9,079		795		795		9,874			0	320	04/16/2048	1.A
38373V-T8-3	Government National Mortgage A GNR 2002-		09/01/2024	Paydown	XXX	1,706	1,706	1,710	1,706				0		1,706			0	69	10/16/2042	1.A
38374D-ES-4	Government National Mortgage A GNR 2006-		09/01/2024	Paydown	XXX	4,913	4,913	4,959	4,923		(9)		(9)		4,913			0	198	07/20/2036	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
38374E-ME-4	Government National Mortgage A GNR 2003-		09/01/2024	Paydown	XXX	67,233	67,233	66,151	66,782		451		451		67,233			0	2,432	11/16/2033	1.A
38374E-SC-2	Government National Mortgage A GNR 2003-		09/01/2024	Paydown	XXX	114,783	114,783	113,043	113,945		838		838		114,783			0	4,190	11/20/2033	1.A
38374F-GS-7	Government National Mortgage A GNR 2004-		09/01/2024	Paydown	XXX	36,074	36,074	35,468	35,717		357		357		36,074			0	1,294	09/16/2044	1.A
38374F-PZ-1	Government National Mortgage A GNR 2004-		09/01/2024	Paydown	XXX	38,297	38,297	33,218	36,227		2,071		2,071		38,297			0	1,112	02/16/2034	1.A
38374F-09-8	Government National Mortgage A GNR 2004-		09/01/2024	Paydown	XXX	8,653	8,653	7,987	8,407		246		246		8,653			0	290	03/16/2034	1.A
38374N-JZ-1	Government National Mortgage A GNR 2006-		09/01/2024	Paydown	XXX	5,129	5,129	3,843	4,442		687		687		5,129			0	137	02/16/2048	1.A
38375P-LF-6	Government National Mortgage A GNR 2008-		09/01/2024	Paydown	XXX	18,642	18,642	17,655	18,019		624		624		18,642			0	632	02/20/2038	1.A
38376U-VR-7	Government National Mortgage A GNR 2017-		09/01/2024	Paydown	XXX	53,130	53,130	51,440	52,087		1,043		1,043		53,130			0	1,191	05/20/2047	1.A
38378U-7S-0	Government National Mortgage A GNR 2013-		09/01/2024	Paydown	XXX	260,271	260,271	188,961	208,386		51,885		51,885		260,271			0	1,209	11/16/2043	1.A
38378U-RP-4	Government National Mortgage A GNR 2013-		09/01/2024	Paydown	XXX	26,125	26,125	19,754	20,868		5,257		5,257		26,125			0	440	10/16/2043	1.A
38378W-MX-8	Government National Mortgage A GNR 2013-		09/01/2024	Paydown	XXX	418,341	418,341	380,442	390,172		28,169		28,169		418,341			0	8,079	08/20/2043	1.A
38378Y-BU-2	Government National Mortgage A GNR 2013-		09/01/2024	Paydown	XXX	129,384	129,384	98,401	101,423		27,961		27,961		129,384			0	2,185	11/16/2043	1.A
38379F-3Y-3	Government National Mortgage A GNR 2015-		09/01/2024	Paydown	XXX	33,521	33,521	33,521	33,521				0		33,521			0	743	05/20/2045	1.A
38379T-FX-2	UNITED STATES OF AMERICA GNR 2015-182 AB		09/01/2024	Paydown	XXX	71,989	71,989	71,899	71,901		89		89		71,989			0	1,392	12/20/2045	1.A
38379W-4J-8	Government National Mortgage A GNR 2016-		09/01/2024	Paydown	XXX	84,412	84,412	80,364	81,285		3,127		3,127		84,412			0	1,691	05/20/2046	1.A
38379W-BZ-4	Government National Mortgage A GNR 2016-		09/01/2024	Paydown	XXX	46,215	46,215	45,738	45,730		485		485		46,215			0	1,430	04/20/2046	1.A
38380A-LP-0	Government National Mortgage A GNR 2016-		09/01/2024	Paydown	XXX	171,616	171,616	155,432	158,688		12,929		12,929		171,616			0	3,533	09/20/2046	1.A
38380B-C3-7	UNITED STATES OF AMERICA GNR 2016-156 AZ		09/01/2024	Paydown	XXX	30,483	30,483	29,080	29,399		1,085		1,085		30,483			0	617	11/20/2046	1.A
38380K-ZQ-1	Government National Mortgage A GNR 2018-		09/01/2024	Paydown	XXX	20,278	20,278	17,811	18,425		1,853		1,853		20,278			0	406	02/20/2048	1.A
38380V-ES-6	UNITED STATES OF AMERICA GNR 2018-19 Z		09/01/2024	Paydown	XXX	160,445	160,445	141,849	147,009		13,436		13,436		160,445			0	3,306	02/20/2048	1.A
38381A-XG-6	UNITED STATES OF AMERICA GNR 2018-154 Z		09/01/2024	Paydown	XXX	30,121	30,121	29,621	29,823		298		298		30,121			0	741	11/20/2048	1.A
552462-B@-1	LYTX LYTX INC 1L TL CL 2020 A&R 11.695%		07/01/2024	Tax Free Exchange	XXX	3,640,323	3,628,603	3,646,747	3,641,573		(1,250)		(1,250)		3,640,323			0	217,860	02/28/2028	4.C
67118X-AA-3	Onslow Bay Financial LLC NQM6 A1 Y Y 6		09/01/2024	Paydown	XXX	746,350	746,350	746,343			7		7		746,350			0	17,814	02/25/2064	1.A FE
67118X-AB-1	Onslow Bay Financial LLC NQM6 A2 Y Y 6		09/01/2024	Paydown	XXX	149,270	149,270	149,268			2		2		149,270			0	3,703	02/25/2064	1.C FE
67119E-AC-0	Onslow Bay Financial LLC NQM11 A3 Y Y		09/01/2024	Paydown	XXX	110,085	110,085	110,085					0		110,085			0	825	06/25/2064	1.F FE
67119F-AA-1	Onslow Bay Financial LLC NQM7 A1 Y Y 6		09/01/2024	Paydown	XXX	716,512	716,512	716,509			3		3		716,512			0	13,454	03/25/2064	1.A FE
67119F-AB-9	Onslow Bay Financial LLC NQM7 A2 Y Y 6		09/01/2024	Paydown	XXX	88,458	88,458	88,458					0		88,458			0	1,715	03/25/2064	1.C FE
673919-AB-2	Onslow Bay Financial LLC NQM5 A2 Y Y 6		09/01/2024	Paydown	XXX	187,497	187,497	187,495	187,495		2		2		187,497			0	8,569	06/25/2063	1.C FE
673919-AL-0	Onslow Bay Financial LLC NQM5 A1A Y Y		09/01/2024	Paydown	XXX	284,866	284,866	284,861	284,861		5		5		284,866			0	12,724	06/25/2063	1.A FE
74939F-AA-5	Woodward Capital Management CES4 A1A Y Y		09/01/2024	Paydown	XXX	410,678	410,678	410,673			5		5		410,678			0	6,644	06/25/2044	1.A FE
74939F-AB-3	Woodward Capital Management CES4 A1B Y Y		09/01/2024	Paydown	XXX	62,961	62,961	62,960			1		1		62,961			0	1,044	06/25/2044	1.A FE
81743C-AE-5	Sequoia Mortgage Trust 5 A5 Y Y 6.000%		09/01/2024	Paydown	XXX	1,542,416	1,542,416	1,533,739			8,677		8,677		1,542,416			0	24,021	06/25/2054	1.A FE
81743C-AV-7	Sequoia Mortgage Trust 5 A20 Y Y 6.000		09/01/2024	Paydown	XXX	171,889	171,889	169,686			2,202		2,202		171,889			0	2,677	06/25/2054	1.A FE
822155-AA-5	FEDERAL NATIONAL MORTGAGE ASSO TN SHBDEV		09/01/2024	Paydown	XXX	3,625	3,625	3,625	3,625				0		3,625			0	54	06/01/2038	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
86212X-AP-5	STORE Master Funding LLC 1A A4 Y Y 5.9		09/20/2024	Paydown	XXX	6,875	6,875	6,861			14		14		6,875			0	138	05/20/2054	1.C FE
911759-ML-9	HOUSING URBAN DEVELOPMNT HUD 3.35 08/01/		08/01/2024	Call 100.0000	XXX	480,000	480,000	480,000	480,000				0		480,000			0	16,080	08/01/2029	1.A
911759-MM-7	HOUSING URBAN DEVELOPMNT HUD 3.5 08/01/3		08/01/2024	Call 100.0000	XXX	280,000	280,000	280,000	280,000				0		280,000			0	9,800	08/01/2030	1.A
911759-MN-5	HOUSING URBAN DEVELOPMNT HUD 3.55 08/01/		08/01/2024	Call 100.0000	XXX	120,000	120,000	120,000	120,000				0		120,000			0	4,260	08/01/2031	1.A
911759-MP-0	HOUSING URBAN DEVELOPMNT HUD 3.6 08/01/3		08/01/2024	Call 100.0000	XXX	20,000	20,000	20,000	20,000				0		20,000			0	720	08/01/2032	1.A
911759-MQ-8	HOUSING URBAN DEVELOPMNT HUD 3.65 08/01/		08/01/2024	Call 100.0000	XXX	160,000	160,000	160,000	160,000				0		160,000			0	5,840	08/01/2033	1.A
92261U-AB-0	Vendee Mortgage Trust VENDE 2008-1 GZ		09/01/2024	Paydown	XXX	270,177	270,177	253,449	254,256		15,921		15,921		270,177			0	9,387	01/15/2037	1.A
92539T-AA-1	Verus Securitization Trust 4 A1 Y Y 5		09/01/2024	Paydown	XXX	288,223	288,223	288,218	288,218		5		5		288,223			0	11,413	05/25/2068	1.A FE
92539T-AB-9	Verus Securitization Trust 4 A2 Y Y 6		09/01/2024	Paydown	XXX	471,631	471,631	471,627	471,627		4		4		471,631			0	19,655	05/25/2068	1.C FE
92839H-AA-4	Vista Point Securitization Tru CES1 A1 Y		09/01/2024	Paydown	XXX	299,078	299,078	299,075			3		3		299,078			0	5,613	05/25/2054	1.A FE
0109999999 - Bonds - U.S. Governments						55,818,612	55,806,892	55,245,136	50,207,607	0	485,452	0	485,452	0	55,818,086	0	526	526	2,124,475	XXX	XXX
Bonds - All Other Governments																					
02124T-AA-1	QATAR AIRWAYS QATAR AIRWAYS 2.950% 05/		08/14/2024	Paydown	XXX	3,594,163	3,594,163	3,571,807	3,577,096		17,066		17,066		3,594,163			0	53,014	05/14/2031	1.D PL
3140HU-K5-4	Fannie Mae FN BL3015 3.720% 07/01/49		09/01/2024	Paydown	XXX	14,350	14,350	12,347	12,416		1,933		1,933		14,350			0	356	07/01/2049	1.A
31418E-XU-9	Fannie Mae FN MA5190 5.500% 11/01/53		09/01/2024	Paydown	XXX	846,772	846,772	849,914	849,914		(3,142)		(3,142)		846,772			0	30,691	11/01/2053	1.A
36321P-AE-0	GALAXY PIPELINE ASSETS HOLDCO ADGLXY 2.9	D	09/30/2024	Redemption 100.0000	XXX	698,406	698,406	698,406	698,406				0		698,406			0	18,204	09/30/2040	1.C FE
78485K-AA-3	Starwood Commercial Mortgage T FL3 A Y Y	D	09/15/2024	Paydown	XXX	5,818	5,818	5,728			90		90		5,818			0	99	11/15/2038	1.A FE
0309999999 - Bonds - All Other Governments						5,159,509	5,159,509	5,138,202	5,137,832	0	15,947	0	15,947	0	5,159,509	0	0	0	102,364	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
013595-LN-1	ALBUQUERQUE N MEX MUN SCH DIST NM ALBSCD		08/01/2024	Redemption 100.0000	XXX	3,150,000	3,150,000	3,150,000	3,150,000				0		3,150,000			0	31,500	08/01/2024	1.D FE
100853-GH-7	CITY OF BOSTON MA MA BOS O 09/15/2024		09/16/2024	Maturity	XXX	8,000,000	8,000,000	7,164,480	7,958,222		41,778		41,778		8,000,000			0		09/15/2024	1.A FE
130331-AA-9	CALIFORNIA HSG FIN AGY HOME MT CA CASHSG		09/01/2024	Paydown	XXX	6,692	6,692	6,692	6,692				0		6,692			0	148	12/01/2033	1.B FE
196479-6Y-0	COLORADO HOUSING AND FINANCE A CO COSHSG		09/01/2024	Paydown	XXX	16,732	16,732	16,732	16,732				0		16,732			0	324	08/01/2037	1.B FE
19648W-AA-5	COLORADO HOUSING AND FINANCE A CO COSHSG		09/01/2024	Paydown	XXX	(47,987)	(47,987)	(47,987)	(47,987)				0		(47,987)			0	236	07/01/2036	1.A
19648W-AA-5	COLORADO HOUSING AND FINANCE A CO COSHSG		07/01/2024	Paydown	XXX								0					0	39	07/01/2036	1.B FE
199198-AZ-5	COLUMBUS GROVE OHIO LOC SCH DI OH CLGSCD		07/15/2024	Maturity	XXX	2,000,000	2,000,000	2,000,000	2,000,000				0		2,000,000			0	32,800	07/15/2024	1.B FE
254845-RM-4	DISTRICT OF COLUMBIA WATER AND DC DISUTL		07/30/2024	Call 80.8180	XXX	606,135	750,000	508,035	514,690		3,470		3,470		518,160		87,975	87,975	19,977	10/01/2048	1.C FE
3137H6-L2-9	Freddie Mac OT FEDMFH 3.15 10/15/2036		09/16/2024	Call 100.0000	XXX	45,000	45,000	45,898	45,809		(34)		(34)		45,775		(775)	(775)	945	10/15/2036	1.B FE
358266-CB-8	FRESNO CNTY CALIF CA FREGEN O 08/15/2024		08/15/2024	Maturity	XXX	5,000,000	5,000,000	1,630,650	4,831,966		168,034		168,034		5,000,000			0		08/15/2024	1.E FE
40444F-AA-4	PUERTO RICO HIGHWAY AND TRANSP PR PRCTRN		07/01/2024	Call 0.0000	XXX		314,000	363,263	353,795		762		762		354,557		(40,557)	(40,557)	(295,257)	07/01/2041	1.F FE
45129Y-S4-9	IDAHO HOUSING AND FINANCE ASSO ID IDSSFH		07/01/2024	Redemption 100.0000	XXX	20,000	20,000	20,000	20,000				0		20,000			0	580	07/01/2039	1.B FE
45203L-CX-9	ILLINOIS HSG DEV AUTH IL ILSMFH 3.07 06/		09/01/2024	Paydown	XXX	5,858	5,858	5,858	5,858				0		5,858			0	121	06/01/2036	1.A FE
46263R-HH-1	IPS MULTI-SCH BLDG CORP IND IN IPSEDU 1		09/15/2024	Maturity	XXX	10,000,000	10,000,000	10,000,000	10,000,000				0		10,000,000			0	161,000	09/15/2024	1.C FE
467494-GN-4	JACKSON CNTY MO REORG SCH DIST MO JACSCD		09/15/2024	Maturity	XXX	1,610,000	1,610,000	1,610,000	1,610,000				0		1,610,000			0	23,249	09/15/2024	1.B FE
471146-EZ-9	JARRELL TEX INDPT SCH DIST TX JARSCD 1.8		08/15/2024	Redemption 100.0000	XXX	2,235,000	2,235,000	2,235,000	2,235,000				0		2,235,000			0	40,677	08/15/2024	1.E FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	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
478825-BZ-4	JOHNSON CNTY MO SCH DIST NO R- MO JOHSCD		09/01/2024	Maturity	XXX	3,000,000	3,000,000	3,000,000	3,000,000				0		3,000,000			0	33,000	09/01/2024	1.B FE
496444-AA-8	KINGSPORT TENN HSG & REDEV AUT TN KINMFH		09/01/2024	Paydown	XXX	8,629	8,629	8,629	8,629				0		8,629			0	212	01/01/2037	1.B FE
57586N-3F-6	MASSACHUSETTS ST HSG FIN AGY MA MASHSG 3		09/01/2024	Paydown	XXX	14,209	14,209	14,209	14,209				0		14,209			0	363	01/01/2039	1.B FE
59447P-D8-1	MICHIGAN FINANCE AUTHORITY SCH MI MISFIN		07/23/2024	Call 100.0000	XXX	3,500,000	3,500,000	3,802,610	3,518,342		(18,342)		(18,342)		3,500,000			0	185,694	07/01/2027	1.D FE
64989K-GQ-3	NEW YORK ST PWR AUTH NY NYSPWR 5.91 11/1		07/01/2024	Tax Free Exchange	XXX	16,906,683	13,300,000	17,622,500	17,000,475		(93,792)		(93,792)		16,906,683			0	449,403	11/15/2037	1.C FE
66285W-CD-6	NORTH TEXAS TOLLWAY AUTHORITY TX NRTTRN		09/16/2024	MORGAN STANLEY	XXX	6,064,423	9,680,000	4,351,160	5,706,838		155,241		155,241		5,862,079		202,344	202,344		01/01/2038	1.D FE
672325-TT-4	OAKLAND CALIF UNI SCH DIST CA OAKSCD 2.8		08/01/2024	Maturity	XXX	13,000,000	13,000,000	13,000,000	13,000,000				0		13,000,000			0	366,600	08/01/2024	1.G FE
682906-BM-3	OWENS CORNING CA ONTMFH 3.39 04/01/2036		09/01/2024	Paydown	XXX	2,879	2,879	2,879	2,879				0		2,879			0	74	04/01/2036	1.B FE
686053-HD-4	OREGON SCH BRDS ASSN OR ORSEDU 5.62 06/3		07/01/2024	Redemption 100.0000	XXX	724,424	724,424	673,714	712,950		11,474		11,474		724,424			0	20,345	06/30/2028	1.C FE
797398-EJ-9	SAN DIEGO CNTY CALIF CA SDGFAC 6.03 08/1		08/15/2024	Redemption 100.0000	XXX	285,000	285,000	277,245	283,358		1,642		1,642		285,000			0	17,183	08/15/2026	1.A FE
871089-EV-6	SWITZERLAND OHIO LOC SCH DIST OH SWISCD		09/15/2024	Maturity	XXX	4,000,000	4,000,000	4,000,000	4,000,000				0		4,000,000			0	66,000	09/15/2024	1.B FE
88275L-AA-4	TX DEPT HSG & CMTY AFF POST OA TX TXSMFH		09/01/2024	Paydown	XXX	11,351	11,351	11,649	11,574		(223)		(223)		11,351			0	268	08/01/2036	1.B FE
983068-7X-9	WYLIE TX INDEP SCH DIST TX WYLSCD 0 08/1		08/01/2024	Tax Free Exchange	XXX	109,880	270,000	84,278	106,968		2,912		2,912		109,880			0		08/15/2046	1.A FE
983068-8G-5	WYLIE TX INDEP SCH DIST TX WYLSCD 0 08/1		08/01/2024	Tax Free Exchange	XXX	284,607	475,000	226,347	277,573		7,034		7,034		284,607			0		08/15/2037	1.A FE
983068-8H-3	WYLIE TX INDEP SCH DIST TX WYLSCD 0 08/1		08/01/2024	Tax Free Exchange	XXX	541,003	945,000	430,466	528,215		12,788		12,788		541,003			0		08/15/2038	1.A FE
0509999999 - Bonds - U.S. States, Territories and Possessions						81,100,518	82,321,787	76,214,307	80,872,787	0	292,744	0	292,744	0	81,165,531	0	248,987	248,987	1,155,481	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																					
13080S-L9-3	CALIFORNIA INDEPENDENT SYSTEM 13080SL93		08/15/2024	Redemption 100.0000	XXX	215,000	215,000	215,000	215,000				0		215,000			0	15,351	08/15/2047	1.C FE
155431-AA-7	CENTRAL STORAGE TRUST CNTSTO 4.823 02/01		08/01/2024	Redemption 100.0000	XXX	422,464	422,464	437,653	432,668		(10,204)		(10,204)		422,464			0	15,282	02/01/2038	1.C FE
251129-5D-0	DETROIT MICH CITY SCH DIST MI DETSCD 7.7		08/01/2024	Redemption 122.4500	XXX	55,103	45,000	61,358	56,688		(1,585)		(1,585)		55,103			0	1,718	05/01/2039	1.C FE
30292G-AN-8	FREMF Mortgage Trust FREMF 2014-K39 B		07/01/2024	Paydown	XXX	7,372,000	7,372,000	7,460,774	7,362,516		9,484		9,484		7,372,000			0	176,769	08/25/2047	1.A FM
30309H-AC-1	FEDERAL HOME LOAN MORTGAGE COR OT FEDMFH		09/01/2024	Paydown	XXX	61,609	61,609	62,647	62,312		(704)		(704)		61,609			0	1,397	01/25/2036	1.A
3132DW-FU-2	Freddie Mac FR SD8279 6.000% 11/01/52		09/01/2024	Paydown	XXX	458,935	458,935	458,648	458,648		287		287		458,935			0	18,301	11/01/2052	1.A
3132WR-RN-5	Freddie Mac FR WA0503 3.830% 03/01/44		09/01/2024	Paydown	XXX	149,073	149,073	149,383	149,255		(181)		(181)		149,073			0	3,808	03/01/2044	1.A
3132WR-RT-2	Freddie Mac FR WA0508 2.580% 09/01/51		09/01/2024	Paydown	XXX	14,512	14,512	10,562	10,666		3,847		3,847		14,512			0	250	09/01/2051	1.A
3132WW-AA-0	Freddie Mac FR WA2500 3.260% 09/01/45		09/01/2024	Paydown	XXX	17,301	17,301	16,559	16,792		509		509		17,301			0	382	09/01/2045	1.A
3132YB-XA-9	Freddie Mac N N 3.850% 05/01/39		09/01/2024	Paydown	XXX	6,488	6,488	5,967	5,983		505		505		6,488			0	169	05/01/2039	1.A
3133KR-FG-4	Freddie Mac FR RA9167 5.500% 06/01/53		09/01/2024	Paydown	XXX	88,803	88,803	88,192	88,194		609		609		88,803			0	3,431	06/01/2053	1.A
313637-TL-4	Fannie Mae FN 109555 3.850% 09/01/30		09/01/2024	Paydown	XXX	10,000,000	10,000,000	10,056,250	10,030,243		(30,243)		(30,243)		10,000,000			0	294,097	09/01/2030	1.A
3136AW-A9-8	Fannie Mae FNR 2017-45 ZK 3.500% 06/25		09/01/2024	Paydown	XXX	12,331	12,331	11,230	11,490		842		842		12,331			0	285	06/25/2047	1.A
3136B1-LF-9	Fannie Mae FNA 2018-M3 A2 3.062% 02/25		09/01/2024	Paydown	XXX	33,493	33,493	32,426	32,833		660		660		33,493			0	777	02/25/2030	1.A
3136B2-UE-0	Fannie Mae FNR 2018-55 LZ 3.500% 08/01		09/01/2024	Paydown	XXX	48,505	48,505	44,148	44,948		3,557		3,557		48,505			0	1,146	08/01/2048	1.A
3136B3-DT-4	Fannie Mae FNR 2018-73 BZ 3.500% 10/25		09/01/2024	Paydown	XXX	44,370	44,370	42,348	42,607		1,763		1,763		44,370			0	1,021	10/25/2048	1.A
3136B3-MM-9	Fannie Mae FNR 2018-84 ZA 3.500% 11/25		09/01/2024	Paydown	XXX	167,689	167,689	150,475	154,091		13,598		13,598		167,689			0	3,831	11/25/2048	1.A
3136B3-MV-9	Fannie Mae FNR 2018-84 ZD 3.500% 11/25		09/01/2024	Paydown	XXX	129,770	129,770	117,107	120,311		9,459		9,459		129,770			0	3,056	11/25/2048	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
3136B7-M5-7	Fannie Mae FNR 2019-77 JZ 3.000% 01/25		09/01/2024	Paydown	XXX	19,631	19,631	19,233	19,435		196		196		19,631			0	398	01/25/2050	1.A
3136B8-LT-4	Fannie Mae FNR 2020-7 DZ 3.000% 02/25/		09/01/2024	Paydown	XXX	81,623	81,623	81,500	81,622		1		1		81,623			0	1,685	02/25/2050	1.A
31377U-6D-0	Fannie Mae FN 387968 4.060% 08/01/48		09/01/2024	Paydown	XXX	6,646	6,646	6,783	6,754		(108)		(108)		6,646			0	182	08/01/2048	1.A
3137FC-4R-2	Freddie Mac FHR 4738 LZ 3.000% 12/15/4		09/01/2024	Paydown	XXX	289,194	289,194	269,769	275,503		13,691		13,691		289,194			0	5,988	12/15/2047	1.A
3137FD-DG-4	Freddie Mac FHR 4750 KZ 3.500% 01/15/4		09/01/2024	Paydown	XXX	217,398	217,398	217,229	217,041		357		357		217,398			0	5,077	01/15/2048	1.A
3137FQ-HA-4	Freddie Mac FHR 4933 LZ 3.000% 12/25/4		09/01/2024	Paydown	XXX	94,643	94,643	94,422	94,424		219		219		94,643			0	2,100	12/25/2049	1.A
3137G1-BU-0	Freddie Mac Whole Loan Securit FWLS 2017		09/01/2024	Paydown	XXX	14,599	14,599	13,675	13,930		668		668		14,599			0	299	05/25/2047	1.A
3137HA-4G-8	Freddie Mac FRETE 2023-ML15 Trust 4.14		09/01/2024	Paydown	XXX	35,186	35,186	32,989	33,055		2,131		2,131		35,186			0	1,079	01/25/2040	1.B FE
3137HA-AA-4	Freddie Mac 3137HAAA4 4.632% 07/25/38		09/25/2024	Paydown	XXX	12,345	12,345	12,216	12,217		128		128		12,345			0	381	07/25/2038	1.B FE
3137HA-MK-9	Freddie Mac 3137HAMK9 3.083% 04/25/43		09/01/2024	Paydown	XXX	14,114	14,114	11,158	11,183		2,931		2,931		14,114			0	286	04/25/2043	1.B FE
3138LE-QX-2	Fannie Mae FN AN2269 3.240% 08/01/46		09/01/2024	Paydown	XXX	32,575	32,575	33,247	33,060		(485)		(485)		32,575			0	713	08/01/2046	1.A
3138LG-SU-1	Fannie Mae FN AN4130 3.440% 01/01/37		09/01/2024	Paydown	XXX	40,509	40,509	40,939	40,831		(322)		(322)		40,509			0	942	01/01/2037	1.A
3138LG-SV-9	Fannie Mae FN AN4131 3.440% 01/01/37		09/01/2024	Paydown	XXX	44,502	44,502	44,975	44,856		(354)		(354)		44,502			0	1,035	01/01/2037	1.A
3138LM-5H-2	Fannie Mae FN AN8947 3.600% 04/01/33		09/01/2024	Paydown	XXX	12,024	12,024	12,174	12,124		(100)		(100)		12,024			0	292	04/01/2033	1.A
3138LM-6P-3	Fannie Mae FN AN8977 3.580% 05/01/33		09/01/2024	Paydown	XXX	65,117	65,117	64,914	65,008		109		109		65,117			0	1,575	05/01/2033	1.A
3138LM-7F-4	Fannie Mae FN AN8993 3.780% 04/01/48		09/01/2024	Paydown	XXX	23,841	23,841	23,856	23,870		(29)		(29)		23,841			0	609	04/01/2048	1.A
3138LM-KL-6	Fannie Mae FN AN8398 3.500% 02/01/48		09/01/2024	Paydown	XXX	7,457	7,457	7,405	7,403		54		54		7,457			0	176	02/01/2048	1.A
3138LM-SU-8	Fannie Mae FN AN8630 3.490% 04/01/30		09/01/2024	Paydown	XXX	63,496	63,496	63,536	63,514		(18)		(18)		63,496			0	1,496	04/01/2030	1.A
3138LN-NF-4	Fannie Mae FN AN9389 3.670% 06/01/33		09/01/2024	Paydown	XXX	26,308	26,308	26,448	26,414		(106)		(106)		26,308			0	653	06/01/2033	1.A
31393U-DM-2	FannieMae Whole Loan FNR 2003-119 QD 4		09/25/2024	Paydown	XXX	4,395	4,395	4,254	4,301		94		94		4,395			0	126	12/25/2033	1.A
31393U-DN-0	FannieMae Whole Loan FNR 2003-119 UG 4		09/25/2024	Paydown	XXX	6,593	6,593	6,381	6,453		140		140		6,593			0	190	12/25/2033	1.A
31393U-DQ-3	FannieMae Whole Loan FNR 2003-119 SB 5		09/25/2024	Paydown	XXX	5,863	5,863	5,994	5,863				0		5,863			0	191	12/25/2033	1.A
31397Q-G5-1	Fannie Mae FNR 2011-18 ZE 4.500% 03/25		09/01/2024	Paydown	XXX	15,695	15,695	14,424	15,045		650		650		15,695			0	480	03/25/2041	1.A
31397S-G9-9	Fannie Mae FNR 2011-46 Z 4.500% 05/25/		09/01/2024	Paydown	XXX	66,446	66,446	60,548	63,322		3,124		3,124		66,446			0	1,884	05/25/2041	1.A
3140HR-3B-7	Fannie Mae FN BL0793 4.150% 12/01/38		09/01/2024	Paydown	XXX	43,200	43,200	43,403	43,401		(200)		(200)		43,200			0	1,211	12/01/2038	1.A
3140HR-4S-9	Fannie Mae FN BL0832 4.250% 12/01/28		09/01/2024	Paydown	XXX	993,606	993,606	1,009,752	998,826		(5,220)		(5,220)		993,606			0	32,246	12/01/2028	1.A
3140HR-6G-3	Fannie Mae FN BL0870 4.280% 12/01/48		09/01/2024	Paydown	XXX	64,154	64,154	65,457	65,271		(1,117)		(1,117)		64,154			0	1,844	12/01/2048	1.A
3140HR-B4-4	Fannie Mae FN BL0058 3.970% 09/01/38		09/01/2024	Paydown	XXX	14,073	14,073	14,289	14,245		(172)		(172)		14,073			0	377	09/01/2038	1.A
3140HR-ZK-2	Fannie Mae FN BL0745 4.090% 01/01/34		09/01/2024	Paydown	XXX	66,074	66,074	66,302	66,191		(117)		(117)		66,074			0	1,826	01/01/2034	1.A
3140HS-4F-5	Fannie Mae FN BL1721 3.770% 03/01/31		09/01/2024	Paydown	XXX	5,391	5,391	5,502	5,462		(71)		(71)		5,391			0	137	03/01/2031	1.A
3140HS-BH-3	Fannie Mae FN BL0939 4.300% 12/01/36		09/01/2024	Paydown	XXX	6,163	6,163	6,166	5,992		170		170		6,163			0	179	12/01/2036	1.A
3140HS-BN-0	Fannie Mae FN BL0944 3.930% 01/01/31		09/01/2024	Paydown	XXX	28,975	28,975	29,002	28,998		(23)		(23)		28,975			0	768	01/01/2031	1.A
3140HS-RS-2	Fannie Mae FN BL1396 4.280% 01/01/39		09/01/2024	Paydown	XXX	4,059	4,059	4,163	4,142		(83)		(83)		4,059			0	117	01/01/2039	1.A
3140HT-C4-9	Fannie Mae FN BL1890 3.500% 05/01/34		09/01/2024	Paydown	XXX	28,194	28,194	28,630	28,518		(324)		(324)		28,194			0	666	05/01/2034	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	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
3140HT-N7-0	Fannie Mae FN BL2213 3.340% 05/01/34		09/01/2024	Paydown	XXX	3,918	3,918	3,920	3,921		(3)		(3)		3,918			0	88	05/01/2034	1.A
3140HT-NB-1	Fannie Mae FN BL2185 4.070% 05/01/49		09/01/2024	Paydown	XXX	4,154	4,154	4,239	4,228		(74)		(74)		4,154			0	114	05/01/2049	1.A
3140HT-S5-9	Fannie Mae FN BL2339 3.340% 05/01/34		09/01/2024	Paydown	XXX	47,011	47,011	46,820	46,898		113		113		47,011			0	1,060	05/01/2034	1.A
3140HT-S6-7	Fannie Mae FN BL2340 3.370% 05/01/29		09/01/2024	Paydown	XXX	11,840	11,840	11,903	11,845		(4)		(4)		11,840			0	269	05/01/2029	1.A
3140HT-XR-5	Fannie Mae FN BL2487 3.630% 05/01/34		07/01/2024	Paydown	XXX	1,025,197	1,025,197	1,050,186	1,044,144		(18,946)		(18,946)		1,025,197			0	22,019	05/01/2034	1.A
3140HT-YC-7	Fannie Mae FN BL2506 3.830% 05/01/49		09/01/2024	Paydown	XXX	12,510	12,510	12,674	12,651		(142)		(142)		12,510			0	323	05/01/2049	1.A
3140HT-YD-5	Fannie Mae FN BL2507 3.830% 05/01/49		09/01/2024	Paydown	XXX	27,667	27,667	28,030	27,980		(313)		(313)		27,667			0	715	05/01/2049	1.A
3140HU-B7-0	Fannie Mae FN BL2761 3.950% 06/01/49		09/01/2024	Paydown	XXX	28,002	28,002	28,580	28,458		(456)		(456)		28,002			0	747	06/01/2049	1.A
3140HU-B9-6	Fannie Mae FN BL2763 3.990% 06/01/49		09/01/2024	Paydown	XXX	22,147	22,147	22,714	22,579		(433)		(433)		22,147			0	597	06/01/2049	1.A
3140HW-ZH-8	Fannie Mae FN BL5243 3.020% 01/01/38		09/01/2024	Paydown	XXX	1,763	1,763	1,763	1,763				0		1,763			0	36	01/01/2038	1.A
3140HW-ZJ-4	Fannie Mae FN BL5244 3.020% 01/01/38		09/01/2024	Paydown	XXX	557	557	557	557				0		557			0	11	01/01/2038	1.A
3140LB-NF-6	Fannie Mae FN BS1289 2.170% 03/01/51		09/01/2024	Paydown	XXX	14,641	14,641	14,687	14,687		(46)		(46)		14,641			0	215	03/01/2051	1.A
3140LG-VC-3	Fannie Mae N N 4.230% 07/01/39		09/01/2024	Paydown	XXX	2,947	2,947	2,686	2,693		255		255		2,947			0	84	07/01/2039	1.A
3140NU-LK-3	FNMA MF 30/15 FNMA MF 30/15 5.300% 01/		09/01/2024	Paydown	XXX	2,933	2,933	2,957			(24)		(24)		2,933			0	78	01/01/2054	1.A
3140QN-Q3-9	Fannie Mae FN CB3173 3.500% 03/01/52		09/01/2024	Paydown	XXX	184,405	184,405	166,133	166,278		18,127		18,127		184,405			0	4,390	03/01/2052	1.A
3140XL-F5-2	Fannie Mae N N 5.500% 05/01/53		09/01/2024	Paydown	XXX	13,136	13,136	13,147	13,147		(10)		(10)		13,136			0	481	05/01/2053	1.A
31418E-KV-1	Fannie Mae FN MA4807 5.500% 11/01/52		09/01/2024	Paydown	XXX	371,567	371,567	368,364	368,388		3,179		3,179		371,567			0	13,553	11/01/2052	1.A
3142AC-D2-2	Freddie Mac FR WA4820 3.850% 01/01/53		09/01/2024	Paydown	XXX	16,732	16,732	14,590	14,631		2,101		2,101		16,732			0	434	01/01/2053	1.A
31684G-AC-6	FIGRE Trust HE3 C Y Y 6.229% 07/25/54		09/25/2024	Paydown	XXX	11,891	11,891	11,936			(45)		(45)		11,891			0	102	07/25/2054	1.G FE
316927-AA-0	FIGRE Trust SERIES 2024-HE2 CLASS A 144A		09/25/2024	Paydown	XXX	47,389	47,389	47,892			(504)		(504)		47,389			0	518	05/25/2054	1.A FE
357172-VA-0	FREMONT CALIF UN HIGH SCH DIST CA FMTSCD		08/01/2024	Redemption 100.0000	XXX	1,275,000	1,275,000	1,275,000	1,275,000				0		1,275,000			0	77,520	02/01/2026	1.A FE
38373M-4H-0	Government National Mortgage A GNR 2008-		09/01/2024	Paydown	XXX	6,338	6,338	6,016	5,846		492		492		6,338			0	205	12/16/2050	1.A
38373M-H7-8	Government National Mortgage A GNR 2007-		09/01/2024	Paydown	XXX	2,983	2,983	2,191	2,060		924		924		2,983			0	78	06/16/2049	1.A
45129Y-3V-6	IDAHO HOUSING AND FINANCE ASSO 45129Y3V6		07/01/2024	Redemption 100.0000	XXX	120,000	120,000	119,874	119,874		126		126		120,000			0	5,732	07/01/2038	1.B FE
45129Y-3W-4	IDAHO HOUSING AND FINANCE ASSO 45129Y3W4		07/01/2024	Redemption 100.0000	XXX	70,000	70,000	69,743	69,744		256		256		70,000			0	3,440	07/01/2043	1.B FE
45129Y-4D-5	IDAHO HOUSING AND FINANCE ASSO IDSSFH 6		07/01/2024	Redemption 100.0000	XXX	40,000	40,000	40,000	40,000				0		40,000			0	1,307	01/01/2054	1.B FE
542433-ND-5	LONG BEACH CALIF UNI SCH DIST CA LONSCD		08/01/2024	Redemption 100.0000	XXX	1,370,000	1,370,000	1,370,000	1,370,000				0		1,370,000			0	81,022	08/01/2025	1.D FE
57419T-5T-4	MD St Cmnt Dev Admin Deept Hsg MDSDEV 6		08/29/2024	Call 100.0000	XXX	50,000	50,000	50,000	50,000				0		50,000			0	2,518	09/01/2053	1.B FE
752123-JH-3	RANCHO CUCAMONGA CALIF REDEV A CA RCMDEV		09/01/2024	Redemption 100.0000	XXX	75,000	75,000	85,781	81,560		(6,560)		(6,560)		75,000			0	4,697	09/01/2031	2.B FE
79765P-DW-0	SFOMFH 2.55 07/01/2039 SFOMFH 2.55 07/01		09/01/2024	Paydown	XXX	39,252	39,252	29,943	30,131		9,121		9,121		39,252			0	635	07/01/2039	1.B FE
891381-G5-8	TORRANCE CALIF UNI SCH DIST CA TORSCD 0		08/01/2024	Redemption 52.2400	XXX	287,320	550,000	110,215	349,130		(61,810)		(61,810)		287,320			0		08/01/2034	1.D FE
899339-AA-3	TLLMFH 4.12 07/01/2042 TLLMFH 4.12 07/01		08/01/2024	Paydown	XXX	3,503	3,503	3,503	3,503				0		3,503			0	98	07/01/2042	1.A FE
911760-SY-3	Vendee Mortgage Trust VENDE 2003-1 J 5		09/01/2024	Paydown	XXX	78,321	78,321	78,186	78,186		135		135		78,321			0	3,052	11/15/2032	1.A
93976A-AH-5	WASHINGTON ST CONV CENTER PUBL WA WASFAC		07/01/2024	Redemption 100.0000	XXX	560,000	560,000	560,000	560,000				0		560,000			0	38,024	07/01/2040	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 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
0909999999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						27,579,659	27,832,236	27,515,692	27,553,401	0	(36,524)	0	(36,524)	0	27,579,659	0	0	0	872,441	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																					
000000-00-0	JBLU UT 2024 Pass Through Trus JBLU UT 2		08/30/2024	Redemption 100.0000	XXX	15,846	15,846	15,846					0		15,846			0		12/20/2027	2.A FE
000000-00-0	FP Loans SPV I Trust FP Loans SPV I Trus		09/16/2024	Redemption 100.0000	XXX	18,877	18,877	18,877					0		18,877			0	82	07/26/2028	2.C FE
000000-00-0	JBLU UT 2024 Pass Through Trus JBLU UT 2		08/30/2024	Redemption 100.0000	XXX	12,248	12,248	12,248					0		12,248			0		11/30/2029	2.A FE
000000-00-0	JBLU UT 2024 Pass Through Trus JBLU UT 2		08/30/2024	Redemption 100.0000	XXX	7,222	7,222	7,222					0		7,222			0		05/31/2036	2.A FE
000000-00-0	JBLU UT 2024 Pass Through Trus JBLU UT 2		08/30/2024	Redemption 100.0000	XXX	7,306	7,306	7,306					0		7,306			0		05/31/2036	2.A FE
000000-00-0	JBLU UT 2024 Pass Through Trus JBLU UT 2		08/30/2024	Redemption 100.0000	XXX	7,589	7,589	7,589					0		7,589			0		05/31/2036	2.A FE
000000-00-0	JBLU UT 2024 Pass Through Trus JBLU UT 2		09/20/2024	Redemption 100.0000	XXX	10,420	10,420	10,420					0		10,420			0		06/20/2036	2.A FE
00032@-AC-4	LENDLEASE LENDLEASE AAFHHC PRA REV FUNDE		07/01/2024	Redemption 100.0000	XXX	1,131,430	1,131,430	1,131,430	1,131,430				0		1,131,430			0	254	04/01/2026	1.E PL
00037U-AD-2	AASET 2018-3 Note Issuer DAC 4.460% 12		09/16/2024	Paydown	XXX	5,681,266	5,681,266	5,777,813	5,777,701		(96,435)		(96,435)		5,681,266			0	179,421	12/15/2038	2.C FE
00038P-AA-8	AASET 2021-1 Trust 2.950% 11/16/41		09/16/2024	Paydown	XXX	841,470	841,470	832,826	835,004		6,466		6,466		841,470			0	16,465	11/16/2041	1.G FE
00083Y-AA-3	ACC GROUP HOUSING LLC ACCGHL 6.35 07/15/		07/15/2024	Redemption 100.0000	XXX	67,331	67,331	68,458	68,332		(1,001)		(1,001)		67,331			0	4,268	07/15/2054	1.C FE
00110X-AB-0	AFN ABSPROP001 Llc 2.790% 05/20/51		09/20/2024	Paydown	XXX	55,218	55,218	55,210	55,213		5		5		55,218			0	960	05/20/2051	1.A FE
00221@-AA-9	CTL - ARKANSAS STATE UNIVERSIT CTL - ARK		09/20/2024	Paydown	XXX	6,742	6,742	6,810	6,800		(57)		(57)		6,742			0	201	08/20/2043	1.E
00243@-AA-3	ASF Rembrandt LP ASF Rembrandt LP 7.74		09/30/2024	Redemption 100.0000	XXX	114,122	114,122	114,122					0		114,122			0	5,468	12/28/2026	1.G PL
00255U-AA-3	Apollo Aviation Securitization 3.351%		09/15/2024	Paydown	XXX	81,252	81,252	81,142	81,206		47		47		81,252			0	1,840	01/16/2040	2.A FE
00256D-AA-0	AASET 2019-1 Trust 3.844% 05/15/39		09/16/2024	Paydown	XXX	250,850	250,850	146,847	146,847				0		146,847		104,003	104,003	6,163	05/15/2039	5.B FE
009098-A*-5	CTL - AMAZON FORT WORTH FUNDED CTL - AMA		09/10/2024	Paydown	XXX	136,368	136,368	136,368	136,368				0		136,368			0	4,089	11/10/2039	1.E
00910G-A*-4	CTL - AMZN S BERNARDINO A-1 FU CTL - AMZ		09/10/2024	Paydown	XXX	128,345	128,345	128,345	128,345				0		128,345			0	3,717	03/10/2041	1.E
009349-AX-9	AIRCRAFT LEASE SECURITISATION 5.625% 0		08/15/2024	Paydown	XXX	1,789,416	1,789,416	1,854,661	1,843,478		(54,063)		(54,063)		1,789,416			0	57,800	05/15/2034	2.A PL
01959E-AC-2	Allied World Assurance AWH 4.35 10/29/25		07/24/2024	Call 100.0000	XXX	4,000,000	4,000,000	3,887,320	3,891,142		32,554		32,554		3,923,696		76,304	76,304	128,083	10/29/2025	2.A FE
021485-AA-5	AV-DAL 2020 TRUST 4.250% 12/15/45		07/01/2024	Call 100.0000	XXX	8,934,224	8,934,224	8,998,286	8,998,286		(2,112)		(2,112)		8,996,174		(61,950)	(61,950)	583,431	12/15/2045	2.A PL
02376W-AA-9	AMERICAN AIRLINES GROUP INC AAL 4.1 01/1		07/15/2024	Redemption 100.0000	XXX	285,084	285,084	285,084	285,084				0		285,084			0	11,688	01/15/2028	2.C FE
02377A-AA-6	AMER AIRLN 14-1 A PTT AAL 3.7 10/01/26 A		07/01/2024	Various	XXX								0					0		10/01/2026	2.C FE
02378A-AA-5	AMER AIRLINE 17-1 A PTT AAL 4 02/15/29 A		08/15/2024	Redemption 100.0000	XXX	767,125	767,125	767,125	767,125				0		767,125			0	30,685	02/15/2029	2.B FE
02660T-EK-5	American Home Mortgage Investm AHM 2005-		09/25/2024	Paydown	XXX	69,468	69,468	57,557	57,730		11,737		11,737		69,468			0	2,216	09/25/2045	1.A
02660T-GS-6	American Home Mortgage Investm AHM 2005-		09/25/2024	Paydown	XXX	13,828	13,828	10,999	11,456		2,371		2,371		13,828			0	258	11/25/2045	1.A
03349#-AA-8	ANDERSEN COMMERCIAL PLUMBING Andersen Co		09/30/2024	Redemption 100.0000	XXX	10,187	10,187	9,983	10,030		157		157		10,187			0	962	08/03/2027	2.C PL
03349#-AB-6	ANDERSEN COMMERCIAL PLUMBING Andersen Co		09/30/2024	Redemption 100.0000	XXX	920	920	920					0		920			0	59	08/03/2027	2.C PL
03349#-AC-4	ANDERSEN COMMERCIAL PLUMBING Andersen Co		09/26/2024	Redemption 100.0000	XXX	73,620	73,620	73,620	5,890				0		73,620			0	2,619	08/03/2027	2.C PL
03465G-AA-4	Angel Oak Mortgage Trust AOMT 2023-2 A1		09/01/2024	Paydown	XXX	121,473	121,473	114,927	115,450		6,023		6,023		121,473			0	5,252	10/25/2067	1.A FE
03465G-AB-2	Angel Oak Mortgage Trust AOMT 2023-2 A2		09/01/2024	Paydown	XXX	164,436	164,436	154,064	155,056		9,380		9,380		164,436			0	5,074	10/25/2067	1.C FE
03465H-AC-8	Angel Oak Mortgage Trust AOMT 2021-5 A3		09/01/2024	Paydown	XXX	42,980	42,980	37,016	37,887		5,092		5,092		42,980			0	380	07/25/2066	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
03465J-AB-6	Angel Oak Mortgage Trust AOMT 2021-6 A2		09/01/2024	Paydown	XXX	38,255	38,255	30,222	30,404		7,851		7,851		38,255			0	407	09/25/2066	1.A
03465W-AB-7	Angel Oak Mortgage Trust AOMT 2023-1 A2		09/01/2024	Paydown	XXX	143,373	143,373	137,557	137,875		5,498		5,498		143,373			0	4,586	09/26/2067	1.C FE
03766#-AA-2	AASET 2014-1 AR AASET 2014-1 AR 4.076%		08/15/2024	Paydown	XXX	1,786,529	1,786,529	1,786,529	1,786,529				0		1,786,529			0	47,392	01/15/2043	1.F FE
038779-AB-0	Arbys Funding LLC 3.237% 07/30/50		07/30/2024	Paydown	XXX	108,885	108,885	105,347	106,077		2,808		2,808		108,885			0	2,643	07/30/2050	2.C FE
04546K-AA-6	AASET 2018-2 Trust 4.454% 11/18/38		09/16/2024	Paydown	XXX	1,672,008	1,672,008	1,669,909	1,683,734		(11,726)		(11,726)		1,672,008			0	46,841	11/18/2038	3.A FE
048677-AH-1	ATLANTIC MARINE CORP COM ATLMAR 5.383 02		08/15/2024	Redemption 100.0000	XXX	154,921	154,921	154,921	154,921				0		154,921			0	8,339	02/15/2048	3.A FE
04940J-AB-9	Atlas Securitized Products Atlas Securit		07/01/2024	ABF	XXX	4,787,896	4,787,896	4,708,799			89		89		4,708,888		79,008	79,008	33,908	05/25/2063	1.G
04940J-AB-9	Atlas Securitized Products Atlas Securit		07/01/2024	Redemption 100.0000	XXX	(2,862)	(2,862)	(2,813)			(49)		(49)		(2,862)			0	75	05/25/2063	1.G
04940J-AC-7	Atlas Securitized Products Atlas Securit		07/01/2024	ABF	XXX	2,343,013	2,343,013	2,327,047			13		13		2,327,060		15,953	15,953	15,174	05/25/2063	1.G
04940J-AC-7	Atlas Securitized Products Atlas Securit		07/01/2024	Redemption 100.0000	XXX	(1,999)	(1,999)	(1,985)			(14)		(14)		(1,999)			0	10	05/25/2063	1.G
04941*-AA-2	Atlas Securitized Products Atlas Securit		09/25/2024	Redemption 100.0000	XXX	2,222,493	2,222,493	2,222,493					0		2,222,493			0	25,018	05/25/2063	1.G PL
04941*-AB-0	Atlas Securitized Products Atlas Securit		09/25/2024	Redemption 100.0000	XXX	1,087,726	1,087,726	1,087,726					0		1,087,726			0	13,126	05/25/2063	1.G PL
04941*-AC-8	Atlas Securitized Products Atlas Securit		09/25/2024	Redemption 100.0000	XXX	2,222,493	2,222,493	2,222,493					0		2,222,493			0	25,018	05/25/2063	1.G PL
04941*-AD-6	Atlas Securitized Products Atlas Securit		09/25/2024	Redemption 100.0000	XXX	1,087,726	1,087,726	1,087,726					0		1,087,726			0	13,126	05/25/2063	1.G PL
05178T-AA-9	AURORA MILITARY HOUSING III LL AURMIL 5		07/15/2024	Redemption 100.0000	XXX	96,237	96,237	95,305	15,362		1,276		1,276		96,237			0	3,231	07/15/2034	1.F FE
05551C-AA-3	BIB CENTRAL AMERICAN CARD RECE BIBCARD 2		07/07/2024	Paydown	XXX	1,978,541	1,978,541	1,978,541	1,978,541				0		1,978,541			0	51,937	01/07/2030	1.G FE
06000B-AC-6	BANGKOK BANK PCL HK SERIES 144A 5.650%		09/16/2024	Various	XXX	1,134,104	1,080,000	1,074,632			68		68		1,074,700		59,404	59,404	10,164	07/05/2034	2.A FE
066940-AB-3	Barclays Mortgage Loan Trust BARC 2023-N		09/25/2024	Paydown	XXX	122,451	122,451	122,449	123,062		(611)		(611)		122,451			0	4,910	01/25/2063	1.A FE
07359B-AA-5	Beacon Container Finance II LL 2.250%		09/22/2024	Paydown	XXX	110,250	110,250	97,541	106,976		3,274		3,274		110,250			0	1,621	10/22/2046	1.F FE
08652@-AA-0	CTL - BEST BUY HONOLULU HI CTL - BEST BU		09/15/2024	Paydown	XXX	52,666	52,666	52,666	52,666				0		52,666			0	2,090	01/15/2026	2.A
09262E-AP-8	BLACKROCK DLF IX 3.000% 05/20/35		07/27/2024	Paydown	XXX	1,330,446	1,330,446	1,330,446	1,330,446				0		1,330,446			0	30,600	05/20/2035	4.B FE
10569U-AA-3	BRAVO Residential Funding Trus BRAVO 202		09/01/2024	Paydown	XXX	282,988	282,988	282,983	283,092		(104)		(104)		282,988			0	12,410	06/25/2063	1.A FE
105925-AC-5	BRAVO Residential Funding Trus SERIES 20		09/01/2024	Paydown	XXX	138,121	138,121	138,120			1		1		138,121			0	963	06/25/2064	1.F FE
105933-AA-3	BRAVO Residential Funding Trus BRAVO 202		09/01/2024	Paydown	XXX	132,539	132,539	126,727	127,041		5,498		5,498		132,539			0	3,890	05/25/2062	1.A FE
11042C-AA-8	BRITISH AIR 21-1 A PPT IAGLN 2.9 03/15/3		09/15/2024	Redemption 100.0000	XXX	125,343	125,343	121,858	122,225		3,118		3,118		125,343			0	2,726	03/15/2035	1.D FE
11044M-AA-4	BRITISH AIR 20-1 A PTT IAGLN 4.25 11/15/		08/15/2024	Redemption 100.0000	XXX	119,745	119,745	115,545	116,020		3,725		3,725		119,745			0	3,817	11/15/2032	1.G FE
11221Q-AB-8	Bronco Funding Bronco Funding 2024-1 LLC		09/20/2024	Redemption 100.0000	XXX	708,125	708,125	708,125					0		708,125			0	16,114	05/20/2044	1.A
11221Q-AC-6	Bronco Funding Bronco Funding 2024-1 LLC		09/20/2024	Redemption 100.0000	XXX	67,406	67,406	67,406					0		67,406			0	1,599	05/20/2044	1.D
11221Q-AD-4	Bronco Funding Bronco Funding 2024-1 LLC		09/20/2024	Redemption 100.0000	XXX	45,740	45,740	45,740					0		45,740			0	1,127	05/20/2044	1.G
11221Q-AE-2	Bronco Funding Bronco Funding 2024-1 LLC		09/20/2024	Redemption 100.0000	XXX	45,739	45,739	45,739					0		45,739			0	1,213	05/20/2044	2.C
11221Q-AF-9	Bronco Funding Bronco Funding 2024-1 LLC		09/20/2024	Redemption 100.0000	XXX	36,109	36,109	36,109					0		36,109			0	1,228	05/20/2044	3.C
12479M-AH-1	CBC INSURANCE REVENUE SECURITI 5.250%		07/15/2024	Paydown	XXX	309,534	309,534	309,534	309,534				0		309,534			0	12,143	07/15/2046	1.F FE
12510H-AE-0	Capital Automotive Reit 3.480% 02/15/5		09/16/2024	Paydown	XXX	1,750	1,750	1,767	1,758		(8)		(8)		1,750			0	41	02/15/2050	1.E FE
12510H-AF-7	Capital Automotive Reit 3.810% 02/15/5		09/16/2024	Paydown	XXX	10,938	10,938	10,931	10,933		5		5		10,938			0	278	02/15/2050	1.E FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	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
12510H-AN-0	Capital Automotive Reit 2.760% 08/15/5		09/16/2024	Paydown	XXX	3,750	3,750	3,749	3,749		1		1		3,750			0	69	08/15/2051	1.E FE
12510H-AP-5	Capital Automotive Reit CAUTO 2022-1A A1		09/16/2024	Paydown	XXX	5,000	5,000	4,478	4,503		497		497		5,000			0	112	03/15/2052	1.A FE
12510H-AT-7	Capital Automotive Reit CAUTO 2023-1A A2		09/16/2024	Paydown	XXX	25,156	25,156	24,324	24,328		828		828		25,156			0	1,092	09/15/2053	1.E FE
12563L-AN-7	CLI Funding LLC 2.080% 09/18/45		09/18/2024	Paydown	XXX	91,575	91,575	82,932	84,065		7,510		7,510		91,575			0	1,270	09/18/2045	1.F FE
12565K-AA-5	CLI Funding LLC CLIF 2021-1A A 1.640%		09/18/2024	Paydown	XXX	140,923	140,923	119,741	89,431		19,389		19,389		140,923			0	1,541	02/18/2046	1.F FE
12565K-AE-7	CLI Funding LLC 2.720% 01/18/47		09/18/2024	Paydown	XXX	42,900	42,900	36,458	36,689		6,211		6,211		42,900			0	778	01/18/2047	1.F FE
12598F-AA-7	CPI CG INC CPICAR 8.625 03/15/26 144A		07/11/2024	Call 102.1560	XXX	286,037	280,000	286,533	282,729		(1,166)		(1,166)		281,562		(1,562)	(1,562)	25,893	03/15/2026	4.B FE
12646U-AA-6	Credit Suisse Mortgage Trust CSMC 2013-I		09/01/2024	Paydown	XXX	19,156	19,156	18,054	18,752		404		404		19,156			0	338	03/25/2043	1.A
12646W-AG-9	Credit Suisse Mortgage Trust CSMC 2013-I		09/01/2024	Paydown	XXX	2,036	2,036	1,886	1,974		62		62		2,036			0	34	04/25/2043	1.A
12646W-AH-7	Credit Suisse Mortgage Trust CSMC 2013-I		09/01/2024	Paydown	XXX	7,679	7,679	7,254	7,515		164		164		7,679			0	153	04/25/2043	1.A
126650-BP-4	CVS HEALTH CORP CVSPAS 6.036 12/10/28		09/10/2024	Paydown	XXX	158,310	158,310	160,080	158,862		(552)		(552)		158,310			0	6,373	12/10/2028	2.B FE
126650-BS-8	CVS HEALTH CORP CVSPAS 7.507 01/10/32 14		09/10/2024	Paydown	XXX	40,038	40,038	40,038	40,038				0		40,038			0	2,005	01/10/2032	2.B FE
12665U-AA-2	CVS PASS-THROUGH TR 2013 CVSPAS 4.704 01		09/10/2024	Paydown	XXX	42,570	42,570	42,570	42,570				0		42,570			0	1,335	01/10/2036	2.B FE
126685-AF-3	Countrywide Home Equity Loan T CWHEL 200		09/16/2024	Paydown	XXX	3,050	3,050	2,455	2,924		126		126		3,050			0	115	11/15/2035	1.A
12669@-AA-3	CTL - CVS CAREMARK MARIETTA G CTL - CVS		09/15/2024	Paydown	XXX	34,870	34,870	34,870	34,870				0		34,870			0	1,392	01/15/2035	2.B
12695*-AA-3	CTL-CVS LEASE PASS THROUGH TRU CTL-S LEA		09/10/2024	Paydown	XXX	79,604	79,604	79,604	79,604				0		79,604			0	1,813	10/10/2038	2.B
12702*-AA-4	CVS LEASE PASS THROUGH TRUST CVS LEASE P		09/10/2024	Paydown	XXX	112,544	112,544	112,544	112,544				0		112,544			0	2,928	10/10/2039	2.B
12717@-AA-5	CVS PASS-THROUGH TRUST CTL - CVS PASS-TH		09/10/2024	Paydown	XXX	205,565	205,565	205,565	205,565				0		205,565			0	5,734	11/10/2041	2.B
12807C-AA-1	CAL Funding IV Ltd CAI 2020-1A A 2.220		09/25/2024	Paydown	XXX	402,624	402,624	358,293	364,748		37,876		37,876		402,624			0	5,959	09/25/2045	1.F FE
13057C-AA-6	CALIFORNIA REPUBLIC 5.25 15112 CALIFORNI		07/10/2024	PIPER SANDLER & CO	XXX	4,286,250	4,500,000	4,352,711	4,352,711				0		4,352,711		(66,461)	(66,461)	154,875	11/15/2024	2.C
134011-AJ-4	CAMP PENDELTON/QUANTICO PENDLE 5.572 10/		07/01/2024	Redemption 100.0000	XXX	100,000	100,000	100,000	100,000				0		100,000			0		10/01/2050	2.B FE
14066A-AA-7	Capmark Military Housing Trust CPMRK 200		07/10/2024	Paydown	XXX	102,164	102,164	113,781	112,593		(10,429)		(10,429)		102,164			0	6,280	07/10/2051	1.G
140689-AA-8	Capmark Military Housing Trust CPMRK 200		09/10/2024	Paydown	XXX	5,930	5,930	5,937	5,936		(6)		(6)		5,930			0	238	09/10/2052	1.D
140694-AA-8	Capmark Military Housing Trust CPMRK 200		09/10/2024	Paydown	XXX	14,508	14,508	14,251	14,288		220		220		14,508			0	586	10/10/2052	1.F
14069B-AA-2	Capmark Military Housing Trust CPMRK 200		09/10/2024	Paydown	XXX	73,776	73,776	73,271	73,424		352		352		73,776			0	2,827	02/10/2052	2.C
14069E-AA-6	Capmark Military Housing Trust CPMRK 200		09/10/2024	Paydown	XXX	37,916	37,916	39,405	39,220		(1,304)		(1,304)		37,916			0	1,539	07/10/2052	1.E FE
14070A-AA-1	Capmark Military Housing Trust CPMRK 200		09/10/2024	Paydown	XXX	15,092	15,092	15,002	15,019		73		73		15,092			0	610	10/10/2052	1.G
14070E-AA-3	Capmark Military Housing Trust CPMRK 200		09/10/2024	Paydown	XXX	124,131	124,131	154,681	150,739		(26,608)		(26,608)		124,131			0	5,710	07/10/2055	1.E FE
14070E-AC-9	Capmark Military Housing Trust CPMRK 200		09/10/2024	Paydown	XXX	5,256	5,256	5,204	5,211		45		45		5,256			0	280	07/10/2055	1.E FE
14070R-AA-4	Capmark Military Housing Trust CPMRK 200		09/10/2024	Paydown	XXX	14,465	14,465	14,456	14,457		7		7		14,465			0	689	12/10/2053	1.G FE
14078@-AA-4	CAPSTONE ACQUISITION HOLDINGS CAPSTONE A		08/29/2024	Redemption 100.0000	XXX	13,544,520	13,544,520	13,390,587	13,431,153		113,367		113,367		13,544,520			0	781,711	11/12/2027	4.B PL
14078@-AB-2	CAPSTONE ACQUISITION HOLDINGS CAPSTONE A		08/29/2024	Redemption 100.0000	XXX	794,685	794,685	788,531	789,581		5,104		5,104		794,685			0	43,034	11/12/2027	4.B PL
14310Q-AA-6	Carlyle Direct Lending CLO LLC CGFM 2015		07/01/2024	Call 100.0000	XXX	19,766,700	19,766,700	19,766,700	19,766,700				0		19,766,700			0	1,021,879	10/15/2031	1.A FE
14448C-AS-3	CARRIER GLOBAL CORP CARR 3.577 04/05/50		08/08/2024	Corp Action	XXX	1,535,596	1,984,000	1,523,196	1,534,824		5,097		5,097		1,539,921		(4,325)	(4,325)	60,717	04/05/2050	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
14855M-AA-6	Castlelake Aircraft Securitiza 3.967%		09/15/2024	Paydown	XXX	824,137	824,137	823,767	824,130		7		7		824,137			0	20,319	04/15/2039	2.B FE
14856C-AA-7	Castlelake Aircraft Structured 4.125%		09/15/2024	Paydown	XXX	275,143	275,143	271,471	271,234		3,909		3,909		275,143			0	8,024	06/15/2043	2.A FE
14856G-AA-8	Castlelake Aircraft Securitiza 3.474%		09/15/2024	Paydown	XXX	895,083	895,083	895,059	896,804		(1,721)		(1,721)		895,083			0	20,132	01/15/2046	1.G FE
14856G-AB-6	Castlelake Aircraft Securitiza 6.656%		09/15/2024	Paydown	XXX	66,783	66,783	66,781	66,818		(35)		(35)		66,783			0	2,809	01/15/2046	2.C FE
14989@-AA-2	CEAMER FIN CEAMER FIN 2 SR SEC NTS 6.9		08/01/2024	Redemption 100.0000	XXX	700,658	700,658	700,658	700,658				0		700,658			0	(1,628)	05/15/2038	2.B PL
161546-HU-3	Chase Funding Mortgage Loan As CFAB 2004		09/01/2024	Paydown	XXX	21,173	21,173	19,691	20,518		655		655		21,173			0	676	11/25/2033	1.A
193906-3#-9	COLLEGE & UNIVERSITY FAC TRUST COLLEGE &		07/01/2024	Maturity	XXX	100	100	100	100				0		100			0		01/01/2024	5.B GI
19688L-AC-6	COLT Funding LLC COLT 2022-5 A3 4.550%		09/01/2024	Paydown	XXX	284,712	284,712	279,317	279,634		5,078		5,078		284,712			0	8,748	03/25/2067	1.F FE
22101@-AA-8	CORVIAS MGMT FEE 6.25 01JAN44 CORVIAS MG		07/01/2024	Paydown	XXX	379,213	379,213	379,581	379,587		(374)		(374)		379,213			0	15,169	01/01/2044	1.C
23166M-AA-1	CUSHMAN & WAKEFIELD US CWK 6.75 05/15/28		08/01/2024	Various	XXX	10,083,036	10,043,000	10,055,025	10,047,011		(1,395)		(1,395)		10,045,616		37,420	37,420	474,551	05/15/2028	3.C FE
233046-AF-8	DB Master Finance LLC 4.030% 11/20/47		08/20/2024	Paydown	XXX	32,125	32,125	31,944	31,946		179		179		32,125			0	971	11/20/2047	2.B FE
233046-AL-5	DB Master Finance LLC 4.352% 05/20/49		08/20/2024	Paydown	XXX	29,533	29,533	27,535	8,374		1,913		1,913		29,533			0	740	05/20/2049	2.B FE
233046-AN-1	DB Master Finance LLC DNKN 2021-1A A2I		08/20/2024	Paydown	XXX	11,625	11,625	9,783	10,155		1,470		1,470		11,625			0	178	11/20/2051	2.B FE
233046-AQ-4	DB Master Finance LLC DNKN 2021-1A A2II		08/20/2024	Paydown	XXX	12,615	12,615	10,814	10,835		1,780		1,780		12,615			0	236	11/20/2051	2.B FE
233046-AS-0	DB Master Finance LLC 2.791% 11/20/51		08/20/2024	Paydown	XXX	81,913	81,913	64,953	28,446		16,718		16,718		81,913			0	1,715	11/20/2051	2.B FE
24715@-AB-0	DELOITTE LLP US DELOITTE LLP 7.320% 08		08/20/2024	Paydown	XXX								0					0	(122,752)	08/20/2033	1.F
26931@-AA-5	EXTELL - HARD ROCK NYC EXTELL - HARD ROC		09/01/2024	Paydown	XXX	897,231	897,231	897,231	897,231				0		897,231			0	17,945	03/01/2050	1.F PL
26931@-AA-5	EXTELL - HARD ROCK NYC EXTELL - HARD ROC		07/01/2024	Redemption 100.0000	XXX	598,154	598,154	598,154	598,154				0		598,154			0		03/01/2050	1.F PL
28000X-AA-6	EdgeConneX Data Centers Issuer 4.250%		09/25/2024	Paydown	XXX	58,750	58,750	57,142	57,540		1,210		1,210		58,750			0	1,665	03/25/2052	2.B FE
292554-A#-9	ENCORE CAPITAL GROUP INC. ENCORE CAPITAL		08/11/2024	Maturity	XXX	1,020,000	1,020,000	1,020,000	1,020,000				0		1,020,000			0	42,199	08/11/2024	2.C FE
30292+-AA-2	CTL - FBI BRONX TRUST 2018 CTL - FBI BRO		09/15/2024	Paydown	XXX	121,679	121,679	121,681	121,681		(2)		(2)		121,679			0	3,172	07/15/2033	1.B PL
30306V-A#-6	FLNG LIQUEFACTION 3 LLC FLNG LIQUEFACTIO		07/01/2024	Paydown	XXX	2,120,200	2,120,200	2,120,200	2,120,200				0		2,120,200			0	(15,108)	06/30/2039	2.C FE
30327M-AA-2	FS Rialto Issuer Ltd FSRIA 2022-FL5 A		08/19/2024	Paydown	XXX	2,775,968	2,775,968	2,740,613	2,702,784		73,183		73,183		2,775,968			0	143,677	06/19/2037	1.A FE
30328D-AA-1	FS Rialto Issuer Ltd FSRIA 2022-FL6 A		09/17/2024	Paydown	XXX	384,587	384,587	382,664	379,809		4,779		4,779		384,587			0	23,249	08/17/2037	1.A FE
30605Y-AB-7	Falcon Aerospace Ltd 4.581% 02/15/42		09/15/2024	Paydown	XXX	1,039,539	1,039,539	1,035,913	1,040,676		(1,138)		(1,138)		1,039,539			0	31,955	02/15/2042	1.G FE
30605Y-AD-3	Falcon Aerospace Ltd 6.300% 02/15/42		09/15/2024	Paydown	XXX	240,786	240,786	239,691	240,272		513		513		240,786			0	9,282	02/15/2042	2.C FE
3132WR-RU-9	Freddie Mac FR WA0509 4.000% 04/01/52		09/01/2024	Paydown	XXX	4,280	4,280	4,159	4,163		117		117		4,280			0	114	04/01/2052	1.A
3132Y7-H7-3	Freddie Mac 3132Y7H73 3.790% 05/01/52		09/01/2024	Paydown	XXX	8,639	8,639	7,706	7,744		896		896		8,639			0	218	05/01/2052	1.A
3136AX-TC-9	FNR 2017-62 ZC FNR 2017-62 ZC 3.500% 0		09/01/2024	Paydown	XXX	35,877	35,877	34,805	34,835		1,042		1,042		35,877			0	840	08/25/2047	1.A
3137H7-N2-5	Freddie Mac FHR 5233 DZ 4.500% 10/25/4		09/01/2024	Paydown	XXX	90,141	90,141	89,882	89,878		263		263		90,141			0	1,311	10/25/2044	1.A
3137H9-MG-1	Freddie Mac 3137H9MG1 4.050% 08/25/38		09/01/2024	Paydown	XXX	6,351	6,351	5,825	5,836		514		514		6,351			0	172	08/25/2038	1.B FE
33767J-AA-0	Firstkey Homes Trust FKH 2020-SFR2 A 1		09/01/2024	Paydown	XXX	180,668	180,668	163,645	163,785		16,883		16,883		180,668			0	1,551	10/19/2037	1.A FE
33768E-AA-0	Firstkey Homes Trust FKH 2022-SFR3 A 4		07/01/2024	Paydown	XXX	7,064	7,064	6,802	6,859		205		205		7,064			0	175	07/17/2038	1.A FE
33972P-AA-7	FLNG LIQUEFACTION 2 LLC FLIQII 4.125 03/		09/30/2024	Redemption 100.0000	XXX	1,125,674	1,125,674	1,125,287	1,125,350		324		324		1,125,674			0	46,434	03/31/2038	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
34068G-AD-4	FLORIDA FOOD PRODUCTS LLC FLORIDA FOOD 1		09/01/2024	Redemption 100.0000	XXX	(32,500)	(32,500)	(31,850)	(32,010)		(490)		(490)		(32,500)			0	(107,340)	10/18/2028	5.A FE
34068G-AD-4	FLORIDA FOOD PRODUCTS LLC FLORIDA FOOD 1		09/30/2024	Redemption 100.0000	XXX	65,000	65,000	63,700	64,019		981		981		65,000			0	3,796	10/18/2028	5.B FE
346845-AB-6	FORT MOORE FAMILY LLC BENFAM 5.56 01/15/		07/15/2024	Redemption 100.0000	XXX	35,576	35,576	35,576	35,576				0		35,576			0	1,978	01/15/2036	1.E FE
346845-AG-5	FORT MOORE FAMILY LLC BENFAM 6.09 01/15/		07/15/2024	Redemption 100.0000	XXX	79,256	79,256	80,622	80,371		(1,115)		(1,115)		79,256			0	4,827	01/15/2051	2.C FE
346845-AK-6	FORT MOORE FAMILY LLC BENFAM 6.09 01/15/		07/15/2024	Redemption 100.0000	XXX	74,727	74,727	82,541	81,832		(7,105)		(7,105)		74,727			0	4,552	01/15/2051	1.E FE
347508-AA-1	FORT KNOX MILITARY HOUS FTKNOX 5.815 02/		09/15/2024	Redemption 100.0000	XXX	20,300	20,300	19,676	19,819		481		481		20,300			0	787	02/15/2052	1.E FE
347508-AC-7	FORT KNOX MILITARY HOUS FTKNOX 5.915 02/		09/15/2024	Redemption 100.0000	XXX	3,662	3,662	3,525	3,528		134		134		3,662			0	145	02/15/2052	1.F FE
34960J-AU-9	FORTRESS CREDIT OPPORTUNITIES FCO 2015-6		08/10/2024	Paydown	XXX	3,000,000	3,000,000	3,000,000	3,000,000				0		3,000,000			0	185,340	07/10/2030	1.A FE
35563C-AA-6	Freddie Mac Military Housing B FMMHR 201		09/25/2024	Paydown	XXX	184,045	184,045	208,945	207,446		(23,401)		(23,401)		184,045			0	5,243	11/25/2055	1.A
35563C-AJ-7	Freddie Mac Military Housing B FMMHR 201		09/25/2024	Paydown	XXX	105,966	105,966	114,784	114,151		(8,184)		(8,184)		105,966			0	3,012	10/25/2052	1.A
35563C-AM-0	Freddie Mac Military Housing B FMMHR 201		09/25/2024	Paydown	XXX	21,626	21,626	23,329	23,166		(1,540)		(1,540)		21,626			0	592	10/25/2052	1.A
35563C-AS-7	Freddie Mac Military Housing B FMMHR 201		09/25/2024	Paydown	XXX	92,369	92,369	108,209	107,340		(14,971)		(14,971)		92,369			0	2,695	11/25/2052	1.A
35563C-AV-0	Freddie Mac Military Housing B FMMHR 201		09/25/2024	Paydown	XXX	62,757	62,757	68,180	67,676		(4,918)		(4,918)		62,757			0	1,831	11/25/2052	1.A
35563C-AY-4	Freddie Mac Military Housing B FMMHR 201		09/01/2024	Paydown	XXX	9,739	9,739	9,739	9,739				0		9,739			0	356	11/25/2052	5.B GI
36168W-AB-7	GCAT GCAT 2022-NQM5 A2 5.710% 08/25/67		09/01/2024	Paydown	XXX	256,780	256,780	245,861	246,663		10,117		10,117		256,780			0	9,816	08/25/2067	1.B
36169D-AA-0	GCAT GCAT 2023-NQM2 A1 5.837% 11/25/67		09/01/2024	Paydown	XXX	125,792	125,792	124,377	124,544		1,248		1,248		125,792			0	4,766	11/25/2067	1.A
36169D-AB-8	GCAT GCAT 2023-NQM2 A2 6.243% 11/25/67		09/01/2024	Paydown	XXX	17,314	17,314	17,314	17,329		(15)		(15)		17,314			0	702	11/25/2067	1.A
36171F-AA-1	GCAT GCAT 2023-NQM4 A1 4.250% 05/25/67		09/01/2024	Paydown	XXX	449,468	449,468	410,960	410,960		38,507		38,507		449,468			0	12,775	05/25/2067	1.A FE
36171F-AB-9	GCAT GCAT 2023-NQM4 A2 4.250% 05/25/67		09/01/2024	Paydown	XXX	22,473	22,473	20,265	20,265		2,208		2,208		22,473			0	623	05/25/2067	1.C FE
36171F-AC-7	GCAT GCAT 2023-NQM4 A3 4.250% 05/25/67		09/01/2024	Paydown	XXX	22,473	22,473	19,810	19,810		2,663		2,663		22,473			0	623	05/25/2067	1.F FE
36186E-AA-7	GMAC Commercial Mortgage Asset GMACN 200		09/10/2024	Paydown	XXX	154,871	154,871	177,797	172,088		(17,217)		(17,217)		154,871			0	6,446	10/10/2041	1.F
36186W-AA-7	GMAC COMMERCIAL MORTGAGE ASSET GMACN 200		09/10/2024	Paydown	XXX	25,627	25,627	25,571	25,586		41		41		25,627			0	897	10/10/2050	1.E
36186Y-AA-3	GMAC Commercial Mortgage Asset GMACN 200		09/10/2024	Paydown	XXX	81,897	81,897	84,749	83,173		(1,276)		(1,276)		81,897			0	3,000	02/10/2035	2.B
36186Y-AF-2	GMAC Commercial Mortgage Asset GMACN 200		09/10/2024	Paydown	XXX	170,147	170,147	186,183	183,922		(13,775)		(13,775)		170,147			0	6,930	08/10/2052	2.B
36188A-AA-3	GMAC Commercial Mortgage Asset GMACN 200		09/10/2024	Paydown	XXX	68,168	68,168	68,136	68,144		25		25		68,168			0	3,301	04/10/2047	1.D FE
37269#-AB-0	PROJECT H2OYA PROJECT H2OYA CLASS B 3		07/15/2024	Paydown	XXX	71,215	71,215	71,215	71,215				0		71,215			0	2,493	07/15/2046	1.G PL
37941@-AA-0	BLACKROCK GLOBAL INFRASTRUCTUR BLACKROCK		09/13/2024	Redemption 100.0000	XXX	8,780,092	8,780,092	8,780,092	8,324,577				0		8,780,092			0	1,627,847	04/29/2029	2.B PL
38011W-AA-4	GMAC Commercial Mortgage Asset GMACN 200		09/10/2024	Paydown	XXX	125,333	125,333	151,460	144,768		(19,435)		(19,435)		125,333			0	5,722	05/10/2037	1.G
38012D-AB-3	GMAC Commercial Mortgage Asset GMACN 200		09/10/2024	Paydown	XXX	108,812	108,812	116,403	115,152		(6,341)		(6,341)		108,812			0	3,968	05/10/2050	2.B FE
38012D-AD-9	GMAC Commercial Mortgage Asset GMACN 200		09/10/2024	Paydown	XXX	64,553	64,553	64,344	64,398		155		155		64,553			0	3,079	05/10/2050	1.G FE
38012L-AA-7	GMAC Commercial Mortgage Asset GMACN 200		09/10/2024	Paydown	XXX	20,072	20,072	18,486	18,880		1,192		1,192		20,072			0	718	05/10/2051	1.E
38376U-TX-7	GNR 2017-77 DY GNR 2017-77 DY 3.500% 0		09/01/2024	Paydown	XXX	9,298	9,298	9,280	9,280		17		17		9,298			0	201	05/20/2047	1.A
40166K-AD-3	GPIM HOLDINGS COV LITE GPIM HOLDINGS COV		09/30/2024	Redemption 100.0000	XXX	143,120	143,120	142,763	143,052				0		143,120			0	4,577	12/12/2029	3.B PL
40168*-AA-2	GUGGENHEIM LOAN SERV CO LLC GUGGENHEIM L		08/15/2024	Paydown	XXX	39,720	39,720	39,720	39,720				0		39,720			0	3,703	07/15/2055	1.C

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
40170F-AA-4	GPIM..18-1 GPIM 2018-1A A1 7.093% 01/15		07/15/2024	Paydown	XXX	3,462,722	3,462,722	3,462,722	3,462,722				0		3,462,722			0	187,415	01/15/2031	1.A FE
40178#-AA-6	GUIDED PRACTICE Guided Practice DD T/L 1		08/24/2024	Redemption 100.0000	XXX	5,648	5,648	5,537	5,564		84		84		5,648			0	405	11/24/2026	3.B PL
40480*-AA-3	HS WILDCAT LLC HS WILDCAT LLC 3.830% 1		07/25/2024	Paydown	XXX	3,588	3,588	3,588	3,588				0		3,588			0	103	12/31/2050	2.A PL
40485*-AA-8	HARBOURVEST STRUCTURED SOLUTIO PROJECT P		08/01/2024	Paydown	XXX	272,922	272,922	272,922	272,922				0		272,922			0	8,177	09/15/2026	1.G PL
000000-00-0	HARBOURVEST STRUCTURED SOLUTIO PROJECT P		09/04/2024	Redemption 100.0000	XXX	631,311	631,311	660,146	629,516				0	30,629	631,311	(28,834)		(28,834)	5,510	09/15/2026	1.G PL
42704R-AA-9	HERA..21-FL1 HERA 2021-FL1 A 6.179% 02/		09/18/2024	Paydown	XXX	967,580	967,580	933,230	935,075		32,505		32,505		967,580			0	37,549	02/18/2038	1.A FE
43730N-AA-4	Home Partners of America Trust HPA 2022-		09/01/2024	Paydown	XXX	76,596	76,596	71,788	72,310		4,285		4,285		76,596			0	1,999	04/17/2039	1.A FE
43730N-AE-6	Home Partners of America Trust 4.480%		09/01/2024	Paydown	XXX	6,067	6,067	6,007	6,011		56		56		6,067			0	204	04/17/2039	1.G FE
43730X-AB-0	Home Partners of America Trust 2.649%		09/01/2024	Paydown	XXX	10,503	10,503	10,503	10,501		2		2		10,503			0	192	01/17/2041	1.D FE
43730X-AC-8	Home Partners of America Trust 2.799%		09/01/2024	Paydown	XXX	7,734	7,734	7,720	7,720		14		14		7,734			0	150	01/17/2041	1.G FE
44329H-AH-7	HP COMMUNITIES LLC HPCOM 5.63 09/15/34		09/15/2024	Redemption 100.0000	XXX	33,261	33,261	37,544	35,245		(1,984)		(1,984)		33,261			0	1,873	10/15/2028	1.C FE
44329H-AL-8	HP COMMUNITIES LLC HPCOM 7.5 09/15/53		09/15/2024	Redemption 100.0000	XXX	25,714	25,714	25,714	25,714				0		25,714			0	1,929	09/15/2053	1.C FE
44329H-AW-4	HP COMMUNITIES LLC HPCOM 6.82 09/15/53 1		09/15/2024	Redemption 100.0000	XXX	6,848	6,848	6,823	6,827		21		21		6,848			0	467	09/15/2053	1.E FE
45276K-AA-5	Imperial Fund LLC IMPRL 2022-NQM3 A1 4		09/01/2024	Paydown	XXX	71,644	71,644	71,643	71,643		1		1		71,644			0	2,066	05/25/2067	1.A FE
45669W-AC-0	IndyMac INDX Mortgage Loan Tru INDX 2007		09/25/2024	Paydown	XXX	96,711	96,711	82,798	80,221		16,490		16,490		96,711			0	325	08/25/2037	1.A
458140-BJ-8	INTEL CORP INTC 3 1/4 11/15/49 3.250%		07/01/2024	Security Withdraw	XXX	239,961	320,000	239,952	239,961				0		239,961			0	1,329	11/15/2049	1.F FE
46433@-AA-6	CLOUD HQ 2019-1 A2 CLOUD HQ 2019-1 A2		09/01/2024	Paydown	XXX	176,317	176,317	176,320	176,320		(3)		(3)		176,317			0	3,819	07/15/2040	1.E PL
46590U-AA-0	J.G. Wentworth XLII LLC 3.960% 10/15/7		09/16/2024	Paydown	XXX	349,632	349,632	349,449	349,600		32		32		349,632			0	9,344	10/15/2075	1.A FE
46590U-AB-8	J.G. Wentworth XLII LLC 4.700% 10/15/7		09/16/2024	Paydown	XXX	46,463	46,463	46,365	51,702		(5,239)		(5,239)		46,463			0	1,474	10/15/2077	2.A FE
46590X-AX-4	JBS SA JBSSBZ 6 1/2 12/01/52 6.500% 12		09/16/2024	Various	XXX	3,537,490	3,500,000	3,450,440	3,451,095		343		343		3,451,438		86,052	86,052	152,569	12/01/2052	2.C FE
46590X-AY-2	JBS SA JBSSBZ 5 3/4 04/01/33 5.750% 04		08/01/2024	Various	XXX	(803,857)	(796,000)	(785,815)			(496)		(496)		(786,310)		(17,546)	(17,546)	29,850	04/01/2033	2.C FE
465976-AB-4	JP Morgan Mortgage Trust JPMMT 2022-LTV1		09/01/2024	Paydown	XXX	13,066	13,066	12,793	12,801		265		265		13,066			0	361	07/25/2052	1.B
46616P-AA-1	321 Henderson Receivables LLC 4.700% 1		09/15/2024	Paydown	XXX	223,679	223,679	223,620	223,481		198		198		223,679			0	7,190	10/15/2056	1.A FE
46616P-AB-9	321 Henderson Receivables LLC 7.490% 1		09/15/2024	Paydown	XXX	48,331	48,331	48,317	48,375		(44)		(44)		48,331			0	2,476	10/15/2058	1.G FE
46616Q-AA-9	321 Henderson Receivables LLC 4.940% 0		09/15/2024	Paydown	XXX	368,978	368,978	368,768	369,013		(35)		(35)		368,978			0	12,092	09/15/2056	1.A FE
46616Q-AB-7	321 Henderson Receivables LLC 8.350% 0		09/15/2024	Paydown	XXX	63,781	63,781	63,779	63,587		194		194		63,781			0	3,533	09/15/2058	2.B FE
46616V-AA-8	321 Henderson Receivables LLC 4.210% 0		09/16/2024	Paydown	XXX	74,611	74,611	77,205	77,280		(2,670)		(2,670)		74,611			0	2,074	02/15/2065	1.A FE
46616V-AB-6	321 Henderson Receivables LLC 7.140% 0		09/16/2024	Paydown	XXX	11,390	11,390	11,387	11,399		(10)		(10)		11,390			0	537	02/15/2067	2.B FE
46617A-AA-3	321 Henderson Receivables LLC 3.220% 0		09/16/2024	Paydown	XXX	79,862	79,862	77,124	76,867		2,995		2,995		79,862			0	1,724	09/15/2065	1.A FE
46617J-AA-4	321 Henderson Receivables LLC 4.210% 0		09/16/2024	Paydown	XXX	127,177	127,177	127,147	125,863		1,314		1,314		127,177			0	3,670	03/15/2062	1.A FE
46617T-AA-2	321 Henderson Receivables LLC 3.960% 0		09/15/2024	Paydown	XXX	185,353	185,353	185,249	185,588		(235)		(235)		185,353			0	4,910	03/15/2063	1.A FE
46617T-AB-0	321 Henderson Receivables LLC 4.940% 0		09/15/2024	Paydown	XXX	20,400	20,400	20,383	20,398		2		2		20,400			0	674	03/15/2065	2.A FE
46618H-AA-7	321 Henderson Receivables LLC 3.500% 0		09/15/2024	Paydown	XXX	18,983	18,983	18,378	18,447		535		535		18,983			0	452	06/15/2077	1.A FE
46618H-AB-5	321 Henderson Receivables LLC 4.400% 0		09/15/2024	Paydown	XXX	12,235	12,235	12,232	12,237		(3)		(3)		12,235			0	366	06/15/2079	2.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	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
46618L-AB-6	321 Henderson Receivables LLC 4.250% 0		09/15/2024	Paydown	XXX	33,775	33,775	33,746	33,763		11		11		33,775			0	939	09/15/2074	2.B FE
46619R-AA-4	321 Henderson Receivables LLC 3.870% 0		09/15/2024	Paydown	XXX	125,859	125,859	124,594	124,668		1,191		1,191		125,859			0	3,322	03/15/2058	1.A FE
46619R-AB-2	321 Henderson Receivables LLC 4.830% 0		09/15/2024	Paydown	XXX	21,214	21,214	21,214	21,222		(8)		(8)		21,214			0	699	03/15/2060	2.B FE
46619X-AA-1	321 Henderson Receivables LLC 4.080% 0		09/15/2024	Paydown	XXX	40,023	40,023	39,931	39,950		73		73		40,023			0	1,120	03/15/2070	1.A FE
46619X-AB-9	321 Henderson Receivables LLC 5.680% 0		09/15/2024	Paydown	XXX	69,709	69,709	69,694	69,720		(11)		(11)		69,709			0	2,715	03/15/2072	2.C FE
46620J-AA-9	321 Henderson Receivables LLC 3.990% 0		09/16/2024	Paydown	XXX	99,897	99,897	99,821	99,849		48		48		99,897			0	2,680	08/16/2060	1.A FE
46620J-AB-7	321 Henderson Receivables LLC 5.430% 0		09/16/2024	Paydown	XXX	50,829	50,829	53,291	60,722		(9,892)		(9,892)		50,829			0	1,879	08/15/2062	2.B FE
46620V-AA-2	J.G. Wentworth XXXIX LLC 3.530% 09/15/		09/16/2024	Paydown	XXX	118,865	118,865	118,811	118,791		74		74		118,865			0	2,829	09/15/2072	1.A FE
46620V-AB-0	J.G. Wentworth XXXIX LLC 5.090% 09/17/		09/16/2024	Paydown	XXX	16,054	16,054	16,045	16,060		(6)		(6)		16,054			0	522	09/17/2074	2.C FE
46650X-AB-9	J.G. Wentworth XLIII LLC 4.510% 08/15/		09/16/2024	Paydown	XXX	47,624	47,624	47,586	47,626		(2)		(2)		47,624			0	1,443	08/15/2073	2.A FE
46651N-AA-2	JOL AIR JOLAR..19-1 3.967% 04/15/44		09/15/2024	Paydown	XXX	380,375	380,375	377,606	379,390		985		985		380,375			0	10,053	04/15/2044	2.A FE
46651T-AA-9	J.G. Wentworth XLI LLC 3.740% 10/15/72		09/16/2024	Paydown	XXX	47,483	47,483	54,411	53,845		(6,362)		(6,362)		47,483			0	1,180	10/15/2072	1.A FE
46654W-BS-9	JP Morgan Mortgage Trust JPMMT 2022-1 A1		09/01/2024	Paydown	XXX	41,531	41,531	39,909	39,976		1,556		1,556		41,531			0	695	07/25/2052	1.A
46655G-AC-9	JP Morgan Mortgage Trust JPMMT 2022-4 A2		09/01/2024	Paydown	XXX	239,654	239,654	217,037	217,950		21,704		21,704		239,654			0	4,776	10/25/2052	1.A
46655K-AD-8	JP Morgan Mortgage Trust JPMMT 2022-6 A3		09/01/2024	Paydown	XXX	191,551	191,551	173,474	174,214		17,337		17,337		191,551			0	3,773	11/25/2052	1.A
46655N-AB-6	JP Morgan Mortgage Trust JPMMT 2022-7 1A		09/01/2024	Paydown	XXX	210,484	210,484	186,706	187,236		23,248		23,248		210,484			0	3,989	12/25/2052	1.A
46655V-BU-5	JP Morgan Mortgage Trust JPMMT 2022-8 A1		09/01/2024	Paydown	XXX	65,684	65,684	63,241	63,363		2,321		2,321		65,684			0	1,892	01/25/2053	1.A
46665R-AA-7	321 Henderson Receivables LLC 3.250% 0		09/16/2024	Paydown	XXX	218,413	218,413	218,413	218,413				0		218,413			0	4,715	01/01/2064	1.F FE
47032@-AG-6	JAMES CAMPBELL CO LLC 4.48 30S JAMES CAM		09/30/2024	Maturity	XXX	3,000,000	3,000,000	3,000,000	3,000,000				0		3,000,000			0	100,800	09/30/2024	2.A
47232X-AA-6	Jefferies Military Housing Tru JMHT 2010		09/10/2024	Paydown	XXX	22,505	22,505	22,025	22,100		405		405		22,505			0	1,010	06/10/2055	1.G FE
48124K-BM-6	JPMORGAN CHASE JPM VO 06/30/42 0000 2		09/30/2024	Call 101.2200	XXX	40,488,000	40,000,000	40,000,000	40,000,000				0		40,000,000			0	1,088,000	06/30/2042	1.D PL
48255K-AA-4	KKR & CO INC KKR CORE SR SECURED NOTES		09/30/2024	Redemption 100.0000	XXX	3,310,742	3,310,742	3,310,782	3,310,782		(40)		(40)		3,310,742			0	1,012,311	08/12/2031	2.B PL
50207#-AA-0	LMH SPE AM LLC / LMH SP 5.9 21 LMH SPE A		07/01/2024	Paydown	XXX	125,426	125,426	125,426	125,426				0		125,426			0	3,700	06/21/2048	2.B PL
50207#-AA-0	LMH SPE AM LLC / LMH SP 5.9 21 LMH SPE A		07/01/2024	Redemption 100.0000	XXX	33,624	33,624	35,311	35,048		(1,425)		(1,425)		33,624			0	992	06/21/2048	2.B PL
51766C-AA-8	LAVMFH 4.10 07/01/2039 LAVMFH 4.10 07/01		09/01/2024	Paydown	XXX	19,252	19,252	19,252	19,252				0		19,252			0	442	06/01/2039	1.A FE
52473N-AA-6	LEGENDS HOSPITALITY HOLD LEGHOS 5 02/01/		08/22/2024	Call 101.2500	XXX	1,012,500	1,000,000	1,000,000	1,000,000				0		1,000,000			0	65,417	02/01/2026	4.C FE
525221-EM-5	Lehman XS Trust LXS 2005-7N 1A1A 5.509		09/25/2024	Paydown	XXX	8,521	8,521	7,620	7,822		699		699		8,521			0	278	12/25/2035	1.A
527298-BR-3	LEVEL 3 FINANCING INC LVLT 4.25 07/01/28		07/01/2024	DIRECT	XXX	452,440	1,448,000	435,622	435,622				0		435,622		16,818	16,818	44,617	07/01/2028	5.A FE
53225@-AA-4	LIFELONG PSI LIFELONG LEARNER 1L TLB CL		09/30/2024	Paydown	XXX	5,755	5,755	5,689	5,723		32		32		5,755			0	486	10/20/2025	5.B GI
000000-00-0	LIFELONG PSI 12.002% 10/20/25		07/01/2024	Redemption -0.0000	XXX		(900,000)	(900,000)	(900,000)		900,000		900,000					0	(52,637)	10/20/2025	5.B GI
000000-00-0	LIFELONG PSI LIFELONG 1L DDTLB FUNDED CL		09/30/2024	Redemption -0.7557	XXX	2,364	(312,786)	(309,658)	(311,332)		313,696		313,696		2,364			0	(8,517)	10/20/2025	5.B GI
54627R-AL-4	LA UTILITIES RESTOR CORP 2022A LA UTILIT		08/01/2024	Paydown	XXX	1,613,251	1,613,251	1,613,251	1,613,251				0		1,613,251			0	50,625	02/01/2029	1.A FE
550786-AS-6	LVII RESECURITIZATION TRUST LV LVII 2009		09/01/2024	Paydown	XXX	159,750	159,750	97,041	142,361				0		142,361		17,389	17,389	6,107	11/25/2037	1.A
000000-00-0	LYTX LYTX 1L DDTL CL 2020 A&R FUNDE 11		07/01/2024	Tax Free Exchange	XXX	4,985,135	5,019,256	4,969,064	4,982,895		2,239		2,239		4,985,135			0	308,847	02/28/2028	5.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
55292R-AA-9	Maps LTD 2.521% 06/15/46		09/15/2024	Paydown	XXX	52,643	52,643	47,379	45,258		7,385		7,385		52,643			0	913	06/15/2046	1.E FE
58439#-AA-3	MEDI-WEIGHTLOSS Medi-Weightloss T/L A 1L		09/30/2024	Redemption 100.0000	XXX	8,620	8,620	8,448	8,473		147		147		8,620			0	722	10/28/2028	2.A PL
58439#-AB-1	MEDI-WEIGHTLOSS Medi-Weightloss DD T/L 1		09/30/2024	Redemption 100.0000	XXX	431	431	427	427		4		4		431			0	148	10/28/2028	2.A PL
585494-AA-5	Mello Mortgage Capital Accepta MELLO 202		09/01/2024	Paydown	XXX	219,690	219,690	185,816	187,519		32,171		32,171		219,690			0	3,732	06/25/2051	1.A
59524E-AB-8	MID-ATLANTIC MILITARY CO MIDATL 5.24 08/		08/01/2024	Redemption 100.0000	XXX	42,705	42,705	48,715	48,202		(5,497)		(5,497)		42,705			0	2,238	08/01/2050	1.E FE
59524E-AC-6	MID-ATLANTIC MILITARY CO MIDATL 5.3 08/0		08/01/2024	Redemption 100.0000	XXX	571,216	571,216	545,903	549,915		21,301		21,301		571,216			0	30,274	08/01/2050	2.B FE
598329-AB-6	MIDWEST FAMILY HOUSING LLC MWFAM 5.521 0		07/01/2024	Redemption 100.0000	XXX	46,138	46,138	42,401	43,315		2,824		2,824		46,138			0	2,547	01/01/2051	1.D FE
598329-AC-4	MIDWEST FAMILY HOUSING LLC MWFAM 5.531 0		07/01/2024	Redemption 100.0000	XXX	87,751	87,751	84,818	85,207		2,545		2,545		87,751			0	4,852	01/01/2051	1.E FE
598329-AC-4	MIDWEST FAMILY HOUSING LLC MWFAM 5.531 0		07/01/2024	Redemption 100.0000	XXX	215	215	176	181		34		34		215			0	6	01/01/2051	1.F FE
598329-AD-2	MIDWEST FAMILY HOUSING LLC MWFAM 5.581 0		07/01/2024	Redemption 100.0000	XXX	36,131	36,131	32,982	33,025		3,106		3,106		36,131			0	2,024	01/01/2051	1.E FE
598329-AD-2	MIDWEST FAMILY HOUSING LLC MWFAM 5.581 0		07/01/2024	Redemption 103.7221	XXX	(36,644)	(35,329)	(32,249)	(32,291)		(4,352)		(4,352)		(36,644)			0	1,023	01/01/2051	1.F FE
599191-AA-1	MILEAGE PLUS HLDINGS LLC UAL 6.5 06/20/2		09/20/2024	Redemption 100.0000	XXX	1,548,318	1,548,318	1,528,964	1,537,549		10,769		10,769		1,548,318			0	352,571	06/20/2027	2.C FE
60644#-AA-0	Mist Funding I LLC Mist Funding I LLC C		09/20/2024	Redemption 100.0000	XXX	262,543	262,543	262,543					0		262,543			0	4,289	12/31/2055	1.F
610758-AA-2	MONROE CNTY NY INDL DEV AGY MF 610758AA2		09/01/2024	Paydown	XXX	8,022	8,022	8,022	8,022				0		8,022			0	259	11/01/2040	1.A FE
61764P-BA-9	Morgan Stanley BAML Trust MSBAM 2014-C19		09/01/2024	Paydown	XXX	68,491	68,491	68,844	68,457		34		34		68,491			0	1,817	12/15/2046	1.A
61769H-ZV-0	MORGAN STANLEY MS VO.015 10/23/29 0.50		09/30/2024	Capital Distribution	XXX	2,010,000		2,010,000	2,010,000				0		2,010,000			0		10/23/2029	1.E FE
62886E-AZ-1	NCR VOYIX CORP NCR 5.25 10/01/30 144A		09/30/2024	Corp Action	XXX	5,647,200	5,792,000	5,781,000	5,783,959		857		857		5,784,817		(137,617)	(137,617)	303,235	10/01/2030	4.A FE
62927#-AT-3	NFL VENTURES LP NFL VENTURES LP 3.420%		07/01/2024	Redemption 100.0000	XXX	233,595	233,595	233,595	233,595				0		233,595			0	3,933	04/15/2045	1.E FE
629377-CT-7	NRG ENERGY INC NRG 7 03/15/33 7.000% 0		07/01/2024	Various	XXX	3,547,045	3,400,000	3,547,045					0		3,547,045			0	25,171	03/15/2033	2.C FE
63172D-AA-9	Nassau 2019 CFO LLC 3.980% 08/15/34		08/15/2024	Paydown	XXX	216,825	216,825	216,825	216,825				0		216,825			0	6,472	08/15/2034	2.B FE
63681#-AA-8	CTL - NAT LOGISITICS PT MI FUN CTL - NAT		09/10/2024	Paydown	XXX	162,920	162,920	162,920	162,920				0		162,920			0	2,800	10/10/2042	1.D FE
637138-AC-2	TRUIST FINANCIAL CORP TFC 4.25 09/30/24		09/30/2024	Maturity	XXX	5,000,000	5,000,000	5,000,000	5,000,000				0		5,000,000			0	212,500	09/30/2024	2.A FE
63943B-AA-1	Navigator Aircraft ABS LLC 2.771% 11/1		09/15/2024	Paydown	XXX	19,018	19,018	17,344	17,668		1,350		1,350		19,018			0	351	11/15/2046	1.F FE
63943B-AB-9	Navigator Aircraft ABS LLC 3.571% 11/1		09/15/2024	Paydown	XXX	17,857	17,857	17,857	17,837		20		20		17,857			0	425	11/15/2046	2.B FE
64318@-AA-9	NEW CARDINALS STADIUM 6.18 30J NEW CARDI		07/01/2024	Redemption 100.0000	XXX	278,280	278,280	278,280	278,280				0		278,280			0		06/30/2032	2.B PL
64831V-AB-8	New Residential Mortgage Loan NRZT 2022-		09/01/2024	Paydown	XXX	35,940	35,940	35,472	35,795		145		145		35,940			0	1,524	11/25/2052	1.C FE
65251P-AY-9	NewStar Arlington Senior Loan NSLP 2014-		07/25/2024	Paydown	XXX	3,880,035	3,880,035	3,880,035	3,880,035				0		3,880,035			0	206,252	04/25/2031	1.A FE
670843-AA-9	Onslow Bay Financial LLC OBX 2023-NQM2 A		09/01/2024	Paydown	XXX	352,988	352,988	352,272	352,272		716		716		352,988			0	14,609	01/25/2062	1.A FE
670843-AB-7	Onslow Bay Financial LLC OBX 2023-NQM2 A		09/01/2024	Paydown	XXX	42,359	42,359	42,313	42,313		46		46		42,359			0	1,865	01/25/2062	1.C FE
67085K-AA-0	OFFUTT AFB AMERICA FIRST OFFUTT 5.46 09/		09/01/2024	Redemption 100.0000	XXX	64,455	64,455	61,734	62,049		2,406		2,406		64,455			0	3,519	09/01/2050	1.G FE
67117P-AA-1	Onslow Bay Financial LLC OBX 2023-NQM3 A		09/01/2024	Paydown	XXX	905,079	905,079	905,079	905,079				0		905,079			0	36,570	02/25/2063	1.A FE
67117P-AB-9	Onslow Bay Financial LLC OBX 2023-NQM3 A		09/01/2024	Paydown	XXX	250,598	250,598	250,508	250,508		90		90		250,598			0	11,041	02/25/2063	1.C FE
67117V-AA-8	Onslow Bay Financial LLC OBX 2023-NQM6 A		09/01/2024	Paydown	XXX	209,084	209,084	209,081	209,081		2		2		209,084			0	9,182	07/25/2063	1.A FE
67117V-AB-6	Onslow Bay Financial LLC OBX 2023-NQM6 A		09/01/2024	Paydown	XXX	537,245	537,245	537,239	537,239		6		6		537,245			0	24,874	07/25/2063	1.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	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
67118L-AA-9	Onslow Bay Financial LLC OBX 2022-NQM9 A		09/01/2024	Paydown	XXX	554,193	554,193	552,137	552,137		2,056		2,056		554,193			0	23,283	09/25/2062	1.A FE
67118L-AC-5	Onslow Bay Financial LLC OBX 2022-NQM9 A		09/01/2024	Paydown	XXX	57,953	57,953	56,949	56,959		994		994		57,953			0	2,435	09/25/2062	1.C FE
67448P-AC-7	Onslow Bay Financial LLC SERIES 2024-NQM		09/25/2024	Paydown	XXX	12,504	12,504	12,504					0		12,504			0	61	07/25/2064	1.F FE
677071-AD-4	OHANA MILITARY COMM LLC OHANA 6.543 04/0		08/01/2024	Redemption 100.0000	XXX	(31,897)	(31,897)	(38,146)	(37,274)		5,377		5,377		(31,897)			0		04/01/2049	2.A FE
686053-DR-7	OREGON SCH BRDS ASSN 686053DR7 5.528%		07/01/2024	Redemption 100.0000	XXX	2,091,478	2,091,478	2,113,137	2,109,083		(17,606)		(17,606)		2,091,478			0	57,808	06/30/2028	1.C FE
69144A-AA-7	Oxford Finance Funding Trust 3.101% 02		08/15/2024	Paydown	XXX	17,646	17,646	17,646	17,646				0		17,646			0	341	02/15/2028	1.F FE
69377T-AB-2	PRKCM Trust PRKCM 2022-AFC2 A2 5.993%		09/01/2024	Paydown	XXX	116,897	116,897	116,896	117,175		(277)		(277)		116,897			0	4,605	08/25/2057	1.C FE
69403W-AE-7	PACIFIC BEACON LLC PACBEA 5.578 07/15/51		07/15/2024	Redemption 100.0000	XXX	26,612	26,612	26,612	26,612				0		26,612			0	1,484	07/15/2051	2.B FE
69403W-AG-2	PACIFIC BEACON LLC PACBEA 5.628 07/15/51		07/15/2024	Redemption 100.0000	XXX	12,579	12,579	11,346	11,531		1,047		1,047		12,579			0	708	07/15/2051	2.B FE
70977@-AC-4	PEOPLE PLEASE HOLDINGS Peoplease Holding		09/30/2024	Redemption 100.0000	XXX	9,513	9,513	9,417	9,440		72		72		9,513			0	543	07/15/2027	3.B PL
71839#-AA-2	PHILLIES FUNDING LP PHILLIES FUNDING LP		07/10/2024	Paydown	XXX	94,099	94,099	94,099	94,099				0		94,099			0	4,383	07/10/2030	2.A PL
72305*-AA-9	PINEBRIDGE PINEBRIDGE PRIVATE CREDIT III		09/01/2024	Redemption 100.0000	XXX	175,738	175,738	175,738	147,075				0		175,738			0	12,043	08/31/2032	1.G PL
72305*-AB-7	PINEBRIDGE PINEBRIDGE PRIVATE CREDIT III		09/01/2024	Redemption 100.0000	XXX	(745,246)	(745,246)	(745,246)	(714,832)				0		(745,246)			0	141,242	08/31/2032	2.C PL
72650T-AA-6	PLAINS END FINANCING LLC PLNEND 6.01 04/		07/15/2024	Redemption 100.0000	XXX	83,445	83,445	83,445	83,445				0		83,445			0	3,761	04/15/2028	3.A FE
73557*-AB-0	PORT WA GENERATING STATION PORT WA GENER		09/15/2024	Paydown	XXX	56,678	56,678	69,801	65,167		(8,489)		(8,489)		56,678			0	1,985	06/15/2033	1.F
74332Y-AA-7	Progress Residential Trust PROG 2022-SFR		09/01/2024	Paydown	XXX	104,009	104,009	97,679	97,711		6,298		6,298		104,009			0	3,074	06/17/2039	1.A FE
74352@-AA-5	CTL - AMZN PROJECT DIXIE FUNDE CTL - AMZ		09/10/2024	Paydown	XXX	203,050	203,050	203,218	203,189		(140)		(140)		203,050			0	4,035	10/10/2041	1.E
74938F-AW-8	Woodward Capital Management RCKT 2022-1		09/01/2024	Paydown	XXX	105,835	105,835	102,908	103,140		2,696		2,696		105,835			0	1,823	01/25/2052	1.A
75410R-AS-5	Rate Mortgage Trust RATE 2022-J1 A17 2		09/01/2024	Paydown	XXX	72,326	72,326	69,308	69,453		2,873		2,873		72,326			0	1,244	01/25/2052	1.A
75410R-AU-0	Rate Mortgage Trust RATE 2022-J1 A19 3		09/01/2024	Paydown	XXX	84,885	84,885	83,784	83,848		1,037		1,037		84,885			0	1,752	01/25/2052	1.A
75774F-AA-0	REDSTONE ARSENAL MILITAR REDSTN 5.59 09/		09/01/2024	Redemption 100.0000	XXX	(55,511)	(55,511)	(51,981)	(53,008)		(2,504)		(2,504)		(55,511)			0		09/01/2036	1.G
78355H-KN-8	RYDER SYSTEM INC R 2 1/2 09/01/24 2.50		09/01/2024	Maturity	XXX	5,000,000	5,000,000	4,776,350	4,920,559		79,441		79,441		5,000,000			0	125,000	09/01/2024	2.B FE
78449A-AA-0	SLAM 2021-1 LLC SLAM 2021-1A A 2.434%		09/15/2024	Paydown	XXX	265,091	265,091	227,433	234,398		30,692		30,692		265,091			0	4,302	06/15/2046	1.F FE
78481V-AA-3	STL Asset VI LLC STL Asset VI LLC/STL As		09/27/2024	Redemption 100.0000	XXX	174,446	174,446	174,446					0		174,446			0	159,921	03/28/2054	1.F PL
78487J-AA-4	SVC ABS LLC SVC 2023-1A A 5.150% 02/20		09/20/2024	Paydown	XXX	7,250	7,250	7,007	7,043		207		207		7,250			0	249	02/20/2053	1.A FE
78487J-AB-2	SVC ABS LLC SVC 2023-1A B 5.550% 02/20		09/20/2024	Paydown	XXX	10,875	10,875	10,191	10,290		585		585		10,875			0	402	02/20/2053	1.C FE
80307A-AA-7	Sapphire Aviation Finance I Li 3.228%		09/15/2024	Paydown	XXX	162,993	162,993	162,990	162,981		11		11		162,993			0	3,887	03/15/2040	2.A FE
000000-00-0	SECRETARIAT ADVISORS LLC SECRETARIAT 1L		09/30/2024	Redemption 100.0000	XXX	852	852	852	852				0		852			0	9,089	12/29/2028	4.B PL
81744Y-AA-4	Sequoia Mortgage Trust SEMT 2013-4 A1		09/01/2024	Paydown	XXX	4,041	4,041	3,615	3,906		135		135		4,041			0	61	04/25/2043	1.A
81758F-AA-8	Service Experts Issuer 1A A Y Y 6.390%		09/20/2024	Paydown	XXX	256,217	256,217	256,197			20		20		256,217			0	3,381	11/20/2035	1.G FE
817743-AA-5	Servpro Master Issuer LLC 3.882% 10/25		07/25/2024	Paydown	XXX	17,813	17,813	16,717	10,402		908		908		17,813			0	418	10/25/2049	2.C FE
817743-AG-2	Servpro Master Issuer LLC 3.127% 01/25		07/25/2024	Paydown	XXX	42,875	42,875	42,831	42,500		44		44		42,875			0	1,003	01/25/2052	2.C FE
817743-AJ-6	Servpro Master Issuer LLC SERIES 2024-1A		07/25/2024	Paydown	XXX	16,875	16,875	16,883			(8)		(8)		16,875			0	524	01/25/2054	2.C FE
830867-AA-5	DELTA AIR LINES INC DAL 4.5 10/20/25 144		09/01/2024	Redemption 200.1638	XXX	3,665,000	1,831,000	1,831,000	1,831,000		1,834,000		1,834,000		3,665,000			0	135,053	10/20/2025	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
83546D-AG-3	Sonic Capital LLC 3.845% 01/20/50		09/20/2024	Paydown	XXX	47,233	47,233	42,966	42,722		4,156		4,156		47,233			0	1,207	01/20/2050	2.B FE
83546D-AJ-7	Sonic Capital LLC 4.336% 01/20/50		09/20/2024	Paydown	XXX	9,735	9,735	9,230	9,251		484		484		9,735			0	282	01/20/2050	2.B FE
83546D-AN-8	Sonic Capital LLC 2.190% 08/20/51		09/20/2024	Paydown	XXX	14,150	14,150	12,066	1,430		2,069		2,069		14,150			0	164	08/20/2051	2.B FE
83546D-AQ-1	Sonic Capital LLC 2.636% 08/20/51		09/20/2024	Paydown	XXX	68,405	68,405	59,799	51,465		8,563		8,563		68,405			0	1,160	08/20/2051	2.B FE
83608@-AA-8	CTL - AMAZON OFFICE WA CTL - AMAZON OFFI		09/15/2024	Paydown	XXX	67,492	67,492	67,492	67,492		0		0		67,492			0	1,367	12/15/2024	1.F
85208U-AA-2	Sprite Limited 3.750% 11/15/46		09/15/2024	Paydown	XXX	596,677	596,677	591,719	593,457		3,220		3,220		596,677			0	14,918	11/15/2046	1.F FE
85572R-AA-7	START LTD STARR..18-1 4.089% 05/15/43		09/15/2024	Paydown	XXX	61,100	61,100	56,288	56,742		4,357		4,357		61,100			0	1,650	05/15/2043	1.G FE
85573L-AA-9	START LTD STARR..19-1 4.089% 03/15/44		09/15/2024	Paydown	XXX	10,680	10,680	10,368	10,385		295		295		10,680			0	291	03/15/2044	2.A FE
86190B-AB-0	STORE Master Funding LLC 2.960% 06/20/		09/20/2024	Paydown	XXX	10,250	10,250	10,245	10,246		4		4		10,250			0	202	06/20/2051	1.A FE
86190B-AD-6	STORE Master Funding LLC 3.700% 06/20/		09/20/2024	Paydown	XXX	1,875	1,875	1,874	1,874		1		1		1,875			0	46	06/20/2051	1.C FE
86212V-AA-2	STORE Master Funding LLC 3.960% 10/20/		09/20/2024	Paydown	XXX	217,942	217,942	217,827	217,939		3		3		217,942			0	5,755	10/20/2046	1.C FE
86212V-AB-0	STORE Master Funding LLC 4.320% 10/20/		09/20/2024	Paydown	XXX	63,657	63,657	64,739	64,139		(482)		(482)		63,657			0	1,834	10/20/2046	1.C FE
86212V-AE-4	STORE Master Funding LLC 4.290% 10/20/		09/20/2024	Paydown	XXX	51,250	51,250	51,231	51,241		9		9		51,250			0	1,466	10/20/2048	1.A FE
86212X-AG-5	STORE Master Funding LLC 1A A2 Y Y 6.9		09/20/2024	Paydown	XXX	22,188	22,188	22,237	18,748		(50)		(50)		22,188			0	964	06/20/2053	1.C FE
86213C-AB-1	STORE Master Funding LLC 4.170% 04/20/		09/20/2024	Paydown	XXX	11,875	11,875	12,049	11,915		(40)		(40)		11,875			0	330	04/20/2045	1.C FE
86359B-RC-7	STRUCTURED ASSET SECURITIES CO SASC 2004		09/01/2024	Paydown	XXX	85,211	85,211	86,063	85,125		86		86		85,211			0	3,118	05/25/2034	1.A
86668@-AA-8	SCA 2019-1 A SCA 2019-1 A 4.180% 12/15		07/01/2024	Paydown	XXX	1,936,974	1,936,974	1,936,974	1,936,974				0		1,936,974			0	40,543	12/15/2027	1.G PL
869509-9A-9	SUTTONPARK STRUC 5.14 15N0V52 SUTTONPARK		09/15/2024	Paydown	XXX	25,026	25,026	24,170	24,326		700		700		25,026			0	870	11/15/2052	1.F FE
87248O-AE-8	TIF Funding II LLC 1.650% 02/20/46		09/20/2024	Paydown	XXX	139,219	139,219	119,770	121,796		17,422		17,422		139,219			0	1,531	02/20/2046	1.E FE
87302@-AB-6	TCFC PC LEASECO LP TCFC PC LEASECO LP 20		08/01/2024	Redemption 11.5278	XXX	14,958	129,759	129,618	129,619		(114,661)		(114,661)		14,958			0	3,510	11/05/2057	1.D PL
875127-BK-7	TAMPA ELECTRIC CO TE 3 7/8 07/12/24 3		07/12/2024	Maturity	XXX	4,000,000	4,000,000	3,998,480	3,999,585		415		415		4,000,000			0	155,000	07/12/2024	1.G FE
88576N-AP-3	321 Henderson Receivables LLC 6.150% 1		09/15/2024	Paydown	XXX	34,560	34,560	35,684	35,520		(960)		(960)		34,560			0	1,440	10/15/2048	1.B FE
88576P-AC-7	321 Henderson Receivables LLC HENDR 2004		09/15/2024	Paydown	XXX	16,629	16,629	13,636	15,581		1,049		1,049		16,629			0	665	09/15/2045	1.A FE
88576R-AA-7	321 Henderson Receivables LLC 6.190% 0		09/15/2024	Paydown	XXX	726,228	726,228	726,033	729,751		(3,522)		(3,522)		726,228			0	29,535	01/15/2044	1.A FE
88576U-AA-0	321 HENDERSON RECEIVABLES IV L 6.270%		09/15/2024	Paydown	XXX	195,918	195,918	195,835	196,078		(160)		(160)		195,918			0	8,136	11/15/2037	1.A FE
88576V-AA-8	321 Henderson Receivables LLC 8.000% 0		09/15/2024	Paydown	XXX	176,014	176,014	170,094	172,422		3,592		3,592		176,014			0	9,436	06/15/2045	1.A FE
886528-AA-6	TIERRA VISTA COMMUNITIES LLC TIERRA 6.02		09/15/2024	Redemption 100.0000	XXX	33,393	33,393	33,393	33,393				0		33,393			0	2,013	09/15/2054	2.B FE
89255#-AA-9	VUMC 2018-1 LOAN VUMC 2018-1 LOAN 4.92		09/01/2024	Paydown	XXX	48,739	48,739	48,739	48,739				0		48,739			0	1,634	07/01/2048	1.F PL
89255#-AA-9	VUMC 2018-1 LOAN VUMC 2018-1 LOAN 4.92		07/01/2024	Redemption 100.0000	XXX	23	23	23	23				0		23			0	1	07/01/2048	1.F PL
89680H-AE-2	Triton Container Finance LLC TCF 2021-1A		09/20/2024	Paydown	XXX	131,325	131,325	111,180	111,478		19,847		19,847		131,325			0	1,628	03/20/2046	1.F FE
909319-AA-3	UNITED AIR 2013-1 A PTT UAL 4.3 08/15/25		08/15/2024	Redemption 100.0000	XXX	847,672	847,672	847,672	847,672				0		847,672			0	36,450	08/15/2025	2.B FE
90932Q-AA-4	UNITED AIR 2014-2 A PTT UAL 3.75 09/03/2		09/03/2024	Redemption 100.0000	XXX	277,382	277,382	276,503	276,906		477		477		277,382			0	10,402	09/03/2026	1.F FE
90983V-AA-1	UNITED COMMUNITIES LLC MCGAFB 5.611 09/1		09/15/2024	Redemption 100.0000	XXX	140,639	140,639	145,528	144,838		(4,199)		(4,199)		140,639			0	7,891	09/15/2051	2.B FE
91417K-5T-4	UNIVERSITY OF COLORADO 91417K5T4 2.811		07/01/2024	Redemption 100.0000	XXX	149,848	149,848	89,985	91,208		58,640		58,640		149,848			0	134	06/01/2048	1.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	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
917435-AA-7	UTAH HSG CORP MILITARY HSG UT UTSHSG 5.3		07/01/2024	Redemption 100.0000	XXX	37,838	37,838	35,756	36,255		1,583		1,583		37,838			0	2,040	07/01/2050	1.D FE
924922-AB-3	Verus Securitization Trust VERUS 2022-8		09/01/2024	Paydown	XXX	69,518	69,518	67,970	62,002		1,249		1,249		69,518			0	2,655	09/25/2067	1.B FE
92538N-AA-5	Verus Securitization Trust VERUS 2022-4		09/01/2024	Paydown	XXX	56,259	56,259	56,259	56,585		(326)		(326)		56,259			0	1,677	04/25/2067	1.A FE
92539D-AB-4	Verus Securitization Trust VERUS 2023-2		09/01/2024	Paydown	XXX	486,134	486,134	486,131	486,131		3		3		486,134			0	21,288	03/25/2068	1.C FE
92539G-AA-9	Verus Securitization Trust VERUS 2023-3		09/01/2024	Paydown	XXX	101,126	101,126	101,125	101,125		1		1		101,126			0	4,152	03/25/2068	1.A FE
92838@-AA-1	VISTA RIDGE LLC VISTA RIDGE LLC 2.570%		09/30/2024	Paydown	XXX	6,573	6,573	6,573	6,573				0		6,573			0	(8)	10/14/2049	1.F PL
93142*-AA-2	WALGREENS CO SERIES 2002A WALGREENS CO S		08/15/2024	Paydown	XXX	61,882	61,882	62,076	62,077		(196)		(196)		61,882			0	2,444	11/15/2028	2.B
93142*-AA-2	WALGREENS CO SERIES 2002A WALGREENS CO S		07/01/2024	Redemption 100.0000	XXX	(20,516)	(20,516)	(20,581)	(20,581)		65		65		(20,516)			0		11/15/2028	2.B
931427-AT-5	WALGREEN CO WBA 4.1 04/15/50 4.100% 04		08/02/2024	Various	XXX	7,252,500	11,000,000	10,486,600	10,500,049		5,352		5,352		10,505,401		(3,252,901)	(3,252,901)	362,281	04/15/2050	2.C FE
94354K-AA-8	Wave USA 3.597% 09/15/44		09/15/2024	Paydown	XXX	553,030	553,030	547,261	548,581		4,450		4,450		553,030			0	13,222	09/15/2044	2.A FE
949746-QZ-7	WELLS FARGO WFC O 05/31/42 0000 10.430%		09/26/2024	WELLS FARGO	XXX	41,437,200	40,000,000	40,000,000	40,000,000				0		40,000,000		1,437,200	1,437,200	2,787,993	05/31/2042	2.A FE
94980G-BB-6	WELLS FARGO HOME EQUITY TRUST WFHET 2004		09/01/2024	Paydown	XXX	94,674	94,674	82,767	93,442		1,232		1,232		94,674			0	3,032	09/25/2034	1.A
95058X-AH-1	WENDYS FUNDING LLC WEN 2019-1A A2II 4		09/15/2024	Paydown	XXX	2,512	2,512	2,331	2,331		181		181		2,512			0	77	06/15/2049	2.B FE
95058X-AK-4	WENDYS FUNDING LLC WEN 2021-1A A2I 2.3		09/15/2024	Paydown	XXX	7,774	7,774	6,539	6,539		1,235		1,235		7,774			0	138	06/15/2051	2.B FE
95058X-AL-2	WENDYS FUNDING LLC 2.775% 06/15/51		09/15/2024	Paydown	XXX	144,297	144,297	131,848	126,133		12,219		12,219		144,297			0	2,953	06/15/2051	2.B FE
95058X-AP-3	WENDYS FUNDING LLC 4.535% 03/15/52		09/15/2024	Paydown	XXX	45,697	45,697	45,357	42,459		338		338		45,697			0	1,445	03/15/2052	2.B FE
95829T-AA-3	WESTERN GROUP HOUSING LP WSTGRP 6.75 03/		09/15/2024	Redemption 100.0000	XXX	60,896	60,896	60,896	60,896				0		60,896			0	4,111	03/15/2057	1.C FE
96928*-BX-4	CTL - WALGREENS CTL - WALGREENS 6.900%		08/14/2024	Paydown	XXX	47,292	47,292	47,310	47,310		(18)		(18)		47,292			0	1,904	01/15/2035	2.C
96928*-BX-4	CTL - WALGREENS CTL - WALGREENS 6.900%		07/01/2024	Redemption 100.0000	XXX	(15,674)	(15,674)	(15,680)	(15,680)		6		6		(15,674)			0		01/15/2035	2.C
96928*-CF-2	CTL - WALGREENS POOL II CTL - WALGREENS		08/15/2024	Paydown	XXX	31,074	31,074	31,074	31,074				0		31,074			0	1,233	06/15/2034	2.C
96928*-CF-2	CTL - WALGREENS POOL II CTL - WALGREENS		07/01/2024	Redemption 100.0000	XXX	(10,299)	(10,299)	(10,299)	(10,299)				0		(10,299)			0		06/15/2034	2.C
96928*-CH-8	WALGREEN CO CTL - WALGREENS POOL III 6		08/15/2024	Paydown	XXX	97,383	97,383	97,384	97,384				0		97,383			0	4,144	01/15/2035	2.B
96928*-CH-8	WALGREEN CO CTL - WALGREENS POOL III 6		07/01/2024	Redemption 100.0000	XXX	(32,284)	(32,284)	(32,284)	(32,284)				0		(32,284)			0		01/15/2035	2.B
97650W-AG-3	WINTRUST FINANCIAL CORPORATION WTFC 4.85		08/29/2024	Various	XXX	6,074,002	6,312,000	5,731,801	5,731,801				0		5,731,801		342,201	342,201	221,211	06/06/2029	2.B FE
97770*-AA-2	WOLF ENTERTAINMENT ISSUER INC WOLFENT 20		08/20/2024	Paydown	XXX	4,899,650	4,899,650	5,069,074	5,069,074		(169,425)		(169,425)		4,899,650			0	109,875	05/20/2045	2.B PL
98262P-AA-9	WW INTERNATIONAL INC WW 4.5 04/15/29 144		09/17/2024	CANTOR FITZGERALD & CO	XXX	241,500	1,050,000	934,500	960,256		10,423		10,423		970,679		(729,179)	(729,179)	23,625	04/15/2029	5.A FE
BGH6B4-2N-0	LIFELONG PSI LIFELONG 1L DDTLA FUNDED CL		09/30/2024	Redemption -0.7557	XXX	997	(131,950)	(130,631)	(131,112)		132,109		132,109		997			0	(3,593)	10/20/2025	5.B GI
BGH6CC-ME-9	ACQUIA INC ACQUIA INC 1L REVOLVER FUNDED		08/23/2024	Redemption 100.0000	XXX	800,000	800,000	800,000	156,041				0		800,000			0	43,387	10/31/2025	5.B GI
BGH6VS-UH-7	HELP AT HOME HELP AT HOME 1L TL CL 9.6		09/24/2024	Redemption 100.0000	XXX	18,029,396	18,029,396	17,763,772	17,827,390		166,842		166,842		18,029,396			0	1,123,262	10/29/2027	4.C FE
BGH6WC-8X-1	HAH GROUP HOLDING CO LLC HELP AT HOME 1L		09/24/2024	Redemption 100.0000	XXX	2,277,806	2,277,806	2,277,806	2,277,806				0		2,277,806			0	153,261	10/29/2027	4.C FE
BGH6Y8-KK-2	PERMIAN PRODUCTION PERMIAN PRODUCTION 1L		08/01/2024	Various	XXX	447,811	4,617,021	447,811	447,811				0		447,811			0	36,975	11/24/2025	5.B GI
BGH6Y8-KK-2	PERMIAN PRODUCTION PERMIAN PRODUCTION 1L		09/26/2024	Redemption 100.0000	XXX	138,729	138,729	132,630	49				0		132,630		6,099	6,099	2,557	11/24/2025	5.B GI
BGH71C-R1-2	PIP PIP 1L TL CL 8.604% 12/29/27		08/01/2024	Redemption 100.0000	XXX	1,885	1,885	1,875	1,877		7		7		1,885			0	101	12/29/2027	4.C FE
BGH71R-7C-7	KRONOS KRONOS KIK 1L TLB CL 8.615% 12/		07/08/2024	Redemption 100.0000	XXX	968,994	968,994	968,994	968,994				0		968,994			0	23,791	12/22/2026	4.C FE
BGH76P-HQ-4	HIGHTOWER HIGHTOWER 1L TL CL 9.541% 04		08/01/2024	Call 100.0000	XXX	727,500	727,500	722,044	723,571		315		315		723,886		3,614	3,614	56,261	04/21/2028	4.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	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
BGH79J-YC-7	SOLERA SOLERA 1L REV CL USD FUNDED 8.9		09/12/2024	Redemption 100.0000	XXX	595,324	595,324	595,324	406,187				0		595,324			0	26,508	06/04/2026	3.C FE
BGH7CJ-QA-6	MCGRAW HILL MCGRAW HILL TLB 1L CL 10.22		09/01/2024	Redemption 100.0000	XXX	131,392	131,392	130,080	130,237		1,154		1,154		131,392			0	3,418	07/28/2028	4.B FE
BGH7D1-Q3-0	SWEETWATER SOUND SWEETWATER SOUND 1L TLB		07/01/2024	Redemption 100.0000	XXX	14,746	14,746	14,598	14,621		125		125		14,746			0	748	08/07/2028	4.B FE
BGH7M8-DU-9	SECRETARIAT ADVISORS LLC SECRETARIAT ADV		09/30/2024	Redemption 100.0000	XXX	5,398	5,398	5,371	5,378		20		20		5,398			0	56,870	12/29/2028	4.B PL
BGH7MK-R7-8	KRONOS KRONOS KIK 1L TL CL 11.207% 12/2		07/01/2024	Redemption 100.0000	XXX	2,440,000	2,440,000	2,391,200	2,407,311		32,689		32,689		2,440,000			0	176,427	12/22/2026	4.C FE
BGH910-R6-3	EYECARE PARTNERS LLC EYECARE NEWMONEY BA		07/01/2024	MACQUARIE CAPITAL FUNDING LLC	XXX	69,706	770,403	69,706					0		69,706			0		11/01/2028	4.C FE
BGH910-V7-6	MURPHYS BOWL LLC EYECARE PARTNERS LLC 1L		07/01/2024	Redemption 0.0000	XXX						(2,518)		(2,518)		(2,518)		2,518	2,518	120	11/30/2028	5.B FE
BGH944-83-0	MICHAEL BAKER MICHAEL BAKER 1L TLB CL		09/01/2024	Redemption 100.0000	XXX	(12,500)	(12,500)	(12,375)	(12,406)		(94)		(94)		(12,500)			0	(41,179)	12/01/2028	4.B FE
BGH94N-L2-5	NC HOUSING FIN 54B 1998 TRUST 5.901% 0		07/01/2024	RBC DAIN RAUSCHER	XXX	2,000,000	2,000,000	2,000,000					0		2,000,000			0		01/01/2055	1.B FE
BGH957-HP-3	LYTX LYTX INC 1L TL CL 2024 REFINAN 10		07/01/2024	Cash Adjustment	XXX	496	5	5					0		5		491	491		02/28/2028	5.A
BGH964-9U-7	TEXAS DEPARTMENT OF HOUSING AN TXDHCA		07/01/2024	SAMUEL A RAMIREZ & CO, INC	XXX	1,000,000	1,000,000	1,000,000					0		1,000,000			0		01/01/2048	1.B FE
BRS1B9-ZV-0	COLLEGE & UNIVERSITY FAC TRUST COLLEGE &		07/01/2024	Maturity	XXX	100	100	100	100				0		100			0		06/01/2024	5.B GI
009090-AA-9	AIR CANADA ACACN 3.6 03/15/27 144A 3.6	A	09/15/2024	Redemption 100.0000	XXX	595,674	595,674	595,674	595,674				0		595,674			0	21,763	03/15/2027	1.F FE
063679-2J-2	BANK OF MONTREAL BMO 0 10/20/42 2.000%	A	09/26/2024	BANK OF MONTREAL	XXX	34,030,500	35,000,000	35,000,000	35,000,000				0		35,000,000		(969,500)	(969,500)	1,859,533	10/20/2042	1.C FE
63307C-AA-9	NATIONAL BANK OF CANADA NACN VO 10/31/42	A	09/30/2024	Call 100.0413	XXX	10,004,130	10,000,000	10,000,000	10,000,000				0		10,000,000			0	487,577	10/31/2042	1.D FE
000823-AQ-7	ABPCI Direct Lending Fund CLO ABPCI 2017	C	08/22/2024	Paydown	XXX	1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	74,687	04/20/2032	1.F FE
000823-AS-3	ABPCI Direct Lending Fund CLO ABPCI 2017	C	08/22/2024	Paydown	XXX	1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	86,199	04/20/2032	2.C FE
02156L-AA-9	ALTICE EUROPE NV SFRFP 8.125 02/01/27 14	D	08/01/2024	BANK OF AMERICA	XXX	1,127,000	1,400,000	1,409,000	1,403,966		(3,966)		(3,966)		1,400,000		(273,000)	(273,000)	114,066	02/01/2027	5.A FE
02156L-AH-4	ALTICE EUROPE NV SFRFP 5.5 10/15/29 144A	D	08/01/2024	BANK OF AMERICA	XXX	752,500	1,075,000	1,079,703	1,077,793		(536)		(536)		1,077,258		(324,758)	(324,758)	47,136	10/15/2029	5.A FE
03718N-AB-2	ANTOLN 5 5/8 05/13/32 ANTOLN 5 5/8 05/13	D	07/24/2024	BARCLAYS BANK PLC	XXX	623,100	620,000	608,908	610,313		519		519		610,832		12,268	12,268	24,413	05/13/2032	2.B FE
05974E-AA-8	FIEMEX ENERGIA - BANC AC 144A N Y Y 7	D	09/11/2024	Hongkong and Shanghai Banking	XXX	812,080	800,000	800,000					0		800,000		12,080	12,080		01/31/2041	2.C FE
06761M-AA-5	Barings Middle Market CLO Ltd. BMM 2018-	C	07/15/2024	Paydown	XXX	959,173	959,173	959,173	959,173				0		959,173			0	52,106	01/15/2031	1.A FE
06761M-AA-5	Barings Middle Market CLO Ltd. BMM 2018-	C	09/05/2024	Redemption 100.0000	XXX	3,087,555	3,087,555	3,087,555	3,087,555				0		3,087,555			0	199,363	01/15/2031	1.A FE
08866T-AA-0	BIB MERCHANT VOUCHER RECEIVABL 4.080%	D	07/07/2024	Paydown	XXX	1,014,351	1,014,351	1,020,680	1,020,680		(6,329)		(6,329)		1,014,351			0	31,039	04/07/2027	1.G FE
08866T-AB-8	BIB MERCHANT VOUCHER RECEIVABL 4.180%	D	07/07/2024	Paydown	XXX	448,329	448,329	448,329	448,329				0		448,329			0	13,076	04/07/2028	1.G FE
11952A-AA-0	BUFFALO ENERGY MX HLDGS 144A N N Y 7.8	D	09/27/2024	DIRECT	XXX	1,299,300	1,220,000	1,219,866			(56)		(56)		1,219,809		79,491	79,491	66,185	02/15/2039	2.C FE
12434L-AA-2	BXMT Ltd BXMT 2020-FL2 A 6.097% 02/18/	C	09/15/2024	Paydown	XXX	63,709	63,709	62,176	62,932		776		776		63,709			0	2,752	02/18/2038	1.A FE
25152C-PY-6	DEUTSCHE BANK AG DB VO 05/10/42 EMTN 2	D	09/26/2024	DEUTSCHE BANK SECURITIES INC	XXX	34,969,200	35,000,000	35,000,000	35,000,000				0		35,000,000		(30,800)	(30,800)	1,511,189	05/10/2042	1.F FE
26244M-AQ-5	DRYDEN SENIOR LOAN FUND DRSLF 2016-45A B	D	09/30/2024	Redemption 100.0000	XXX	250,000	250,000	250,075	250,063		(63)		(63)		250,000			0	13,190	10/15/2030	1.A FE
30610G-AA-1	Falcon Aerospace Ltd 3.597% 09/15/39	C	09/15/2024	Paydown	XXX	1,429,753	1,429,753	1,427,495	1,429,131		622		622		1,429,753			0	34,255	09/15/2039	2.B FE
345409-AC-0	FORD OTOMOTIV SANAYI AS 144A N Y Y 7.1	D	08/20/2024	JEFFERIES INT'L LTD	XXX	734,663	715,000	715,000					0		715,000		19,663	19,663	16,415	04/25/2029	3.B FE
36173M-AA-4	Guggenheim MM CLO 2018-1 Ltd 1.500% 12	C	07/15/2024	Paydown	XXX	277,204	277,204	250,338	250,338				0		250,338		26,866	26,866	(37,429)	12/15/2060	3.C
36173M-AB-2	Guggenheim MM CLO 2018-1 Ltd 1.500% 12	C	07/15/2024	Paydown	XXX	204,255	204,255	171,852	171,852				0		171,852		32,404	32,404	790	12/15/2060	4.B
39541E-AC-7	GREENSAIF PIPELINES BIDC GASBCM 6.51 02/	D	09/01/2024	Various	XXX	9,834,619	9,760,369	9,760,369	9,760,369				0		9,760,369		74,250	74,250	600,385	02/23/2042	1.E FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	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
44988U-AA-5	IP Lending LLC IPL 2022-3A SNR 3.375%	D	08/05/2024	Paydown	XXX	1,120,000	1,120,000	1,120,000	1,120,000				0		1,120,000			0	25,305	11/02/2026	1.G FE
44988Y-AA-7	IP Lending LLC IPL 2022-5A SNR 5.125%	D	07/01/2024	Paydown	XXX	261,251	261,251	261,251	261,251				0		261,251			0	7,810	04/02/2026	1.G FE
44988Y-AA-7	IP Lending LLC IPL 2022-5A SNR 5.125%	D	07/25/2024	Redemption 100.0000	XXX	7,738,749	7,738,749	7,738,749	7,738,749				0		7,738,749			0	249,230	04/02/2026	1.G FE
45605P-AM-0	INDUSTRIAL DPR FUNDING LTD. 5.235% 04/	C	07/15/2024	Paydown	XXX	773,009	773,009	777,624	777,624		(4,615)		(4,615)		773,009			0	30,350	04/15/2026	2.B FE
47017O-AD-3	JAMAICA MERCHANT VOUCHER RECEI 5.625%	C	07/05/2024	Paydown	XXX	499,123	499,123	499,123	499,123				0		499,123			0	21,057	01/05/2027	2.C FE
48244X-AA-0	KDAC Aviation Finance Limited 4.212% 1	C	09/15/2024	Paydown	XXX	1,517,400	1,517,400	1,520,283	1,520,481		(3,081)		(3,081)		1,517,400			0	33,878	12/15/2042	4.A FE
48250V-AY-3	KKR Financial CLO Ltd KKR 13 CR 7.048%	C	07/16/2024	Paydown	XXX	1,725,922	1,725,922	1,725,922	1,725,922				0		1,725,922			0	93,362	01/16/2028	1.A FE
55283L-AA-3	MAPS LTD 4.458% 03/15/44	C	09/15/2024	Paydown	XXX	375,112	375,112	374,637	375,946		(834)		(834)		375,112			0	11,262	03/15/2044	2.C
55283Y-AA-5	MC Ltd 2.627% 11/05/35	C	09/05/2024	Paydown	XXX	16,161	16,161	14,304	5,933		1,857		1,857		16,161			0	181	11/05/2035	1.F FE
55446M-AA-5	Mach I 3.474% 10/15/39	C	09/15/2024	Paydown	XXX	2,343,361	2,343,361	2,341,728	2,343,195		166		166		2,343,361			0	48,350	10/15/2039	2.A FE
55955K-AE-4	Magnetite CLO Ltd MAGNE 2021-29A C 7.2	C	08/22/2024	Paydown	XXX	2,000,000	2,000,000	2,000,000	2,000,000				0		2,000,000			0	125,295	01/15/2034	1.E FE
55955K-AG-9	Magnetite CLO Ltd MAGNE 2021-29A D 8.1	C	08/22/2024	Paydown	XXX	1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	70,854	01/15/2034	2.B FE
56564R-AA-8	MAPS LTD 4.212% 05/15/43	C	09/15/2024	Paydown	XXX	113,000	113,000	112,430	112,711		289		289		113,000			0	3,173	05/15/2043	1.G FE
606822-CH-5	MITSUBISHI UFJ FINANCIAL GROUP MUFG 4.78	D	07/18/2024	Call 100.0000	XXX	10,000,000	10,000,000	10,000,000	10,000,000				0		10,000,000			0	478,800	07/18/2025	1.G FE
606822-CQ-5	MITSUBISHI UFJ FINANCIAL GROUP MUFG 5.06	D	09/12/2024	Call 100.0000	XXX	5,000,000	5,000,000	5,000,000	5,000,000				0		5,000,000			0	253,150	09/12/2025	1.G FE
62459L-AC-3	MOVIDA EUROPE SA 144A N Y Y 7.850% 04/	D	08/20/2024	MORGAN STANLEY & CO. INTERNATI	XXX	545,925	580,000	562,600			1,032		1,032		563,632		(17,707)	(17,707)	16,441	04/11/2029	3.C FE
62954W-AH-8	NTT FINANCE CORP NTT 4.142 07/26/24 4	D	07/26/2024	Maturity	XXX	1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	41,420	07/26/2024	1.F FE
65163L-AC-3	NEWCREST MINING LTD NCMAU 5.75 11/15/41	D	09/06/2024	Tax Free Exchange	XXX	1,310,858	1,000,000	1,320,108	1,319,999		(9,141)		(9,141)		1,310,858			0	47,118	11/15/2041	2.A FE
65163L-AE-9	NEWCREST MINING LTD NCMAU 4.2 05/13/50 1	D	09/06/2024	Tax Free Exchange	XXX	26,816,019	27,620,000	26,804,650	26,804,796		11,223		11,223		26,816,019			0	957,033	05/13/2050	2.A FE
65290D-AB-9	NEXA RESOURCES SA 144A N Y Y 6.750% 04	D	09/27/2024	DIRECT	XXX	528,750	500,000	499,965			1		1		499,966		28,784	28,784	16,031	04/09/2034	2.C FE
66858C-AE-7	Northwoods Capital Ltd WOODS 2018-12BA B	C	09/15/2024	Paydown	XXX	1,250,000	1,250,000	1,135,938	1,159,947		90,053		90,053		1,250,000			0	71,516	06/15/2031	1.B FE
75102X-AB-2	RAIZEN FUELS FINANCE 144A N Y Y 6.450%	D	09/16/2024	JPMORGAN SECURITIES INC.	XXX	379,350	360,000	359,032			38		38		359,069		20,281	20,281	12,384	03/05/2034	2.B FE
78485W-AC-3	Starwood Commercial Mortgage T STWD 2019	C	09/16/2024	Paydown	XXX	1,717,885	1,717,885	1,638,969	1,663,887		53,998		53,998		1,717,885			0	77,104	07/15/2038	1.A FE
78711D-AA-5	SAIL 4 VFN NOTE ISSUER LLC SAIL 4 SENIOR	D	07/01/2024	Redemption 54.7933	XXX	164	300	164	164				0		164			0		10/31/2025	5.B GI
80306A-AA-8	SAPPHIRE AVIATION FINANCE I LI 4.250%	C	09/16/2024	Paydown	XXX	290,832	290,832	275,945	275,322				0		275,322		15,510	15,510	8,326	03/15/2040	3.B FE
83438L-AA-9	SOLRR Aircraft 2021-1 Limited 2.636% 1	C	09/15/2024	Paydown	XXX	4,783	4,783	4,352	4,434		348		348		4,783			0	84	10/15/2046	1.E FE
87404L-AA-0	TLWND 2019-1 3.967% 12/15/44	C	09/16/2024	Paydown	XXX	688,830	688,830	606,012	606,166				0		606,166		82,664	82,664	17,806	12/15/2044	2.A FE
88315L-AE-8	Textainer Marine Containers Li 2.730%	C	09/20/2024	Paydown	XXX	78,974	78,974	72,471	44,754		5,843		5,843		78,974			0	1,372	08/21/2045	1.F FE
88315L-AG-3	Textainer Marine Containers Li 2.100%	C	09/20/2024	Paydown	XXX	328,952	328,952	286,418	328,952				0		328,952			0	4,615	09/20/2045	1.F FE
88315L-AL-2	Textainer Marine Containers Li 1.680%	C	09/20/2024	Paydown	XXX	223,640	223,640	191,272	196,737		26,903		26,903		223,640			0	2,505	02/20/2046	1.F FE
88315L-AQ-1	Textainer Marine Containers Li TMCL 2021	D	09/20/2024	Paydown	XXX	345,600	345,600	288,817	296,707		48,892		48,892		345,600			0	5,138	04/20/2046	1.F FE
88315L-AS-7	Textainer Marine Containers Li TMCL 2021	C	09/20/2024	Paydown	XXX	499,000	499,000	423,921	292,718		74,126		74,126		499,000			0	6,063	08/20/2046	1.F FE
92329Y-AN-6	Venture CDO Ltd VENTR 2014-17A BRR 6.9	C	07/15/2024	Paydown	XXX	16,000,000	16,000,000	16,000,000	16,000,000				0		16,000,000			0	847,108	04/15/2027	1.A FE
92329Y-AQ-9	Venture CDO Ltd VENTR 2014-17A CRR 7.4	C	08/15/2024	Paydown	XXX	7,125,000	7,125,000	7,125,000	7,125,000				0		7,125,000			0	436,126	04/15/2027	1.A FE
BGH65T-46-7	MATADOR MATADOR CEPSA 1L TLB 9.445% 10	D	08/06/2024	Various	XXX	849,108	855,178	855,178	58		(14)		(14)		855,222		(6,115)	(6,115)	33,793	10/15/2026	3.C FE
G0066R-AC-8	AHLI BANK QSC ABOKGD 3.125 09/24/24 EMTN	D	09/24/2024	Maturity	XXX	400,000	400,000	398,000	399,649		351		351		400,000			0	12,500	09/24/2024	1.F FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	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
G0446N-AX-2	ANGLO AMERICAN CAPITAL AALLN 4 3/4 03/16	D	09/30/2024	DIRECT	XXX	616,560	700,000	602,336	603,349		1,063		1,063		604,412		12,148	12,148	34,635	03/16/2052	2.A FE
G1981*-AA-2	CTL - CAYMAN UNIVERSE HOLDINGS CTL - CAY	D	09/30/2024	Paydown	XXX	2,256,700	2,256,700	2,235,937	2,237,658		19,042		19,042		2,256,700			0	53,407	09/30/2045	1.D PL
G1R70F-AA-1	BIDVEST GROUP UK PLC BIDVEST GROUP UK PL	D	08/20/2024	ABSA Capital Markets	XXX	596,998	620,000	581,250			2,625		2,625		583,875		13,123	13,123	9,302	09/23/2026	3.B FE
G20283-AF-7	CHALCO HK INVESTMENT CHALHK 1.55 07/28/2	D	07/28/2024	Maturity	XXX	1,200,000	1,200,000	1,141,176	1,182,961		17,039		17,039		1,200,000			0	18,600	07/28/2024	1.G FE
G3R238-AB-9	GALAXY PIPELINE ASSETS BIDCO L ADGLXY 1	D	09/30/2024	Redemption 100.0000	XXX	56,750	56,750	48,030	54,448		2,302		2,302		56,750			0	305	09/30/2027	1.C FE
G3R238-AD-5	GALAXY PIPELINE ASSETS BIDCO L ADGLXY 2	D	09/30/2024	Redemption 100.0000	XXX	115,488	115,488	96,939	98,012		17,476		17,476		115,488			0	1,667	09/30/2040	1.C FE
G8762F-AB-6	TERMOCANDELARIA POWER LTD TERMOC 7.875 0	D	09/17/2024	Corp Action	XXX	614,040	602,000	628,495	618,766		(14,715)		(14,715)		604,051		9,989	9,989	53,729	01/30/2029	3.B FE
L8800M-AJ-2	SEVERSTAL PAO CHMFRU 3.15 09/16/24 REGS	D	09/16/2024	Maturity	XXX	570,000	570,000								0		570,000	570,000		09/16/2024	6.
N57445-AA-1	PAITON ENERGY PT MINCAP 4.625 08/10/30 R	D	08/10/2024	Redemption 100.0000	XXX	42,120	42,120	42,983	42,727		(607)		(607)		42,120			0	1,948	08/10/2030	2.C FE
P0929Y-AA-4	BECLE SA DE CV JBYCMX 2 1/2 10/14/31 2	D	07/24/2024	GOLDMAN SACHS & CO	XXX	637,176	800,000	626,000	632,333		9,813		9,813		642,146		(4,970)	(4,970)	15,611	10/14/2031	2.C FE
P40070-AB-3	COLBUN SA FENIPE 4.317 09/20/27 REGS 4	D	09/20/2024	Redemption 100.0000	XXX	63,529	63,529	64,851	64,239		(710)		(710)		63,529			0	(2,530)	09/20/2027	2.C FE
P4909L-AA-8	GNL QUINTERO SA GNLQCI 4.634 07/31/29 RE	D	07/31/2024	Redemption 100.0000	XXX	82,320	82,320	86,107	85,247		(2,927)		(2,927)		82,320			0	(2,514)	07/31/2029	2.A FE
Y3815N-BC-4	HYUNDAI CAPITAL SERVICES HYUCAP 1 1/4 02	D	07/11/2024	DIRECT	XXX	711,748	760,000	675,640	699,421		14,662		14,662		714,083		(2,335)	(2,335)	8,814	02/08/2026	2.A FE
Y3R95S-T4-4	PEOPLE'S REPUBLIC OF CHINA ICBCAS V2.875	D	09/12/2024	Call 100.0000	XXX	1,960,000	1,960,000	1,974,837	1,969,322		(9,322)		(9,322)		1,960,000			0	56,350	09/12/2029	2.A FE
Y51478-AA-6	GENTING BHD LLPLCA 6.875 02/04/39 REGS	D	08/04/2024	Redemption 100.0000	XXX	41,907	41,907	47,838	47,100		(5,193)		(5,193)		41,907			0	1,658	02/04/2039	2.C FE
1109999999 - Bonds - Industrial and Miscellaneous (Unaffiliated)						547,643,624	554,127,235	545,128,725	515,691,284	0	4,034,457	0	4,034,457	30,629	549,739,689	(28,834)	(2,606,731)	(2,635,565)	26,390,185	XXX	XXX
Bonds - Unaffiliated Bank Loans																					
00231@-AB-5	ATS ACQUISITION COMPANY ATS Acquisition		09/30/2024	Redemption 100.0000	XXX	12,908	12,908	12,681	12,757		151		151		12,908			0	872	11/30/2026	2.C PL
00231@-AB-5	ATS ACQUISITION COMPANY ATS Acquisition		08/01/2024	Tax Free Exchange	XXX	1,848,565	1,864,648	1,834,893	1,845,245		3,320		3,320		1,848,565			0	111,419	11/30/2026	2.C PL
00231@-AC-3	ATS ACQUISITION COMPANY ATS Acquisition		09/30/2024	Redemption 100.0000	XXX	7,559	7,559	7,559	5,658				0		7,559			0	478	11/30/2026	2.C PL
00231@-AD-1	ATS ACQUISITION COMPANY ATS Acquisition		09/30/2024	Redemption 100.0000	XXX	5,000	5,000	4,959			41		41		5,000			0	333	11/30/2026	2.C PL
02928@-AA-1	AMERICAN RESTORATION American Restoratio		07/24/2024	Redemption 100.0000	XXX	2,488,808	2,488,808	2,403,479	2,467,638		21,170		21,170		2,488,808			0	190,930	10/02/2025	3.A PL
02928@-AC-7	AMERICAN RESTORATION American Restoratio		07/24/2024	Redemption 100.0000	XXX	1,121,796	1,121,796	1,102,922	1,112,227		9,569		9,569		1,121,796			0	81,129	10/02/2025	3.A PL
02928@-AD-5	AMERICAN RESTORATION American Restoratio		07/24/2024	Redemption 100.0000	XXX	1,814,000	1,814,000	1,812,169	1,813,062		938		938		1,814,000			0	119,806	10/02/2025	3.A PL
02928@-AF-0	AMERICAN RESTORATION American Restoratio		07/24/2024	Redemption 100.0000	XXX	517,107	517,107	506,765	511,678		5,429		5,429		517,107			0	36,604	10/02/2025	3.A PL
05626#-AA-7	BWG BWG T/L 1L 4/22 04/19/27		08/01/2024	Redemption 100.0000	XXX	7,659	7,659	7,505	7,505		154		154		7,659			0	372	04/19/2027	1.F PL
05626#-AA-7	BWG BWG T/L 1L 4/22 04/19/27		09/30/2024	Redemption 100.0000	XXX	7,659	7,659	7,505	7,505		154		154		7,659			0	447	04/19/2027	1.G PL
09582#-AA-1	PABST PABST BLUE RIBBON 1L TLB CL 11.11		07/01/2024	Redemption 100.0000	XXX	36,250	36,250	35,287	35,539		711		711		36,250			0	2,169	05/08/2028	4.C FE
09582#-AA-1	PABST PABST BLUE RIBBON 1L TLB CL 11.11		09/30/2024	Redemption 100.0000	XXX	373,750	373,750	364,371	366,241		6,693		6,693		373,750			0	31,243	05/08/2028	5.B FE
10527@-AA-9	BRANDMUSCLE BrandMuscle R/C 1L 8/21		07/01/2024	Redemption 100.0000	XXX	326,152	326,152	326,152	326,152				0		326,152			0	33,828	01/31/2025	3.B PL
10527@-AB-7	BRANDMUSCLE BrandMuscle T/L A 1L 8/21		07/01/2024	Redemption 100.0000	XXX	9,346,263	9,346,263	9,200,182	9,285,635		60,627		60,627		9,346,263			0	609,382	01/31/2025	3.B PL
23363#-AB-5	DRS HOLDINGS DRS Holdings T/L 1L (Add-On		09/30/2024	Redemption 100.0000	XXX	349,353	349,353	345,762	346,596		2,758		2,758		349,353			0	21,171	11/03/2025	4.A PL
29359@-AA-2	ENTACT ENVIRONMENTAL SVCS Entact Environ		09/30/2024	Redemption 100.0000	XXX	639,032	639,032	639,032					0		639,032			0	14,460	12/15/2025	1.G PL
29359@-AB-0	ENTACT ENVIRONMENTAL SVCS Entact Environ		09/30/2024	Redemption 100.0000	XXX	52,500	52,500	51,977	52,148		352		352		52,500			0	4,595	12/15/2025	1.G PL
30208*-AB-3	EXO GROUP Exo Group T/L 1L 9/21		09/30/2024	Redemption 100.0000	XXX	12,422	12,422	12,070	12,153		216		216		12,422			0	1,189	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		08/27/2024	Redemption 100.0000	XXX	7,854	7,854	7,543	7,755		99		99		7,854			0	567	11/24/2026	3.B PL
36261*-AC-2	GUIDED PRACTICE Guided Practice DD T/L 1		08/31/2024	Redemption 100.0000	XXX	4,985	4,985	4,985	4,985		0		0		4,985			0	360	11/24/2026	3.B PL
42801@-AB-7	HERSPIEGEL Herspiegel T/L 1L 12/21		09/30/2024	Redemption 100.0000	XXX	5,562	5,562	5,451	5,488		74		74		5,562			0	493	12/14/2026	2.C PL
42801@-AC-5	HERSPIEGEL Herspiegel DD T/L 1L 12/21		09/30/2024	Redemption 100.0000	XXX	5,562	5,562	5,562	5,562		0		0		5,562			0	320	12/14/2026	2.C PL
60645@-AA-1	Mist Funding II LLC Mist Funding II LLC		09/20/2024	Redemption 100.0000	XXX	93,535	93,535	93,535			0		0		93,535			0	25,940	12/31/2055	1.F PL
63607@-AA-1	NATIONAL FIRE & SAFETY National Fire T/L		09/17/2024	Redemption 100.0000	XXX	544,651	544,651	521,628	444,592		16,007		16,007		544,651			0	44,917	08/03/2026	3.A PL
63607@-AB-9	NATIONAL FIRE & SAFETY National Fire DD		09/17/2024	Redemption 100.0000	XXX	458,261	458,261	458,261	382,216				0		458,261			0	5,220	08/03/2026	3.A PL
63607@-AC-7	NATIONAL FIRE & SAFETY National Fire T/L		09/17/2024	Redemption 100.0000	XXX	439,295	439,295	432,005	359,808		4,727		4,727		439,295			0	36,302	08/03/2026	3.A PL
74876#-AB-8	QUINTESSENTIAL TOTS Quintessential Tots		09/30/2024	Redemption 100.0000	XXX	8,000	8,000	7,825	7,895		105		105		8,000			0	475	04/14/2026	3.A PL
74876#-AC-6	QUINTESSENTIAL TOTS Quintessential Tots		09/30/2024	Redemption 100.0000	XXX	1,923	1,923	1,923	1,923				0		1,923			0	150	04/14/2026	3.A PL
78498@-AA-1	SPFI MML SPV LLC Touchdown REV A 1L 4/20		08/21/2024	Redemption 100.0000	XXX	38,920	38,920	38,920					0		38,920			0	354,464	04/30/2035	1.C PL
78498@-AB-9	SPFI MML SPV LLC Touchdown REV B 1L 4/20		08/21/2024	Redemption 100.0000	XXX	9,353	9,353	9,353					0		9,353			0	88,175	04/30/2035	1.F PL
78498@-AC-7	SPFI MML SPV LLC Touchdown REV C 1L 4/20		08/21/2024	Redemption 100.0000	XXX	1,819	1,819	1,819					0		1,819			0	18,663	04/30/2035	2.B PL
78498@-AD-5	SPFI MML SPV LLC Touchdown REV D 1L 4/20		08/21/2024	Redemption 100.0000	XXX	1,351	1,351	1,351					0		1,351			0	18,165	04/30/2035	3.A PL
83068@-AA-1	THE SKIN CENTER The Skin Center T/L 1L (		09/30/2024	Redemption 100.0000	XXX	3,825	3,825	3,749	3,743		51		51		3,825			0	312	12/29/2026	2.C PL
83068@-AB-9	THE SKIN CENTER The Skin Center DD T/L B		09/30/2024	Redemption 100.0000	XXX	993	993	993	987				0		993			0	81	12/29/2026	2.C PL
84833*-AA-5	SPERBER LANDSCAPE Sperber Landscape R/C		07/31/2024	Redemption 100.0000	XXX	602,308	602,308	606,272	128,894		(3,964)		(3,964)		602,308			0	55,385	09/01/2026	2.B PL
84833*-AC-1	SPERBER LANDSCAPE Sperber Landscape DD T		08/06/2024	Redemption 100.0000	XXX								0					0		09/01/2026	2.B PL
87221#-AB-2	TAUC MANAGEMENT Tauc Management DD T/L 1		09/27/2024	Redemption 100.0000	XXX	1,621	1,621	1,620	1,592		1		1		1,621			0	136	02/12/2027	3.A PL
91859#-AA-5	V RENTAL HOLDINGS LLC V Rental DD T/L 1L		09/06/2024	Redemption 100.0000	XXX	2,855,236	2,855,236	2,855,035	2,788,203		201		201		2,855,236			0	229,390	04/08/2026	2.C PL
91859#-AB-3	V RENTAL HOLDINGS LLC V Rental T/L 1L 4/		09/06/2024	Redemption 100.0000	XXX	6,732,241	6,732,241	6,521,958	6,454,727		119,717		119,717		6,732,241			0	538,225	04/08/2026	2.C PL
91859#-AC-1	V RENTAL HOLDINGS LLC V Rental R/C 1L 4/		09/06/2024	Redemption 100.0000	XXX	1,068,957	1,068,957	1,068,957	1,044,367				0		1,068,957			0	84,904	04/08/2026	2.C PL
91859#-AD-9	V RENTAL HOLDINGS LLC V Rental T/L 1L (A		09/06/2024	Redemption 100.0000	XXX	1,627,652	1,627,652	1,627,537	1,589,387		115		115		1,627,652			0	108,023	04/08/2026	2.C PL
92215*-AC-2	VARDIMAN Vardiman T/L A 1L 3/22		07/01/2024	Various	XXX	6,993,172	6,993,172	6,926,992	6,502,202		18,905		18,905		6,945,896		47,276	47,276		03/18/2027	3.B PL
92215*-AD-0	VARDIMAN Vardiman DD T/L 1L 3/22		07/01/2024	Various	XXX	5,788,915	5,788,915	5,737,973	5,398,755		1,189		1,189		5,751,594		37,321	37,321	262,884	03/18/2027	3.B PL
BGH79X-BE-7	ARCLINE ARCLINE FAIRBANKS 1L TL CL 9.6		08/05/2024	Redemption 100.0000	XXX	18,915,000	18,915,000	18,820,425	18,864,541		50,459		50,459		18,915,000			0	512,357	06/23/2028	4.C FE
BGH7DC-XA-2	SOTHEBYS SOTHEBYS 1L TLB CL REFI 10.041		07/02/2024	Redemption 100.0000	XXX	2,909	2,909	2,909	2,909				0		2,909			0	14,543	01/15/2027	4.C FE
1909999999 - Bonds - Unaffiliated Bank Loans						65,180,683	65,196,766	64,439,851	62,208,270	0	319,969	0	319,969	0	65,096,086	0	84,597	84,597	3,660,878	XXX	XXX
2509999997 - Bonds - Subtotals - Bonds - Part 4						782,482,605	790,444,425	773,681,913	741,671,181	0	5,112,045	0	5,112,045	30,629	784,558,560	(28,834)	(2,272,621)	(2,301,455)	34,305,824	XXX	XXX
2509999999 - Bonds - Subtotals - Bonds						782,482,605	790,444,425	773,681,913	741,671,181	0	5,112,045	0	5,112,045	30,629	784,558,560	(28,834)	(2,272,621)	(2,301,455)	34,305,824	XXX	XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Perpetual Preferred																					
29452E-AA-9	EQUITABLE HOLDINGS INC EQH 4.95 PERP		09/30/2024	IMPERIAL CAPTIAL	12,633,000.000	12,486,327		12,633,000	12,021,171	611,829			611,829		12,633,000		(146,673)	(146,673)	462,435	XXX	2.C FE
313148-85-0	FEDERAL AGRICULTURAL MORTGAGE FAMCA 5 3/		09/30/2024	BOK Financial Securities Inc.	13,356.000	321,906		333,900	308,390	25,510			25,510		333,900		(11,994)	(11,994)	14,406	XXX	4.B
48128B-AF-8	JPMORGAN CHASE JPM 5 PERP		08/01/2024	Call 100.0000	20,000,000.000	20,000,000		20,000,000	19,635,400	364,600			364,600		20,000,000			0	1,000,000	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
808513-BD-6	CHARLES SCHWAB CORP SCHW 5 3/8 PERP		07/11/2024	IMPERIAL CAPTIAL	1,763,000.000	1,747,574		1,838,000	1,738,530	45,674	53,796		99,470		1,838,000		(90,426)	(90,426)	58,173	XXX	2.C FE
BGH8BL-9Q-4	YAK HOLDING II LLC SERIES A PFD		08/01/2024	Redemption 0.0000									0					0		XXX	6.
BGH8BL-9R-2	YAK HOLDING II LLC SERIES B-1 PFD		08/01/2024	Redemption 0.0000									0					0		XXX	6.
BGH8BL-9S-0	YAK HOLDING II LLC SERIES B-2 PFD		08/01/2024	Redemption 0.0000									0					0		XXX	6.
775109-BS-9	JAPAN 20 YEAR ISSUE RCICN 5 1/4 03/15/20		09/16/2024	Various	4,216,000.000	4,125,443		4,216,000	4,045,960	170,040			170,040		4,216,000		(90,558)	(90,558)	209,471	XXX	3.B FE
EP0599-00-1	RENAISSANCERE HOLDINGS LTD RNR 4.2 PERP	D	09/30/2024	BOK Financial Securities Inc.	170,550.000	3,163,342		4,262,081	2,972,687	1,289,394			1,289,394		4,262,081		(1,098,739)	(1,098,739)	115,874	XXX	2.B FE
4019999999 - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Perpetual Preferred						41,844,592	XXX	43,282,981	40,722,138	2,507,047	53,796	0	2,560,843	0	43,282,981	0	(1,438,390)	(1,438,390)	1,860,359	XXX	XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Redeemable Preferred																					
759351-80-2	REINSURANCE GRP OF AMER REINSURANCE GROU		09/30/2024	BOK Financial Securities Inc.	60,984.000	1,534,576		1,524,600	1,541,676	(17,076)			(17,076)		1,524,600		9,976	9,976	48,681	XXX	2.B FE
4029999999 - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Redeemable Preferred						1,534,576	XXX	1,524,600	1,541,676	(17,076)	0	0	(17,076)	0	1,524,600	0	9,976	9,976	48,681	XXX	XXX
4509999997 - Preferred Stocks - Subtotals - Preferred Stocks - Part 4						43,379,168	XXX	44,807,581	42,263,814	2,489,971	53,796	0	2,543,767	0	44,807,581	0	(1,428,414)	(1,428,414)	1,909,040	XXX	XXX
4509999999 - Preferred Stocks - Subtotals - Preferred Stocks						43,379,168	XXX	44,807,581	42,263,814	2,489,971	53,796	0	2,543,767	0	44,807,581	0	(1,428,414)	(1,428,414)	1,909,040	XXX	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Publicly Traded																					
382863-11-6	GORES HOLDINGS VIII INC GIIXW		08/01/2024	Tax Free Exchange			XXX						0					0		XXX	XXX
38286T-11-9	GORES HOLDINGS VII INC GSEVW		08/01/2024	Tax Free Exchange			XXX						0					0		XXX	XXX
382870-11-1	GORES TECHNOLOGY PARTNERS INC GTPAW		08/01/2024	Tax Free Exchange			XXX						0					0		XXX	XXX
38287A-11-9	GORES TECHNOLOGY PARTNERS II I GTPBW		08/01/2024	No Broker	345,934.000	390,179	XXX	390,179					0		390,179			0		XXX	XXX
48253T-11-7	KKR ACQUISITION HOLDINGS I COR KAHC/WS		07/01/2024	Various	324,946.000	347,431	XXX	347,431		347,431			347,431		347,431			0		XXX	XXX
SBN7QK-M3-4	MSD ACQUISITION CORP MSD ACQUISITION COR		07/01/2024	Various	42,852.000	52,849	XXX	52,849	4	52,845			52,845		52,849			0		XXX	XXX
5019999999 - Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Publicly Traded						790,459	XXX	790,459	4	400,276	0	0	400,276	0	790,459	0	0	0	0	XXX	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Other																					
00775W-11-0	AEQUI ACQUISITION CORP ARBGW		07/01/2024	Various	87,350.000	93,861	XXX	93,861	9	93,852			93,852		93,861			0		XXX	XXX
BGH5BF-8Z-4	VELOCITY HOLDINGS VELOCITY HOLDINGS		07/01/2024	DIRECT	0.010	1	XXX	4	14	(10)			(10)		4		(3)	(3)		XXX	XXX
5029999999 - Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Other						93,862	XXX	93,865	23	93,842	0	0	93,842	0	93,865	0	(3)	(3)	0	XXX	XXX
5989999997 - Common Stocks - Subtotals - Common Stocks - Part 4						884,321	XXX	884,324	27	494,118	0	0	494,118	0	884,324	0	(3)	(3)	0	XXX	XXX
5989999999 - Common Stocks - Subtotals - Common Stocks						884,321	XXX	884,324	27	494,118	0	0	494,118	0	884,324	0	(3)	(3)	0	XXX	XXX
5999999999 - Common Stocks - Subtotals - Preferred and Common Stocks						44,263,489	XXX	45,691,905	42,263,841	2,984,089	53,796	0	3,037,885	0	45,691,905	0	(1,428,417)	(1,428,417)	1,909,040	XXX	XXX
6009999999 Totals						826,746,094	XXX	819,373,818	783,935,022	2,984,089	5,165,841	0	8,149,930	30,629	830,250,465	(28,834)	(3,701,038)	(3,729,872)	36,214,864	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-	05/15/2024	05/15/2025	1,891		953.0521	0	37,620		23,422		57,861			(14,198)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	08/28/2024	08/28/2025	1,854		969.44291999999996	0	41,760		37,974		53,462			(3,786)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	07/17/2024	07/17/2025	2,965		982.35479999999995	0	68,440		54,338		70,587			(14,102)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	05/22/2024	05/22/2025	2,618		953.93957	0	57,250		36,747		93,516			(20,503)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	06/26/2024	06/26/2025	3,833		965.97	0	80,660		59,387		107,651			(21,273)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	08/14/2024	08/14/2025	931		969.45236	0	18,000		15,676		25,108			(2,324)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	06/12/2024	06/12/2025	1,558		955.06618000000003	0	34,800		24,284		48,372			(10,516)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	07/31/2024	07/31/2025	1,553		969.02838999999994	0	30,750		25,597		36,306			(5,153)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	05/08/2024	05/08/2025	1,372		951.32010000000002	0	25,480		15,372		48,908			(10,108)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	05/30/2024	05/30/2025	2,006		948.99005999999997	0	41,800		27,675		81,110			(14,125)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	08/28/2024	08/28/2026	824		968.47055999999998	0	25,440		24,288		33,103			(1,152)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	07/17/2024	07/17/2026	920		980.38220000000001	0	29,250		26,241		33,373			(3,009)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	07/31/2024	07/31/2026	2,381		966.13	0	68,770		63,016		85,904			(5,754)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	08/28/2024	08/28/2029	4,121		970.41528000000005	0	179,200		175,960		244,576			(3,240)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	05/08/2024	05/08/2029	4,010		953.21519999999998	0	149,340		137,550		263,990			(11,790)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	08/14/2024	08/14/2029	3,208		969.45236	0	131,750		128,357		184,902			(3,393)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	07/17/2024	07/17/2029	4,498		986.3	0	189,200		181,425		246,203			(7,775)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	05/15/2024	05/15/2029	3,361		954.00419999999997	0	131,200		121,346		210,211			(9,854)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	06/12/2024	06/12/2029	4,363		957.94	0	175,560		164,978		267,691			(10,582)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	07/31/2024	07/31/2029	4,865		968.06226000000004	0	200,220		193,528		271,790			(6,692)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	05/22/2024	05/22/2029	4,085		956.81	0	163,410		151,763		264,802			(11,647)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	05/30/2024	05/30/2029	2,006		946.14023999999995	0	81,890		76,371		145,463			(5,519)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	06/26/2024	06/26/2029	4,040		965.97	0	166,140		157,401		242,325			(8,739)				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		12,280		17,756			(4,640)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	ML-	08/15/2024	08/15/2025	333		4755	0	26,560		23,204		30,614			(3,356)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML-	08/07/2024	08/07/2025	18		38647	0	34,790		29,629		74,202			(5,161)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML-	09/05/2024	09/05/2025	34		41000	0	23,660		22,035		28,853			(1,625)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML-	08/07/2024	08/07/2025	31		38298	0	24,240		20,644		32,769			(3,596)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML-	09/05/2024	09/05/2025	12		40878	0	20,500		19,092		30,778			(1,408)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BAML-	09/06/2024	09/05/2025	185		18661	0	60,860		57,151		75,495			(3,709)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BAML-	09/12/2024	09/12/2025	191		19462	0	104,340		99,180		115,135			(5,160)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BAML-	08/08/2024	08/08/2025	179		18395	0	75,900		64,849		94,413			(11,051)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML-	06/12/2024	06/12/2025	5,100		19465	0	54,570		38,079		7,122			(16,491)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML-	08/15/2024	08/15/2025	3,100		19490	0	28,830		25,187		35,899			(3,643)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML-	07/11/2024	07/11/2025	3,200		20211	0	30,400		23,635		3,644			(6,765)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML-	06/27/2024	06/27/2025	4,300		19789	0	42,570		31,460		29,163			(11,110)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML-	05/16/2024	05/16/2025	4,500		18558	0	53,100		33,390		36,754			(19,710)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML-	07/31/2024	07/31/2025	3,800		19362	0	35,340		29,418		58,341			(5,922)				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	BAML-	07/02/2024	07/02/2025	3,400		20012	0	41,480		31,224		7,440			(10,256)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML-	08/22/2024	08/22/2025	4,800		19492	0	46,080		41,143		63,216			(4,937)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML-	05/23/2024	05/23/2025	4,900		18623	0	51,450		33,443		83,297			(18,008)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML-	09/19/2024	09/19/2025	3,900		19840	0	35,880		34,796		38,479			(1,084)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML-	05/08/2024	05/08/2025	5,600		18085	0	56,000		33,785		3,459			(22,215)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML-	09/25/2024	09/25/2025	4,000		19973	0	36,800		36,295		37,159			(505)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML-	05/31/2024	05/30/2025	4,300		18537	0	45,150		30,142		65,704			(15,008)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML-	09/05/2024	09/05/2025	3,400		18930	0	36,720		34,198		47,661			(2,522)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML-	07/10/2024	07/10/2025	3,200		20675	0	30,400		23,552		1,093			(6,848)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML-	08/01/2024	08/01/2025	3,700		18890	0	32,560		27,193		57,575			(5,367)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML-	05/09/2024	05/09/2025	5,600		18113	0	57,680		35,151		7,896			(22,529)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML-	06/05/2024	06/05/2025	3,300		19035	0	40,590		27,543		964			(13,047)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML-	07/17/2024	07/17/2025	5,000		19799	0	56,500		44,859		44,686			(11,641)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	ML-	08/29/2024	08/29/2025	1,900		0.998	0	50,350		45,924		50,848			(4,426)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	ML-	08/08/2024	08/08/2025	1,900		0.999	0	38,950		33,279		46,588			(5,671)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	ML-	07/25/2024	07/25/2025	1,600		1.00699999999999	0	27,520		22,455		30,292			(5,065)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/27/2024	06/27/2025	3,100		0.997	0	87,110		64,375		98,732			(22,735)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	ML-	05/09/2024	05/09/2025	2,700		0.999	0	59,130		36,035		70,596			(23,095)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	ML-	08/01/2024	08/01/2025	1,600		0.999	0	32,160		26,859		35,520			(5,301)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	ML-	06/13/2024	06/13/2025	2,300		0.99	0	71,070		49,788		81,561			(21,282)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML-	09/25/2024	09/25/2025	319		2235	0	9,100		8,975		9,761			(125)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML-	07/10/2024	07/10/2025	341		2060	0	8,960		6,942		13,721			(2,018)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BAML-	05/02/2024	05/02/2025	1,290		2006	0	52,520		30,988		71,751			(21,532)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML-	06/05/2024	06/05/2025	474		2940	0	21,560		14,630		27,931			(6,930)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML-	05/22/2024	05/22/2025	268		2978	0	13,200		8,473		16,196			(4,727)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML-	08/14/2024	08/14/2025	169		2933	0	8,350		7,272		10,884			(1,078)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML-	06/05/2024	06/05/2025	169		2952	0	23,750		16,116		30,114			(7,634)				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		51,344		111,878			(35,676)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BAML-	07/25/2024	07/25/2025	826		3019	0	50,250		41,001		54,948			(9,249)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BAML-	05/16/2024	05/16/2025	929		2984	0	57,960		36,446		63,419			(21,514)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BAML-	08/15/2024	08/15/2025	731		2961	0	40,040		34,980		43,318			(5,060)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BAML-	05/09/2024	05/09/2025	768		3008	0	48,990		29,855		55,938			(19,135)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML-	08/21/2024	08/21/2025	8,298		393.72823	0	43,200		38,453		54,907			(4,747)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML-	08/21/2024	08/21/2025	9,595		389.48630000000003	0	65,120		57,964		81,760			(7,156)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML-	05/09/2024	05/09/2025	11,008		376.18459999999999	0	70,930		43,226		171,764			(27,704)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML-	08/15/2024	08/15/2025	3,662		390.75148000000002	0	18,200		15,900		28,732			(2,300)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML-	05/09/2024	05/09/2025	5,638		381.39904000000001	0	25,830		15,741		66,866			(10,089)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML-	08/15/2024	08/15/2025	8,108		386.92808000000002	0	51,460		44,957		79,122			(6,503)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML-	08/15/2024	08/15/2025	20,139		382.72233999999997	0	164,780		143,956		245,224			(20,824)				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		93,893		353,486			(60,177)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML-	08/21/2024	08/21/2025	22,301		384.85874000000001	0	197,800		176,064		244,539			(21,736)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML-	08/15/2024	08/14/2026	5,231		382.34	0	60,600		56,771		81,638			(3,829)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML-	08/21/2024	08/21/2026	7,261		384.47311000000002	0	89,320		84,419		104,579			(4,901)				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		45,455		109,981			(10,975)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML-	07/18/2024	07/17/2026	1,756		662.43317000000002	0	29,500		26,501		39,846			(2,999)				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)
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	BAML -	08/01/2024	08/01/2025	2,215		225.09269	0	5,900		4,927		7,539			(973)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	BAML -	06/27/2024	06/27/2025	2,326		213.91505000000001	0	6,100		4,508		8,805			(1,592)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	BAML -	07/18/2024	07/18/2025	3,986		227.81201999999999	0	10,350		8,246		13,661			(2,104)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	BAML -	08/22/2024	08/22/2025	2,616		229.82874000000001	0	5,640		5,036		6,761			(604)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	BAML -	06/06/2024	06/06/2025	4,557		218.11341999999999	0	12,400		8,448		17,819			(3,952)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	BAML -	09/12/2024	09/12/2025	2,116		233.49404000000001	0	6,450		6,131		6,974			(319)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	BAML -	09/26/2024	09/26/2025	2,024		241.79342	0	6,850		6,775		5,797			(75)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML -	08/28/2024	08/28/2025	20,739		206.92532	0	102,340		93,062		124,574			(9,278)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML -	07/17/2024	07/17/2025	18,141		203.34811999999999	0	91,390		72,560		146,881			(18,830)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML -	07/31/2024	07/31/2025	20,079		203.98580999999999	0	97,580		81,227		153,934			(16,353)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML -	09/18/2024	09/18/2025	7,695		209.18763999999999	0	32,640		31,564		37,749			(1,076)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML -	07/10/2024	07/10/2025	8,993		200.15	0	41,400		32,074		151,320			(9,326)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML -	07/24/2024	07/24/2025	14,339		200.83425	0	77,720		63,201		142,051			(14,519)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML -	05/01/2024	05/01/2025	16,637		197.5566	0	81,840		47,796		203,422			(34,044)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	07/31/2024	07/31/2026	7,346		203.98580999999999	0	49,500		45,358		68,941			(4,142)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	08/28/2024	08/28/2026	5,305		207.13265999999999	0	35,750		34,132		41,025			(1,618)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	07/10/2024	07/10/2026	4,497		201.15074999999999	0	27,000		23,963		75,307			(3,037)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	07/24/2024	07/24/2026	5,933		200.02525	0	45,720		41,455		70,708			(4,265)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	07/17/2024	07/17/2026	6,864		202.53227999999999	0	50,260		45,089		70,756			(5,171)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	09/18/2024	09/18/2026	5,290		208.14794000000001	0	35,310		34,729		38,567			(581)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML -	06/12/2024	06/12/2025	1,170		261.44675000000001	0	4,140		2,889		5,936			(1,251)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML -	07/31/2024	07/31/2025	3,827		261.04869000000002	0	24,700		20,561		24,334			(4,139)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML -	08/14/2024	08/14/2025	777		256.74547999999999	0	5,080		4,424		6,963			(656)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML -	08/21/2024	08/21/2025	1,159		265.27	0	4,260		3,792		5,361			(468)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML -	08/14/2024	08/14/2025	3,887		265.23505999999998	0	12,200		10,625		17,707			(1,575)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML -	06/20/2024	06/20/2025	1,937		259.64859999999999	0	10,600		7,630		13,100			(2,970)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML -	06/12/2024	06/12/2025	3,511		254.55985999999999	0	22,500		15,701		31,694			(6,799)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML -	08/21/2024	08/21/2025	4,637		258.5412	0	30,000		26,703		36,878			(3,297)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML -	09/11/2024	09/11/2025	3,856		258.84127999999998	0	25,500		24,169		29,177			(1,331)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML -	09/11/2024	09/11/2025	1,928		265.84399999999999	0	7,100		6,729		8,037			(371)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML -	07/10/2024	07/10/2025	1,158		266.42676	0	3,900		3,021		4,367			(879)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML -	05/30/2024	05/30/2025	792		249.01429999999999	0	6,240		4,131		11,170			(2,109)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML -	09/05/2024	09/05/2025	3,481		258.56	0	22,140		20,619		27,029			(1,521)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML -	05/08/2024	05/08/2025	1,186		257.05815999999999	0	5,040		3,041		9,322			(1,999)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	05/30/2024	05/29/2026	3,564		252.55	0	30,240		25,131		48,578			(5,109)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	09/11/2024	09/11/2026	3,085		259.10064	0	28,320		27,582		30,793			(738)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	06/20/2024	06/18/2026	775		257.84190000000001	0	6,880		5,915		8,141			(965)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML -	09/25/2024	09/25/2025	387		5960	0	54,740		53,988		55,193			(752)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML -	09/11/2024	09/11/2025	502		5955	0	78,600		74,497		71,411			(4,103)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML -	07/24/2024	07/24/2025	1,594		5759	0	232,760		189,277		394,470			(43,483)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML -	09/25/2024	09/25/2025	1,547		5942	0	232,760		229,563		234,252			(3,197)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML -	08/28/2024	08/28/2025	608		5887	0	96,840		88,061		106,197			(8,779)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML -	07/10/2024	07/10/2025	292		5812	0	41,310		32,004		60,922			(9,306)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML -	09/11/2024	09/11/2025	1,641		5937	0	271,460		257,290		247,803			(14,170)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML -	07/02/2024	07/02/2025	366		5717	0	50,610		38,097		95,538			(12,513)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML -	07/02/2024	07/02/2025	593		5689	0	90,100		67,823		167,380			(22,277)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML -	07/10/2024	07/10/2025	774		5841	0	99,000		76,698		147,021			(22,302)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML -	07/31/2024	07/31/2025	2,143		5839	0	301,250		250,766		420,057			(50,484)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML -	05/22/2024	05/22/2025	632		5674	0	97,200		62,390		194,657			(34,810)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML -	05/15/2024	05/15/2025	370		5654	0	54,600		33,993		105,935			(20,607)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML -	05/01/2024	05/01/2025	376		5575	0	51,450		30,048		143,196			(21,402)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML -	09/18/2024	09/18/2025	872		5965	0	127,920		123,703		110,523			(4,217)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML -	05/22/2024	05/22/2025	369		5679	0	55,650		35,720		111,844			(19,930)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML -	06/05/2024	06/05/2025	1,814		5733	0	252,720		171,489		466,118			(81,231)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML -	07/24/2024	07/24/2025	451		5742	0	69,680		56,663		117,029			(13,017)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML -	06/05/2024	06/05/2025	454		5744	0	60,580		41,108		112,686			(19,472)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML -	08/07/2024	08/07/2025	564		5852	0	89,100		75,882		115,919			(13,218)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML -	05/01/2024	05/01/2025	1,290		5542	0	198,000		115,636		529,879			(82,364)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML -	05/15/2024	05/15/2025	793		5654	0	117,000		72,843		227,006			(44,157)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML -	08/28/2024	08/28/2025	1,369		5911	0	201,690		183,405		221,271			(18,285)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML -	09/18/2024	09/18/2025	587		5924	0	98,350		95,108		85,874			(3,242)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML -	07/31/2024	07/31/2025	360		5845	0	49,560		41,255		69,287			(8,305)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML -	08/07/2024	08/07/2025	1,571		5881	0	225,400		191,962		295,043			(33,438)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	07/10/2024	07/10/2026	379		5812	0	73,920		65,605		98,570			(8,315)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	07/24/2024	07/24/2026	711		5753	0	143,910		130,486		211,674			(13,424)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	07/31/2024	07/31/2026	480		5845	0	92,680		84,925		117,623			(7,755)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	06/05/2024	06/05/2026	628		5727	0	122,040		102,453		193,549			(19,587)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	05/15/2024	05/15/2026	299		5689	0	54,910		44,577		92,152			(10,333)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	05/22/2024	05/22/2026	509		5685	0	101,500		83,375		173,598			(18,125)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	08/07/2024	08/07/2026	290		5928	0	52,020		48,167		62,540			(3,853)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	07/24/2024	07/24/2026	520		5753	0	105,300		95,478		154,925			(9,822)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	07/10/2024	07/10/2026	499		5818	0	96,280		85,450		128,303			(10,830)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	05/22/2024	05/22/2026	842		5668	0	174,720		143,520		297,287			(31,200)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	07/02/2024	07/02/2026	384		5717	0	73,260		64,216		117,692			(9,044)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	08/07/2024	08/07/2026	871		5869	0	179,010		165,750		214,536			(13,260)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	05/01/2024	05/01/2026	412		5581	0	75,900		60,157		167,788			(15,743)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	08/28/2024	08/28/2026	270		5899	0	56,800		54,229		59,577			(2,571)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	07/31/2024	07/31/2026	669		5827	0	134,550		123,291		170,369			(11,259)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	09/18/2024	09/18/2026	788		5953	0	166,380		163,641		154,893			(2,739)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	09/11/2024	09/11/2026	620		5937	0	138,380		134,773		126,071			(3,607)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	07/02/2024	07/02/2026	349		5717	0	66,600		58,378		107,024			(8,222)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	09/18/2024	09/18/2026	302		5948	0	64,440		63,379		60,136			(1,061)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	05/15/2024	05/15/2026	511		5660	0	100,340		81,457		166,957			(18,883)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	09/25/2024	09/25/2026	336		5960	0	67,800		67,335		65,410			(465)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	08/28/2024	08/28/2026	777		5893	0	165,600		158,104		173,631			(7,496)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	05/01/2024	05/01/2026	430		5570	0	81,360		64,485		178,764			(16,875)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	09/11/2024	09/11/2026	737		5931	0	166,320		161,985		152,028			(4,335)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	09/25/2024	09/25/2026	588		5960	0	118,650		117,836		114,534			(814)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML -	08/28/2024	08/27/2027	845		5893	0	219,500		212,873		227,355			(6,627)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML -	09/18/2024	09/17/2027	855		5965	0	215,730		213,362		202,748			(2,368)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML -	07/31/2024	07/30/2027	686		5827	0	168,000		158,624		205,442			(9,376)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML -	08/07/2024	08/06/2027	956		5875	0	236,880		225,177		275,967			(11,703)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML -	05/01/2024	04/30/2027	430		5575	0	98,640		85,000		191,546			(13,640)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML -	07/02/2024	07/02/2027	453		5723	0	105,560		96,876		156,728			(8,684)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML -	07/24/2024	07/23/2027	589		5765	0	142,460		133,597		196,625			(8,863)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML -	05/15/2024	05/14/2027	528		5637	0	132,300		115,702		202,149			(16,598)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML -	07/10/2024	07/09/2027	533		5830	0	124,000		114,697		157,950			(9,303)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML -	09/25/2024	09/24/2027	639		5936	0	164,540		163,787		160,527			(753)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML -	06/05/2024	06/04/2027	698		5744	0	160,800		143,587		237,640			(17,213)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML -	05/22/2024	05/21/2027	526		5662	0	133,500		117,607		208,275			(15,893)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML -	09/11/2024	09/10/2027	804		5961	0	207,360		203,755		191,757			(3,605)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML -	07/10/2024	07/10/2028	568		5818	0	155,430		146,700		193,448			(8,730)				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	BAML-	09/18/2024	09/18/2028	956		5965	0	278,730		276,439		264,375			(2,291)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	05/01/2024	05/01/2028	609		5575	0	159,460		142,957		289,719			(16,503)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	08/07/2024	08/07/2028	1,212		5863	0	352,160		339,135		403,668			(13,025)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	09/11/2024	09/11/2028	1,021		5967	0	301,950		298,021		281,467			(3,929)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	05/22/2024	05/22/2028	684		5674	0	193,050		175,849		289,071			(17,201)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	09/25/2024	09/25/2028	757		5948	0	221,850		221,090		215,687			(760)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	07/31/2024	07/31/2028	754		5839	0	209,000		200,268		250,381			(8,732)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	06/05/2024	06/05/2028	907		5750	0	239,200		220,031		339,426			(19,169)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	08/28/2024	08/28/2028	1,031		5887	0	310,490		303,472		320,444			(7,018)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	07/24/2024	07/24/2028	676		5747	0	193,050		184,059		256,575			(8,991)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	05/15/2024	05/15/2028	581		5660	0	159,720		144,722		234,596			(14,998)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	07/02/2024	06/30/2028	523		5711	0	142,800		133,985		202,948			(8,815)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	08/28/2024	08/28/2029	1,386		5893	0	460,020		451,702		477,607			(8,318)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	06/05/2024	06/05/2029	820		5750	0	241,110		225,653		335,051			(15,457)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	05/22/2024	05/22/2029	667		5668	0	209,380		194,457		302,914			(14,923)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	08/07/2024	08/07/2029	1,520		5852	0	499,290		484,516		563,444			(14,774)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	09/18/2024	09/18/2029	1,324		5959	0	436,080		433,213		414,168			(2,867)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	05/15/2024	05/15/2029	634		5671	0	190,080		175,803		270,755			(14,277)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	07/10/2024	07/10/2029	705		5830	0	211,560		202,054		258,984			(9,506)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	09/25/2024	09/25/2029	1,160		5930	0	389,160		388,094		378,521			(1,066)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	07/24/2024	07/24/2029	1,109		5765	0	343,040		330,258		444,533			(12,782)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	05/01/2024	05/01/2029	538		5581	0	154,800		141,985		267,570			(12,815)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	07/31/2024	07/31/2029	1,577		5827	0	494,960		478,416		583,565			(16,544)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	07/02/2024	07/02/2029	942		5717	0	282,960		269,006		394,128			(13,954)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	09/11/2024	09/11/2029	1,155		5937	0	396,750		392,619		376,673			(4,131)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/22/2024	05/22/2025	13		39155	0	23,300		14,956		32,998			(8,344)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOM-	05/08/2024	05/08/2025	18		39213	0	24,570		14,823		43,527			(9,747)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/15/2024	05/15/2025	38		40068	0	26,400		16,436		34,751			(9,964)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOM-	06/12/2024	06/12/2025	18		38673	0	27,300		19,050		59,939			(8,250)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOM-	09/11/2024	09/11/2025	17		40739	0	30,170		28,595		43,330			(1,575)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOM-	05/08/2024	05/08/2025	56		38978	0	34,320		20,705		49,694			(13,615)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOM-	09/11/2024	09/11/2025	29		40617	0	19,200		18,198		20,676			(1,002)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/22/2024	05/22/2025	45		39592	0	35,100		22,530		47,168			(12,570)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/15/2024	05/15/2025	23		39788	0	35,370		22,021		44,748			(13,349)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOM-	09/25/2024	09/25/2025	31		41873	0	22,360		22,053		21,065			(307)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOM-	09/25/2024	09/25/2025	17		42208	0	23,940		23,611		27,753			(329)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/30/2024	05/30/2025	24		37502	0	17,640		11,679		24,006			(5,961)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOM-	06/12/2024	06/12/2025	31		38673	0	21,120		14,738		30,340			(6,382)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/20/2024	06/20/2025	23		39017	0	15,660		11,272		21,363			(4,388)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/30/2024	05/30/2025	16		38264	0	22,140		14,659		55,734			(7,481)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/31/2024	05/30/2025	83		38957	0	77,344		51,634		106,929			(25,710)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BOM-	07/25/2024	07/25/2025	170		18962	0	63,904		52,141		75,716			(11,763)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/27/2024	06/27/2025	238		19730	0	115,291		85,201		119,214			(30,090)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BOM-	05/23/2024	05/23/2025	193		18568	0	80,604		52,393		98,997			(28,211)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BOM-	06/13/2024	06/13/2025	230		19440	0	111,015		77,772		119,938			(33,244)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/31/2024	05/30/2025	167		18796	0	73,129		48,820		93,071			(24,309)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BOM-	05/09/2024	05/09/2025	210		18077	0	80,712		49,187		107,790			(31,525)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	07/11/2024	07/11/2025	163		20191	0	63,822		49,620		61,484			(14,202)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/06/2024	06/06/2025	152		18888	0	57,304		39,042		66,576			(18,262)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/20/2024	06/20/2025	5,600		19752	0	67,760		48,772		80,730			(18,988)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOM-	09/11/2024	09/11/2025	3,800		19237	0	30,400		28,813		45,815			(1,587)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOM-	09/18/2024	09/18/2025	3,800		19344	0	34,580		33,440		49,778			(1,140)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOM-	08/29/2024	08/29/2025	3,400		19325	0	22,780		20,777		34,839			(2,003)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/06/2024	06/06/2025	3,300		19021	0	39,930		27,205		2,263			(12,725)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOM-	08/28/2024	08/28/2025	3,400		19351	0	21,420		19,478		35,075			(1,942)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOM-	05/02/2024	05/02/2025	3,300		17542	0	31,350		18,497		15,659			(12,853)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOM-	09/06/2024	09/05/2025	3,300		18421	0	33,990		31,919		52,317			(2,071)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOM-	08/08/2024	08/08/2025	2,900		18414	0	31,320		26,760		56,349			(4,560)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOM-	09/12/2024	09/12/2025	3,700		19423	0	28,490		27,081		43,709			(1,409)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOM-	08/07/2024	08/07/2025	2,900		17867	0	29,000		24,698		69,737			(4,302)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOM-	07/24/2024	07/24/2025	4,400		19032	0	39,160		31,844		81,729			(7,316)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOM-	08/14/2024	08/14/2025	3,100		19023	0	28,210		24,568		52,238			(3,643)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOM-	07/25/2024	07/25/2025	4,300		18831	0	37,840		30,875		80,238			(6,965)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/21/2024	06/20/2025	5,500		19700	0	65,450		47,501		79,867			(17,949)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/22/2024	05/22/2025	4,800		18705	0	49,920		32,042		80,757			(17,878)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOM-	09/26/2024	09/26/2025	4,000		20116	0	36,800		36,396		41,045			(404)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOM-	06/13/2024	06/13/2025	5,100		19577	0	54,570		38,229		23,839			(16,341)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/26/2024	06/26/2025	4,400		19751	0	42,240		31,100		35,972			(11,140)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/30/2024	05/30/2025	4,200		18539	0	44,940		29,754		38,469			(15,186)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/15/2024	05/15/2025	4,600		18597	0	55,200		34,367		50,531			(20,833)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOM-	07/18/2024	07/18/2025	5,100		19705	0	55,080		43,882		55,574			(11,198)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	07/05/2024	07/03/2025	3,300		20392	0	39,270		29,998		645			(9,272)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BOM-	06/13/2024	06/13/2025	1,079		2033	0	40,128		28,112		51,750			(12,016)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BOM-	05/09/2024	05/09/2025	1,157		2067	0	54,960		33,494		70,624			(21,466)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/31/2024	05/30/2025	773		2099	0	34,544		23,061		43,660			(11,483)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/06/2024	06/06/2025	1,122		2021	0	52,210		35,572		66,070			(16,638)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOM-	05/08/2024	05/08/2025	270		2968	0	13,760		8,301		15,544			(5,459)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOM-	05/01/2024	05/01/2025	244		2887	0	16,590		9,689		25,853			(6,901)				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		8,019		10,563			(4,861)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOM-	09/18/2024	09/18/2025	163		3047	0	8,850		8,558		8,613			(292)				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		15,222		16,194			(9,228)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOM-	09/11/2024	09/11/2025	169		3001	0	21,900		20,757		34,712			(1,143)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	07/10/2024	07/10/2025	274		2917	0	11,600		8,987		14,981			(2,613)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOM-	09/11/2024	09/11/2025	270		2972	0	11,200		10,615		13,348			(585)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BOM-	05/23/2024	05/23/2025	779		2964	0	54,993		35,745		67,196			(19,248)				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	BOM-	07/17/2024	07/17/2025	19,876		381.61523999999997	0	172,520		136,973		246,178			(35,547)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOM-	07/17/2024	07/17/2025	7,061		390.02760000000001	0	35,640		28,297		52,365			(7,343)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	07/11/2024	07/11/2025	20,988		381.93234000000001	0	166,400		129,371		253,856			(37,029)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	07/11/2024	07/11/2025	5,772		389.17457000000002	0	28,380		22,065		44,829			(6,315)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOM-	07/17/2024	07/17/2025	13,338		386.2038	0	87,210		69,241		126,565			(17,969)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	07/11/2024	07/11/2025	13,380		384.21935999999999	0	91,800		71,372		141,939			(20,428)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BOM-	07/17/2024	07/17/2026	5,492		381.99761999999998	0	65,520		58,779		85,522			(6,741)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	07/11/2024	07/10/2026	3,935		378.50180999999998	0	51,000		45,326		69,918			(5,674)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOM-	08/22/2024	08/22/2025	2,294		391.56529999999998	0	10,710		9,563		12,875			(1,148)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOM-	08/29/2024	08/29/2025	1,771		395.19	0	7,350		6,704		7,903			(646)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOM-	08/08/2024	08/08/2025	1,550		385.05504999999999	0	7,740		6,613		11,783			(1,127)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOM-	09/19/2024	09/19/2025	1,760		398.82288999999997	0	7,560		7,332		8,376			(228)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOM-	05/09/2024	05/09/2025	1,862		375.10827999999998	0	14,210		8,660		24,713			(5,550)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOM-	07/18/2024	07/18/2025	4,681		382.60735	0	26,820		21,368		38,219			(5,452)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOM-	09/06/2024	09/05/2025	1,776		394.56416999999999	0	9,170		8,611		11,030			(559)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOM-	09/12/2024	09/12/2025	1,262		399.05396000000002	0	4,950		4,705		5,427			(245)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/21/2024	06/20/2025	2,904		378.00247999999999	0	14,410		10,458		24,705			(3,952)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOM-	08/29/2024	08/29/2025	11,387		410.60241000000002	0	117,450		107,125		121,746			(10,325)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOM-	09/12/2024	09/12/2025	8,580		414.11259999999999	0	74,800		71,101		80,177			(3,699)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOM-	09/18/2024	09/18/2025	10,076		416.44251000000003	0	77,600		75,042		85,030			(2,558)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/21/2024	06/20/2025	30,626		409.06079999999997	0	141,520		102,710		280,867			(38,810)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOM-	09/06/2024	09/05/2025	5,835		411.51348000000002	0	51,750		48,596		60,879			(3,154)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOM-	08/07/2024	08/07/2025	12,710		403.24346000000003	0	112,210		95,563		181,673			(16,647)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOM-	08/21/2024	08/21/2025	20,911		425.07976000000002	0	69,700		62,041		94,352			(7,659)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/05/2024	06/05/2025	24,148		403.97248000000002	0	130,130		88,303		278,639			(41,828)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOM-	06/12/2024	06/12/2025	9,044		393.61964999999998	0	88,400		61,686		172,995			(26,714)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOM-	09/25/2024	09/25/2025	12,569		416.50707	0	99,000		97,640		108,214			(1,360)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOM-	05/09/2024	05/09/2025	30,064		404.04950000000002	0	159,330		97,099		314,591			(62,231)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOM-	08/07/2024	08/07/2025	24,383		419.43488000000002	0	72,380		61,642		147,143			(10,738)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOM-	09/05/2024	09/05/2025	20,707		429.67084999999997	0	64,780		60,331		74,608			(4,449)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOM-	09/12/2024	09/12/2025	24,982		430.75635999999997	0	73,260		69,637		86,954			(3,623)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/05/2024	06/05/2025	7,961		394.92831999999999	0	75,300		51,096		142,014			(24,204)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOM-	08/14/2024	08/14/2025	18,022		424.54306000000003	0	47,600		41,454		81,240			(6,146)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOM-	05/01/2024	05/01/2025	8,901		389.26650000000001	0	83,490		48,760		187,290			(34,730)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOM-	08/08/2024	08/08/2025	12,662		404.79154	0	115,150		98,384		168,972			(16,766)				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	BOM-	07/24/2024	07/24/2025	6,530		399.33341000000001	0	67,500		54,890		107,320			(12,610)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOM-	09/19/2024	09/19/2025	10,060		417.51150000000001	0	74,000		71,764		80,459			(2,236)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOM-	09/19/2024	09/19/2025	20,874		432.22381000000001	0	54,780		53,125		68,411			(1,655)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOM-	08/28/2024	08/28/2025	21,288		428.52474000000001	0	67,200		61,108		79,295			(6,092)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOM-	06/12/2024	06/12/2025	26,599		405.27409999999998	0	127,000		88,621		292,823			(38,379)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOM-	08/22/2024	08/22/2025	10,960		408.04399999999998	0	111,370		99,438		130,183			(11,933)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOM-	08/28/2024	08/28/2025	11,151		409.97901000000002	0	113,960		103,628		122,606			(10,332)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOM-	08/21/2024	08/21/2025	11,220		407.82560000000001	0	112,200		99,870		134,317			(12,330)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/21/2024	06/20/2025	5,544		395.04667999999998	0	59,850		43,437		101,579			(16,413)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOM-	08/08/2024	08/08/2025	24,032		421.04512	0	75,330		64,362		131,775			(10,968)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOM-	09/06/2024	09/05/2025	20,803		428.06862000000001	0	62,320		58,522		83,402			(3,798)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOM-	09/25/2024	09/25/2025	22,121		431.22604000000001	0	65,120		64,225		80,050			(895)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOM-	09/05/2024	09/05/2025	5,808		412.64242000000002	0	54,970		51,195		57,240			(3,775)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOM-	08/29/2024	08/29/2025	21,509		429.17633999999998	0	68,850		62,797		77,076			(6,053)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOM-	09/18/2024	09/18/2025	20,907		431.13114000000002	0	59,760		57,790		73,337			(1,970)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOM-	08/22/2024	08/22/2025	21,155		425.30739999999997	0	73,040		65,214		94,525			(7,826)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOM-	05/09/2024	05/09/2025	13,569		395.02886000000001	0	123,930		75,525		226,456			(48,405)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOM-	07/24/2024	07/24/2025	30,036		414.26533999999998	0	121,900		99,127		232,727			(22,773)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOM-	07/18/2024	07/18/2025	29,647		414.90787	0	132,240		105,356		215,783			(26,884)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOM-	05/01/2024	05/01/2025	21,579		401.50058999999999	0	93,600		54,664		253,502			(38,936)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	07/05/2024	07/02/2026	1,991		651.30318	0	29,370		25,922		50,536			(3,448)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOM-	07/25/2024	07/24/2026	2,653		669.37440000000004	0	36,150		32,823		52,652			(3,327)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOM-	09/26/2024	09/25/2026	1,837		664.10247000000004	0	42,790		42,555		44,481			(235)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/06/2024	06/05/2026	1,265		628.74192000000005	0	27,650		23,244		43,189			(4,406)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOM-	08/22/2024	08/21/2026	2,729		690.06332999999995	0	33,120		31,346		40,802			(1,774)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOM-	08/01/2024	07/31/2026	3,115		681.24977999999999	0	41,940		38,483		51,538			(3,457)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOM-	08/29/2024	08/28/2026	1,856		704.74408000000005	0	20,460		19,561		21,900			(899)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOM-	09/19/2024	09/18/2026	3,683		696.55673999999999	0	46,420		45,719		52,649			(701)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/31/2024	05/29/2026	1,268		645.53349000000003	0	20,720		17,290		33,190			(3,430)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOM-	08/08/2024	08/07/2026	2,264		674.19298000000003	0	30,550		28,326		42,738			(2,224)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOM-	09/12/2024	09/11/2026	2,355		696.20633999999995	0	28,280		27,581		33,318			(699)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOM-	05/23/2024	05/22/2026	4,180		646.04046000000005	0	66,010		54,522		107,218			(11,488)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/16/2024	05/16/2025	3,285		1174	0	225,069		141,525		273,448			(83,544)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/22/2024	08/22/2025	5,427		1227	0	354,420		316,446		375,895			(37,974)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	06/27/2024	06/27/2025	1,795		1219	0	115,236		85,161		105,828			(30,075)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/25/2024	07/25/2025	5,683		1198	0	307,932		251,252		425,499			(56,680)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/09/2024	05/09/2025	3,850		1171	0	220,500		134,377		307,993			(86,123)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/06/2024	09/05/2025	5,666		1214	0	317,714		298,352		442,489			(19,362)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/19/2024	09/19/2025	7,163		1181	0	565,400		548,314		562,278			(17,086)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/05/2024	07/03/2025	4,206		1230	0	260,884		199,286		219,506			(61,598)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	06/06/2024	06/06/2025	4,429		1197	0	270,777		184,485		307,582			(86,292)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/29/2024	08/29/2025	5,945		1204	0	396,504		361,647		440,164			(34,857)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/26/2024	09/26/2025	5,523		1215	0	382,160		377,960		374,541			(4,200)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/15/2024	08/15/2025	3,453		1206	0	221,760		193,735		232,690			(28,025)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/12/2024	09/12/2025	6,565		1230	0	373,600		355,125		397,094			(18,475)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/01/2024	08/01/2025	5,417		1204	0	344,955		288,094		406,073			(56,861)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/25/2024	04/25/2025	2,405		1120	0	194,544		111,014		287,977			(83,530)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/08/2024	08/08/2025	4,120		1184	0	250,390		213,932		320,973			(36,458)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	06/21/2024	06/20/2025	734		1221	0	49,059		35,605		44,539			(13,454)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/31/2024	05/30/2025	3,982		1184	0	231,710		154,687		299,428			(77,023)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/23/2024	05/23/2025	3,704		1176	0	245,696		159,702		318,700			(85,994)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	06/13/2024	06/13/2025	3,105		1195	0	221,084		154,880		205,744			(66,204)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/18/2024	07/18/2025	4,029		1214	0	257,348		205,030		262,821			(52,318)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/11/2024	07/11/2025	3,644		1216	0	283,725		220,588		253,005			(63,137)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/02/2024	05/02/2025	4,017		1144	0	226,918		133,888		379,634			(93,030)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	06/21/2024	06/18/2026	1,060		1215	0	93,977		81,127		92,513			(12,850)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/25/2024	04/24/2026	2,577		1183	0	183,480		144,253		259,090			(39,227)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/09/2024	05/08/2026	2,481		1172	0	188,500		151,840		253,395			(36,660)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/08/2024	08/07/2026	2,018		1183	0	163,824		151,897		200,034			(11,927)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	06/21/2024	06/18/2026	326		1203	0	30,596		26,412		30,241			(4,184)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/19/2024	09/18/2026	2,930		1210	0	251,460		247,660		250,809			(3,800)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/02/2024	05/01/2026	1,659		1132	0	131,974		105,033		202,135			(26,941)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/02/2024	05/01/2026	786		1173	0	50,616		40,283		78,565			(10,333)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/12/2024	09/11/2026	985		1258	0	67,008		65,351		70,432			(1,657)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	06/27/2024	06/26/2026	408		1267	0	27,120		23,581		26,426			(3,539)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/25/2024	04/24/2026	773		1253	0	38,142		29,988		54,091			(8,155)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/29/2024	08/28/2026	1,156		1257	0	77,672		74,258		85,210			(3,414)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/22/2024	08/21/2026	164		1273	0	11,292		10,687		11,969			(605)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/29/2024	08/28/2026	2,890		1211	0	243,005		232,323		265,906			(10,682)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/22/2024	08/21/2026	411		1214	0	37,365		35,363		39,641			(2,002)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/18/2024	07/17/2026	1,809		1197	0	163,834		147,181		172,607			(16,653)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/01/2024	07/31/2026	417		1274	0	24,540		22,517		28,452			(2,023)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/06/2024	09/04/2026	592		1249	0	38,059		36,904		49,440			(1,155)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/15/2024	08/14/2026	414		1239	0	29,450		27,589		31,229			(1,861)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/01/2024	07/31/2026	1,000		1208	0	81,828		75,084		94,547			(6,744)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/11/2024	07/10/2026	891		1266	0	68,255		60,661		63,952			(7,594)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/23/2024	05/22/2026	926		1193	0	72,325		59,738		91,837			(12,587)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/25/2024	07/24/2026	424		1227	0	26,990		24,506		35,415			(2,484)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/16/2024	05/15/2026	1,348		1183	0	112,384		91,612		136,232			(20,772)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/31/2024	05/29/2026	2,372		1178	0	188,048		156,923		239,418			(31,125)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	06/13/2024	06/12/2026	817		1260	0	53,580		45,558		52,212			(8,022)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	06/13/2024	06/12/2026	981		1234	0	73,344		62,363		72,242			(10,981)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/05/2024	07/02/2026	1,860		1236	0	148,212		130,811		137,770			(17,401)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/12/2024	09/11/2026	3,200		1213	0	270,933		264,234		284,382			(6,699)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/11/2024	07/10/2026	1,296		1210	0	128,368		114,085		122,603			(14,283)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/31/2024	05/29/2026	254		1224	0	15,993		13,346		20,380			(2,647)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	06/06/2024	06/05/2026	251		1263	0	14,385		12,093		16,490			(2,292)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/19/2024	09/18/2026	1,058		1246	0	76,141		74,991		75,851			(1,150)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/09/2024	05/08/2026	428		1211	0	26,500		21,346		35,986			(5,154)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/23/2024	05/22/2026	926		1225	0	61,666		50,934		78,332			(10,732)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/18/2024	07/17/2026	987		1250	0	69,180		62,148		72,320			(7,032)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/06/2024	09/04/2026	2,791		1219	0	208,395		202,071		267,846			(6,324)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/25/2024	07/24/2026	2,460		1182	0	196,069		178,024		254,448			(18,045)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/15/2024	08/14/2026	1,726		1203	0	147,441		138,125		155,522			(9,316)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/05/2024	07/02/2026	890		1279	0	57,508		50,756		52,488			(6,752)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/26/2024	09/25/2026	1,381		1224	0	118,966		118,312		117,161			(654)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/08/2024	08/07/2026	420		1223	0	27,920		25,887		34,352			(2,033)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/06/2024	09/05/2025	36,254		348.66711199999997	0	302,375		283,948		413,117			(18,427)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/02/2024	05/02/2025	30,037		337.58559600000001	0	274,992		162,253		441,705			(112,739)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/31/2024	05/30/2025	24,074		344.84029600000002	0	208,994		139,522		261,423			(69,472)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/08/2024	08/08/2025	38,138		344.41099800000001	0	353,496		302,025		438,664			(51,471)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	06/13/2024	06/13/2025	6,551		346.05994500000003	0	69,644		48,789		63,532			(20,855)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/29/2024	08/29/2025	47,601		349.00389999999999	0	430,272		392,446		477,265			(37,826)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/23/2024	05/23/2025	10,700		339.58031399999999	0	126,947		82,516		161,786			(44,431)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/11/2024	07/11/2025	21,548		349.82635800000003	0	241,832		188,018		210,530			(53,814)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/25/2024	04/25/2025	11,105		341.85580199999998	0	99,104		56,552		143,174			(42,552)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/16/2024	05/16/2025	36,449		344.86201199999999	0	345,870		217,486		406,572			(128,384)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/21/2024	06/20/2025	32,685		349.73552000000001	0	326,140		236,700		284,631			(89,440)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/09/2024	05/09/2025	26,234		344.24908199999999	0	216,000		131,634		282,931			(84,366)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/19/2024	09/19/2025	38,132		348.75449600000002	0	354,296		343,589		349,594			(10,707)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	06/06/2024	06/06/2025	18,435		347.65662500000002	0	158,784		108,183		174,411			(50,601)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/12/2024	09/12/2025	22,863		352.42049300000002	0	177,600		168,818		188,073			(8,782)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/18/2024	07/18/2025	33,429		349.29850299999998	0	311,571		248,230		309,854			(63,341)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/01/2024	08/01/2025	17,256		352.66611899999998	0	127,740		106,684		144,948			(21,056)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/15/2024	08/15/2025	27,541		346.12643500000001	0	279,264		243,972		292,473			(35,292)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/26/2024	09/26/2025	35,827		346.84253799999999	0	399,420		395,031		391,928			(4,389)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/22/2024	08/22/2025	28,320		351.88679999999999	0	256,410		228,938		270,282			(27,473)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	06/27/2024	06/27/2025	13,094		351.41783299999997	0	114,172		84,374		101,572			(29,798)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/05/2024	07/03/2025	34,859		351.46109999999999	0	315,372		240,909		260,251			(74,463)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/25/2024	07/25/2025	28,434		344.640714	0	256,760		209,499		340,145			(47,261)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/15/2024	08/14/2026	2,869		342.29220500000002	0	42,050		39,393		44,267			(2,657)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/31/2024	05/29/2026	2,320		344.84029600000002	0	26,384		22,017		32,718			(4,367)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/09/2024	05/08/2026	3,789		344.24908199999999	0	40,300		32,462		53,534			(7,838)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/08/2024	08/07/2026	10,401		344.41099800000001	0	125,820		116,660		149,725			(9,160)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/06/2024	09/04/2026	10,151		349.01438999999999	0	112,840		109,416		142,563			(3,424)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/02/2024	05/01/2026	2,945		337.24699399999997	0	34,980		27,839		51,880			(7,141)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/12/2024	09/11/2026	13,146		348.92772300000001	0	159,804		155,853		167,197			(3,951)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/22/2024	08/21/2026	6,293		351.18302599999998	0	76,802		72,688		81,106			(4,114)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/21/2024	06/18/2026	3,979		344.45782100000002	0	59,906		51,714		57,920			(8,192)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/05/2024	07/02/2026	3,401		351.10963900000002	0	40,752		35,968		37,473			(4,784)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/25/2024	04/24/2026	5,845		344.25118800000001	0	62,060		48,792		85,832			(13,268)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/25/2024	07/24/2026	1,451		358.78512799999999	0	10,105		9,175		12,973			(930)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/16/2024	05/15/2026	3,471		342.78453000000002	0	45,288		36,918		53,746			(8,370)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	06/13/2024	06/12/2026	5,412		348.15727800000002	0	66,842		56,834		65,322			(10,008)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	06/27/2024	06/26/2026	569		352.11926599999998	0	6,392		5,558		6,202			(834)				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)
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/11/2024	07/10/2026	4,253		350.53522600000002	0	57,465		51,071		53,771			(6,394)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/19/2024	09/18/2026	10,529		345.61256400000002	0	142,894		140,735		142,079			(2,159)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/26/2024	09/25/2026	8,530		349.29992399999998	0	109,470		108,869		107,846			(601)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/29/2024	08/28/2026	7,456		348.65489600000001	0	89,752		85,807		98,043			(3,945)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	06/06/2024	06/05/2026	3,169		347.65662500000002	0	36,003		30,266		40,690			(5,737)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/23/2024	05/22/2026	2,024		343.72997099999998	0	25,137		20,762		31,266			(4,375)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/01/2024	07/31/2026	11,791		350.57314500000001	0	130,749		119,973		147,411			(10,776)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/18/2024	07/17/2026	7,714		349.64850200000001	0	92,313		82,930		95,065			(9,383)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/12/2024	09/12/2025	374		4853	0	41,220		39,182		50,272			(2,038)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/19/2024	09/19/2025	136		19423	0	45,630		44,251		46,023			(1,379)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/26/2024	09/26/2025	2,100		0.98499999999999999	0	57,120		56,492		55,418			(628)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/12/2024	09/12/2025	2,900		1.008	0	69,890		66,434		76,622			(3,456)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/19/2024	09/19/2025	1,100		0.998	0	21,010		20,375		19,961			(635)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/02/2024	05/02/2025	3,000		1.002	0	60,000		35,402		79,193			(24,598)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/15/2024	08/15/2025	2,300		0.996	0	55,890		48,827		61,037			(7,063)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/16/2024	05/16/2025	2,600		0.999	0	54,860		34,496		63,621			(20,364)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/22/2024	08/22/2025	1,500		0.97399999999999998	0	42,150		37,634		44,248			(4,516)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/06/2024	06/06/2025	1,500		0.999	0	34,200		23,301		39,689			(10,899)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/01/2024	05/01/2025	454		1978	0	16,209		9,466		28,365			(6,743)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/01/2024	05/01/2025	253		1949	0	32,265		18,843		62,259			(13,422)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/11/2024	09/11/2025	238		2104	0	6,615		6,270		8,659			(345)				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		25,702		50,517			(17,858)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	08/08/2024	08/08/2025	450		4664	0	52,920		45,215		72,086			(7,705)				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		32,057		46,503			(13,703)				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		31,528		42,915			(18,612)				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		46,292		66,127			(16,348)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	08/29/2024	08/29/2025	201		4936	0	25,200		22,985		25,388			(2,215)				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		34,684		47,785			(18,676)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	07/25/2024	07/25/2025	312		4888	0	28,950		23,621		35,367			(5,329)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	07/11/2024	07/11/2025	261		4956	0	26,000		20,214		25,778			(5,786)				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		26,891		37,983			(13,389)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	09/06/2024	09/05/2025	232		4738	0	24,860		23,345		31,079			(1,515)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	07/18/2024	07/18/2025	390		4880	0	37,620		29,972		42,424			(7,648)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	08/22/2024	08/22/2025	409		4856	0	45,800		40,893		50,636			(4,907)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	08/01/2024	08/01/2025	315		4775	0	28,200		23,552		35,496			(4,648)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	08/08/2024	08/08/2025	71		39210	0	61,264		52,344		75,573			(8,920)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/21/2024	06/20/2025	105		38915	0	70,889		51,449		88,702			(19,440)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	07/11/2024	07/11/2025	98		39475	0	81,549		63,402		98,839			(18,147)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/23/2024	05/23/2025	90		39300	0	67,550		43,908		88,436			(23,643)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	08/29/2024	08/29/2025	92		41211	0	79,724		72,715		83,823			(7,009)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	09/26/2024	09/26/2025	92		41880	0	82,641		81,733		80,590			(908)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	09/19/2024	09/19/2025	74		41731	0	67,890		65,838		66,796			(2,052)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	08/01/2024	08/01/2025	143		18928	0	55,296		46,181		65,748			(9,115)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	08/29/2024	08/29/2025	140		19847	0	57,483		52,430		64,783			(5,053)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	09/06/2024	09/05/2025	1,000		0.9879999999999999	0	21,700		20,378		24,635			(1,322)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	07/11/2024	07/11/2025	2,300		0.999	0	47,150		36,658		51,180			(10,492)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	04/25/2024	04/25/2025	1,900		0.999	0	36,860		21,034		48,567			(15,826)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	07/18/2024	07/18/2025	2,800		0.9919999999999999	0	66,080		52,646		70,921			(13,434)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/21/2024	06/20/2025	800		0.995	0	20,960		15,212		24,750			(5,748)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/23/2024	05/23/2025	2,000		0.999	0	46,200		30,030		55,561			(16,170)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/31/2024	05/30/2025	2,000		0.999	0	48,400		32,311		58,075			(16,089)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/15/2024	05/15/2025	379		2107	0	9,784		6,091		13,143			(3,693)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/26/2024	06/26/2025	248		2018	0	6,200		4,565		9,706			(1,635)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	08/08/2024	08/08/2025	851		2939	0	51,525		44,023		62,827			(7,502)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	08/01/2024	08/01/2025	692		3069	0	46,011		38,427		50,925			(7,584)				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		26,127		43,519			(9,873)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	08/29/2024	08/29/2025	489		3094	0	34,125		31,125		35,249			(3,000)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	09/06/2024	09/05/2025	5,215		386.19457	0	37,600		35,309		53,704			(2,291)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	07/25/2024	07/25/2025	4,254		384.80144999999999	0	20,000		16,319		45,410			(3,681)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/12/2024	06/12/2025	20,737		375.01157999999998	0	177,840		124,097		357,914			(53,743)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/20/2024	06/20/2025	9,540		383.03055000000001	0	55,080		39,645		108,792			(15,435)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/16/2024	05/16/2025	24,240		374.29374000000001	0	209,300		131,610		424,170			(77,690)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	09/05/2024	09/05/2025	5,199		387.35262	0	37,400		34,831		50,197			(2,569)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/12/2024	06/12/2025	2,659		383.28665999999998	0	13,300		9,281		29,954			(4,019)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	09/19/2024	09/19/2025	3,601		391.08249999999998	0	27,160		26,339		28,424			(821)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/21/2024	06/20/2025	9,565		382.02569999999997	0	55,080		39,975		115,381			(15,105)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	07/05/2024	07/03/2025	5,004		388.45355999999998	0	23,560		17,997		41,872			(5,563)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	09/18/2024	09/18/2025	14,956		396.71940000000001	0	71,340		68,988		82,343			(2,352)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	07/24/2024	07/24/2025	4,235		385.70317	0	20,960		17,044		42,815			(3,916)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	07/25/2024	07/25/2025	11,432		379.53534999999999	0	76,540		62,452		161,151			(14,088)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	08/14/2024	08/14/2025	3,663		390.20578	0	18,200		15,850		29,062			(2,350)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	09/06/2024	09/05/2025	5,997		392.33073000000002	0	28,750		26,998		43,042			(1,752)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/22/2024	05/22/2025	18,663		374.32983999999999	0	158,200		101,544		326,401			(56,656)				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		10,963		39,759			(6,117)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/12/2024	06/12/2025	12,495		379.14911999999998	0	83,190		58,050		176,318			(25,140)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/23/2024	05/23/2025	3,757		381.58336000000003	0	16,800		10,920		45,464			(5,880)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	07/31/2024	07/31/2025	5,255		390.09449999999998	0	23,600		19,645		41,142			(3,955)				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	BNP PARIBAS-	05/22/2024	05/22/2025	10,664		376.9554	0	77,200		49,553		164,444			(27,647)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	07/24/2024	07/24/2025	11,383		380.79216000000002	0	78,260		63,640		150,259			(14,620)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	08/14/2024	08/14/2025	8,373		386.76616000000001	0	52,800		45,982		81,555			(6,818)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/31/2024	05/30/2025	13,437		375.45898999999997	0	88,000		58,748		225,889			(29,252)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	07/31/2024	07/31/2025	18,130		380.58	0	151,110		125,787		243,351			(25,323)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	09/19/2024	09/19/2025	14,920		397.69125000000003	0	73,080		70,872		77,166			(2,208)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	08/14/2024	08/14/2025	20,148		382.56218000000001	0	164,010		142,833		246,951			(21,177)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	07/05/2024	07/03/2025	17,381		378.96055999999999	0	150,480		114,950		248,757			(35,530)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/16/2024	05/16/2025	15,183		378.04793999999998	0	104,310		65,591		221,037			(38,719)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	07/18/2024	07/18/2025	13,377		385.45386000000002	0	85,680		68,262		136,307			(17,418)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	09/19/2024	09/19/2025	22,379		388.36124999999998	0	197,490		191,522		206,913			(5,968)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/27/2024	06/27/2025	5,579		385.84075000000001	0	24,570		18,158		54,383			(6,413)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	07/18/2024	07/18/2025	19,934		380.87873999999999	0	168,720		134,420		260,899			(34,300)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	09/06/2024	09/05/2025	20,599		383.12648999999999	0	177,750		166,918		249,712			(10,832)				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		65,580		181,204			(23,160)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/31/2024	05/30/2025	19,080		372.48210999999998	0	150,520		100,486		366,975			(50,034)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/20/2024	06/20/2025	7,155		386.42687999999998	0	32,400		23,321		66,758			(9,079)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/23/2024	05/23/2025	10,734		374.87583999999998	0	76,000		49,400		183,536			(26,600)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/21/2024	06/20/2025	18,333		375.62723999999997	0	157,320		114,177		305,970			(43,143)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	09/18/2024	09/18/2025	3,610		390.1268	0	26,600		25,723		30,082			(877)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/20/2024	06/20/2025	18,019		376.61525999999998	0	155,040		111,595		287,059			(43,445)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	07/18/2024	07/18/2025	7,082		389.64771999999999	0	34,020		27,104		55,943			(6,916)				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		99,567		356,180			(53,613)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	07/25/2024	07/25/2025	18,344		375.39769999999999	0	158,010		128,926		314,164			(29,084)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	09/05/2024	09/05/2025	5,979		393.50718000000001	0	28,750		26,775		39,820			(1,975)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	07/05/2024	07/03/2025	6,057		383.89692000000002	0	39,100		29,868		66,621			(9,232)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	07/24/2024	07/24/2025	18,000		376.63668999999999	0	158,440		128,841		290,843			(29,599)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/16/2024	05/16/2025	3,196		383.30381999999997	0	15,480		9,734		34,711			(5,746)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	09/05/2024	09/05/2025	20,798		384.27534000000003	0	180,000		167,637		237,486			(12,363)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/27/2024	06/27/2025	16,205		375.30070999999998	0	142,740		105,486		275,345			(37,254)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/21/2024	06/20/2025	7,174		385.41311999999999	0	32,670		23,711		71,188			(8,959)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	09/18/2024	09/18/2025	22,434		387.41219999999998	0	194,010		187,614		218,305			(6,396)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	07/31/2024	07/31/2025	13,663		385.14695999999998	0	86,320		71,854		143,732			(14,466)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/22/2024	05/22/2026	3,199		374.70492000000002	0	36,000		29,571		64,019			(6,429)				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 - 2Y	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/21/2024	06/18/2026	3,985		376.00362000000001	0	45,450		39,235		76,919			(6,215)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	09/18/2024	09/18/2026	6,704		387.02440000000001	0	82,420		81,063		88,563			(1,357)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	09/19/2024	09/18/2026	6,431		388.36124999999998	0	78,500		77,314		80,270			(1,186)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/16/2024	05/15/2026	6,393		374.66915999999998	0	71,760		58,497		127,779			(13,263)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	09/06/2024	09/04/2026	3,390		382.74297999999999	0	41,340		40,086		52,676			(1,254)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	07/24/2024	07/24/2026	9,530		377.39222999999998	0	109,440		99,232		177,620			(10,208)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	09/05/2024	09/04/2026	3,640		384.27534000000003	0	43,540		42,045		53,282			(1,495)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	07/31/2024	07/31/2026	3,153		378.6771	0	39,240		35,957		56,192			(3,283)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/27/2024	06/26/2026	1,328		377.55928999999998	0	14,200		12,347		24,290			(1,853)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/31/2024	05/29/2026	3,494		371.36577999999997	0	39,650		33,087		78,773			(6,563)				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		29,239		69,342			(6,161)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	07/05/2024	07/02/2026	5,530		378.96055999999999	0	64,680		57,086		96,205			(7,594)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/20/2024	06/18/2026	4,240		376.99263000000002	0	48,480		41,678		78,894			(6,802)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	07/18/2024	07/17/2026	5,508		381.26	0	62,580		56,219		88,332			(6,361)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	08/14/2024	08/14/2026	5,233		382.18	0	60,600		56,693		82,167			(3,907)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/12/2024	06/12/2026	5,317		375.76386000000002	0	60,200		51,116		103,306			(9,084)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	07/25/2024	07/24/2026	9,837		376.15	0	111,000		100,784		191,661			(10,216)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	08/08/2024	08/08/2025	2,232		222.21791999999999	0	5,670		4,844		7,655			(826)				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		4,663		8,834			(1,762)				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		3,558		9,262			(2,472)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/02/2024	07/02/2025	2,376		963.71	0	49,450		37,223		52,217			(12,227)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/21/2024	08/21/2025	1,439		968.47582999999997	0	32,480		28,911		31,162			(3,569)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/02/2024	07/02/2026	1,137		963.71	0	32,560		28,540		31,619			(4,020)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/21/2024	08/21/2026	1,233		969.44722000000002	0	37,320		35,272		33,680			(2,048)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/02/2024	07/02/2029	3,616		961.78258000000005	0	152,250		144,742		132,310			(7,508)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/21/2024	08/21/2029	2,569		976.24694999999997	0	106,000		103,677		84,474			(2,323)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/26/2024	09/26/2025	115,257		272.16226499999999	0	725,340		717,369		571,421			(7,971)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/19/2024	09/19/2025	114,745		271.54042800000002	0	754,330		731,534		576,515			(22,796)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/05/2024	07/03/2025	73,468		264.359914	0	473,850		361,969		665,091			(111,881)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/09/2024	05/09/2025	139,159		259.74030099999999	0	939,120		572,317		1,741,631			(366,803)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/01/2024	08/01/2025	130,990		268.99112200000002	0	774,400		646,752		820,745			(127,648)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/25/2024	07/25/2025	112,684		265.875089	0	642,850		524,523		912,907			(118,327)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/12/2024	09/12/2025	137,205		271.85660000000001	0	842,980		801,294		689,577			(41,686)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/22/2024	08/22/2025	128,908		269.14912299999997	0	835,200		745,714		814,727			(89,486)				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)
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/15/2024	08/15/2025	120,615		268.913296	0	763,750		667,232		779,656			(96,518)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/11/2024	07/11/2025	142,199		266.964269	0	870,200		676,557		1,038,606			(193,643)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/23/2024	05/23/2025	140,256		261.92556400000001	0	803,730		522,425		1,505,160			(281,306)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/02/2024	05/02/2025	115,366		259.17540000000002	0	666,770		393,413		1,496,826			(273,357)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/08/2024	08/08/2025	101,198		266.53699599999999	0	621,000		530,580		786,733			(90,420)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/29/2024	08/29/2025	105,351		271.605996	0	589,950		538,086		536,090			(51,864)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/31/2024	05/30/2025	76,388		262.34424100000001	0	428,000		285,729		795,415			(142,271)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/21/2024	06/20/2025	75,570		263.355231	0	506,000		367,235		750,108			(138,765)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/06/2024	09/05/2025	76,332		269.33505000000002	0	484,100		454,598		477,852			(29,502)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/13/2024	06/13/2025	123,935		263.75567999999998	0	751,120		526,197		1,110,348			(224,923)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/06/2024	06/06/2025	130,916		262.73781500000001	0	821,100		559,431		1,330,444			(261,669)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/16/2024	05/16/2025	124,345		261.92539099999999	0	794,610		499,658		1,332,286			(294,952)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/18/2024	07/18/2025	110,941		265.83632799999998	0	769,230		612,848		899,530			(156,382)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/27/2024	06/27/2025	144,987		263.63417500000003	0	892,390		659,486		1,383,447			(232,904)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/23/2024	05/22/2026	47,389		261.40223600000002	0	380,680		314,429		573,578			(66,251)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/06/2024	09/04/2026	56,322		269.87479999999999	0	471,200		456,902		426,620			(14,298)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/08/2024	08/07/2026	27,736		266.80380000000002	0	227,920		211,327		251,361			(16,593)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/19/2024	09/18/2026	48,758		272.35750000000002	0	413,630		407,380		308,509			(6,250)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/11/2024	07/10/2026	44,156		265.09364799999997	0	403,560		358,658		439,012			(44,902)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/13/2024	06/12/2026	18,137		263.22764100000001	0	152,160		129,378		192,140			(22,782)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/06/2024	06/05/2026	43,639		263.26487200000003	0	354,200		297,762		476,926			(56,438)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/05/2024	07/02/2026	73,468		265.42160000000001	0	592,800		523,203		715,204			(69,597)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/02/2024	04/30/2026	60,577		259.17540000000002	0	474,140		377,216		821,572			(96,924)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/22/2024	08/21/2026	39,265		269.68904099999997	0	331,780		314,006		300,159			(17,774)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/29/2024	08/28/2026	68,386		270.253376	0	580,900		555,366		502,978			(25,534)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/16/2024	05/15/2026	36,885		262.71432299999998	0	298,760		243,541		413,352			(55,219)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/12/2024	09/11/2026	47,451		271.85660000000001	0	401,190		391,270		316,767			(9,920)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/26/2024	09/25/2026	47,718		272.70713499999999	0	397,800		395,614		303,424			(2,186)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/31/2024	05/29/2026	21,007		261.82060000000001	0	166,100		138,608		248,371			(27,492)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/15/2024	08/14/2026	39,339		269.182748	0	331,780		310,816		314,335			(20,964)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/01/2024	07/31/2026	42,795		268.45367800000002	0	357,650		328,173		349,747			(29,477)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/27/2024	06/26/2026	45,427		263.89833800000002	0	369,600		321,369		481,903			(48,231)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/09/2024	05/08/2026	43,965		261.309729	0	353,050		284,388		533,736			(68,662)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/25/2024	07/24/2026	34,295		265.07905599999998	0	282,100		256,138		341,147			(25,963)				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)
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/21/2024	06/18/2026	29,850		264.67995500000001	0	243,320		210,048		307,170			(33,272)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	CITI-	05/01/2024	05/01/2025	3,200		17319	0	30,720		17,941		36,261			(12,779)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	CITI-	08/21/2024	08/21/2025	4,800		19825	0	47,520		42,298		49,008			(5,222)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	06/06/2024	06/06/2025	7,174		383.49045999999998	0	36,450		24,834		73,336			(11,616)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	06/06/2024	06/06/2025	17,272		375.58731999999998	0	144,300		98,314		273,690			(45,986)				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		61,659		176,578			(28,841)				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		33,660		65,488			(6,380)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	09/26/2024	09/26/2025	1,506		399.96348	0	6,720		6,646		7,040			(74)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	09/26/2024	09/26/2025	22,090		432.23145	0	66,000		65,275		68,704			(725)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	09/26/2024	09/26/2025	12,300		417.09339	0	101,920		100,800		106,916			(1,120)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	07/11/2024	07/10/2026	1,430		645.60530000000006	0	25,440		22,609		43,886			(2,831)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	08/15/2024	08/14/2026	4,314		681.51552000000004	0	57,250		53,633		78,129			(3,617)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	05/09/2024	05/08/2026	3,075		644.61144000000002	0	51,170		41,218		85,512			(9,952)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/26/2024	06/26/2025	6,991		201.45150000000001	0	28,420		20,925		65,496			(7,495)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/26/2024	06/26/2026	7,491		200.04974999999999	0	49,200		42,721		90,184			(6,479)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	08/07/2024	08/07/2025	1,047		954.65741000000003	0	23,700		20,184		36,453			(3,516)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	07/24/2024	07/24/2025	2,487		972.16686000000004	0	54,240		44,107		67,499			(10,133)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	06/20/2024	06/20/2025	1,552		969.65868999999998	0	32,400		23,321		37,295			(9,079)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	07/10/2024	07/10/2025	2,241		978.98818000000006	0	45,320		35,111		36,610			(10,209)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	09/18/2024	09/18/2025	2,869		978.82	0	62,720		60,652		63,818			(2,068)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	08/07/2024	08/07/2026	1,047		940.29445999999996	0	38,900		36,019		52,547			(2,881)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	07/10/2024	07/10/2026	1,019		975.08393999999998	0	30,000		26,626		27,059			(3,374)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	06/20/2024	06/18/2026	1,138		963.84654999999998	0	35,090		30,167		40,140			(4,923)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	09/18/2024	09/18/2026	512		977.84118000000001	0	15,450		15,196		15,505			(254)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	07/10/2024	07/10/2029	1,732		1001	0	55,080		52,605		51,723			(2,475)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	07/24/2024	07/24/2029	4,975		972.16686000000004	0	202,560		195,013		229,564			(7,547)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	09/18/2024	09/18/2029	7,582		978.82	0	319,680		317,578		314,610			(2,102)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	08/07/2024	08/07/2029	5,550		955.61494000000005	0	230,550		223,728		283,426			(6,822)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	06/20/2024	06/20/2029	5,793		964.81524000000002	0	240,800		227,342		268,879			(13,458)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	GS-	05/09/2024	05/09/2025	124		39191	0	111,230		67,786		144,285			(43,444)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	07/31/2024	07/31/2025	45,593		112.41930000000001	0	216,750		180,427		115,345			(36,323)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	06/20/2024	06/20/2025	38,931		112.07872	0	220,440		158,668		121,878			(61,772)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	06/12/2024	06/12/2025	35,552		110.54848	0	192,800		134,536		109,878			(58,264)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	05/15/2024	05/15/2025	36,826		108.07689999999999	0	186,800		116,300		138,696			(70,500)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	07/02/2024	07/02/2025	23,715		112.82	0	120,150		90,443		58,968			(29,707)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	09/25/2024	09/25/2025	43,226		108.17702	0	225,130		222,038		229,005			(3,092)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	07/17/2024	07/17/2025	28,778		115.60015	0	160,710		127,597		76,395			(33,113)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	05/30/2024	05/30/2025	29,398		109.3	0	142,400		94,281		121,556			(48,119)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	08/07/2024	08/07/2025	33,374		105.71202	0	199,440		169,853		211,458			(29,587)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	05/08/2024	05/08/2025	37,006		107.5496	0	186,800		112,698		170,110			(74,102)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	09/18/2024	09/18/2025	36,347		107.36484	0	179,010		173,109		208,670			(5,901)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	08/28/2024	08/28/2025	30,167		109.4307	0	151,140		137,438		139,439			(13,702)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	05/22/2024	05/22/2025	27,322		108.55025999999999	0	151,500		97,244		117,426			(54,256)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	06/26/2024	06/26/2025	16,839		111.17149999999999	0	96,900		71,344		56,064			(25,556)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	09/11/2024	09/11/2025	31,770		107.17319999999999	0	145,520		137,924		173,634			(7,596)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	05/01/2024	05/01/2025	39,163		104.50915999999999	0	193,110		112,781		257,518			(80,330)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	06/05/2024	06/05/2025	20,691		110.38733999999999	0	95,450		64,770		60,386			(30,680)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	08/14/2024	08/14/2025	19,222		109.46850000000001	0	92,400		80,469		84,581			(11,931)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	07/24/2024	07/24/2025	23,314		112.96692	0	117,260		95,354		80,877			(21,906)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	08/21/2024	08/21/2025	31,022		109.37052	0	154,020		137,095		137,632			(16,925)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	07/10/2024	07/10/2025	30,986		114.63191999999999	0	171,720		133,036		65,446			(38,684)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	09/05/2024	09/05/2025	25,142		107.6	0	121,500		113,155		138,545			(8,345)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	08/21/2024	08/21/2026	20,985		109.26103999999999	0	140,990		133,254		132,347			(7,736)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	08/28/2024	08/28/2026	11,884		108.7728	0	83,070		79,310		79,625			(3,760)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	08/14/2024	08/14/2026	21,053		109.35925	0	138,000		129,103		132,381			(8,897)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	07/24/2024	07/24/2026	15,244		112.40152	0	106,080		96,185		85,451			(9,895)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	07/02/2024	07/02/2026	6,148		112.59435999999999	0	42,140		36,938		27,779			(5,202)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	05/01/2024	05/01/2026	21,014		102.93206000000001	0	149,600		118,570		195,132			(31,030)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	08/07/2024	08/07/2026	18,541		104.41494	0	151,400		140,185		160,986			(11,215)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	06/26/2024	06/26/2026	10,635		112.41175	0	72,720		63,144		51,907			(9,576)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	05/22/2024	05/22/2026	10,929		108.33029999999999	0	78,600		64,564		70,646			(14,036)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	09/18/2024	09/18/2026	12,116		108.11790000000001	0	76,310		75,054		85,728			(1,256)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	09/25/2024	09/25/2026	18,394		109.15649000000001	0	119,400		118,581		120,960			(819)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	07/10/2024	07/10/2026	24,961		115.20912	0	175,160		155,458		95,569			(19,703)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	06/12/2024	06/12/2026	25,775		109.87984	0	189,660		161,042		139,095			(28,618)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	05/08/2024	05/08/2026	26,829		109.0628	0	161,240		129,346		161,119			(31,894)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	06/05/2024	06/05/2026	17,992		110.49696	0	112,200		94,193		89,032			(18,007)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	07/31/2024	07/31/2026	31,289		112.30744	0	203,700		186,655		138,783			(17,045)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	05/30/2024	05/29/2026	22,049		109.3	0	141,840		117,875		136,433			(23,965)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	07/17/2024	07/17/2026	13,081		115.48350000000001	0	96,000		86,123		60,357			(9,877)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	05/15/2024	05/15/2026	20,254		108.07689999999999	0	135,080		109,660		119,355			(25,420)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	09/11/2024	09/11/2026	13,082		106.85328	0	84,000		81,811		95,776			(2,189)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	06/20/2024	06/18/2026	32,738		112.07872	0	238,280		204,849		168,481			(33,431)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	09/05/2024	09/04/2026	21,417		107.7076	0	138,460		133,705		153,688			(4,755)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	07/25/2024	07/25/2025	36,117		114.07396	0	81,180		66,238		52,424			(14,942)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	08/08/2024	08/08/2025	43,978		112.08981	0	80,360		68,659		86,715			(11,701)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	06/13/2024	06/13/2025	149,293		113.50637999999999	0	348,140		243,889		230,972			(104,251)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	05/09/2024	05/09/2025	84,746		113.1	0	192,960		117,593		115,771			(75,367)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	07/11/2024	07/11/2025	117,432		114.07675	0	303,750		236,157		136,339			(67,593)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	08/15/2024	08/15/2025	47,406		112.1354	0	100,170		87,511		95,054			(12,659)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	05/02/2024	05/02/2025	43,598		110.79075	0	130,340		76,904		107,783			(53,436)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	07/25/2024	07/25/2025	113,636		114.07396	0	255,420		208,406		164,943			(47,014)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	08/29/2024	08/29/2025	37,413		112.14774	0	87,360		79,680		80,244			(7,680)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	07/18/2024	07/18/2025	26,903		113.73201	0	82,770		65,943		44,185			(16,827)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	06/06/2024	06/06/2025	14,981		113.15949999999999	0	36,550		24,902		22,553			(11,648)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	05/23/2024	05/23/2025	136,745		112.55655	0	364,250		236,763		236,705			(127,488)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	09/26/2024	09/26/2025	46,177		112.30758	0	108,680		107,486		95,263			(1,194)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	07/05/2024	07/03/2025	87,520		113.86181999999999	0	210,000		160,417		109,802			(49,583)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	05/31/2024	05/30/2025	44,092		113.36324999999999	0	98,000		65,424		59,153			(32,576)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	07/05/2024	07/03/2025	45,510		113.74773	0	111,800		85,403		58,858			(26,397)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	06/13/2024	06/13/2025	42,403		113.62	0	96,480		67,589		63,706			(28,891)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	08/01/2024	08/01/2025	146,384		114.58	0	335,320		280,047		227,745			(55,273)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	04/26/2024	04/24/2025	139,137		112.6806	0	279,240		159,455		188,224			(119,785)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	05/09/2024	05/09/2025	25,600		113.2131	0	57,130		34,816		33,867			(22,314)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	08/08/2024	08/08/2025	103,213		110.86781999999999	0	243,800		208,302		264,638			(35,498)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	09/26/2024	09/26/2025	166,060		112.30758	0	390,830		386,535		342,581			(4,295)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	05/16/2024	05/16/2025	81,072		113.38278	0	193,200		121,486		113,419			(71,714)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	09/06/2024	09/05/2025	157,410		111.776	0	374,880		352,034		381,750			(22,846)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	06/21/2024	06/20/2025	38,969		113.23602	0	84,480		61,312		60,219			(23,168)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	08/01/2024	06/25/2025	8,818		111.37175999999999	0	35,000		28,578		26,511			(6,422)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	06/27/2024	06/27/2025	26,513		113.06682000000001	0	61,800		45,671		42,544			(16,129)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	06/27/2024	06/27/2025	109,589		113.51954000000001	0	233,120		172,278		156,712			(60,842)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	07/11/2024	07/11/2025	45,233		113.5035	0	130,520		101,476		61,119			(29,044)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	08/22/2024	08/22/2025	100,677		111.95313	0	245,210		218,938		225,799			(26,273)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	06/06/2024	06/06/2025	97,815		113.3865	0	228,660		155,790		138,662			(72,870)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	05/23/2024	05/23/2025	44,993		113.23665	0	105,060		68,289		65,092			(36,771)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	07/18/2024	07/18/2025	111,082		114.65385000000001	0	289,280		230,470		145,073			(58,810)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	09/12/2024	09/12/2025	95,493		112.22566999999999	0	203,300		193,247		197,518			(10,053)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	06/06/2024	04/23/2025	27,318		113.5	0	58,900		37,549		33,740			(21,351)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	09/19/2024	09/19/2025	57,855		111.85584	0	138,450		134,266		127,298			(4,184)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	09/12/2024	09/12/2025	48,193		112.22566999999999	0	102,600		97,526		99,682			(5,074)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	08/22/2024	08/22/2025	32,965		111.50397	0	87,690		78,295		81,186			(9,395)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	04/26/2024	04/24/2025	56,190		113.46544	0	95,130		54,322		59,949			(40,808)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	05/02/2024	05/02/2025	93,425		111.23975	0	257,250		151,785		207,833			(105,465)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	05/16/2024	05/16/2025	46,704		113.04195	0	119,250		74,985		71,705			(44,265)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	08/15/2024	08/15/2025	118,068		111.68819999999999	0	273,240		238,710		260,942			(34,530)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	09/06/2024	09/05/2025	33,986		111.55200000000001	0	84,360		79,219		86,223			(5,141)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	09/19/2024	09/19/2025	46,284		111.63168	0	115,960		112,456		106,643			(3,504)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	05/31/2024	05/30/2025	91,711		113.36324999999999	0	203,840		136,082		123,039			(67,758)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	08/29/2024	08/29/2025	130,055		112.14774	0	303,680		276,983		278,942			(26,697)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	06/21/2024	06/20/2025	108,936		112.89699	0	253,380		183,894		183,351			(69,486)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	08/01/2024	08/01/2025	29,982		117.32992	0	38,080		31,803		22,670			(6,277)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	08/08/2024	08/07/2026	68,210		112.42308	0	170,240		157,846		167,463			(12,394)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	08/15/2024	08/14/2026	30,411		111.9118	0	91,460		85,681		82,114			(5,779)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	09/26/2024	09/25/2026	62,161		111.97032	0	205,800		204,669		172,088			(1,131)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	07/25/2024	07/24/2026	52,854		114.18792000000001	0	157,800		143,277		109,730			(14,523)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	05/09/2024	05/08/2026	43,256		113.1	0	131,320		105,781		92,325			(25,539)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	05/09/2024	05/08/2026	46,787		113.1	0	142,040		114,416		99,862			(27,624)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	08/22/2024	08/21/2026	33,856		112.62687	0	99,180		93,867		86,069			(5,313)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	09/12/2024	09/11/2026	61,580		111.89	0	190,440		185,731		171,081			(4,709)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	05/31/2024	05/29/2026	65,256		113.36324999999999	0	194,620		162,407		135,765			(32,213)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	09/06/2024	09/04/2026	55,451		111.55200000000001	0	181,660		176,148		169,952			(5,512)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	07/25/2024	07/24/2026	52,854		114.07396	0	160,200		145,456		111,808			(14,744)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	09/12/2024	09/11/2026	72,289		112.22566999999999	0	213,030		207,763		190,995			(5,267)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	05/31/2024	05/29/2026	44,092		113.4765	0	129,500		108,066		89,960			(21,434)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	05/16/2024	05/15/2026	72,259		113.15555999999999	0	234,520		191,174		161,825			(43,346)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	09/26/2024	09/25/2026	74,594		111.97032	0	246,960		245,603		206,505			(1,357)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	09/19/2024	09/18/2026	64,976		111.85584	0	208,050		204,906		179,014			(3,144)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	07/18/2024	07/17/2026	44,259		114.65385000000001	0	149,430		134,241		87,718			(15,189)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	04/26/2024	04/24/2026	40,136		113.57756000000001	0	97,200		76,525		73,500			(20,675)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	08/08/2024	08/07/2026	48,465		110.53455	0	159,300		147,703		158,268			(11,597)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	07/11/2024	07/10/2026	54,802		113.61815	0	195,930		174,130		109,412			(21,800)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	05/02/2024	04/30/2026	20,464		112.699	0	57,730		45,929		46,851			(11,801)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	06/06/2024	06/05/2026	55,516		113.3865	0	171,990		144,585		118,994			(27,405)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	07/18/2024	07/17/2026	45,995		114.19293	0	165,360		148,551		98,402			(16,809)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	05/16/2024	05/15/2026	25,555		112.81473	0	87,000		70,920		60,602			(16,080)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	06/27/2024	06/26/2026	37,119		113.29318000000001	0	111,300		96,776		82,033			(14,524)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	08/01/2024	07/31/2026	50,265		114.46541999999999	0	157,320		144,354		113,000			(12,966)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	06/21/2024	06/18/2026	55,797		112.89699	0	171,990		148,472		132,489			(23,518)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	08/29/2024	08/28/2026	49,884		112.14774	0	155,680		148,837		135,785			(6,843)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	06/13/2024	06/12/2026	50,353		113.27914	0	160,740		136,673		117,943			(24,067)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	08/15/2024	08/14/2026	62,612		112.1354	0	182,000		170,500		163,367			(11,500)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	08/01/2024	07/31/2026	79,365		114.69458	0	241,200		221,321		171,976			(19,879)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	07/11/2024	07/10/2026	50,452		113.7328	0	177,480		157,733		98,786			(19,747)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	06/27/2024	06/26/2026	57,446		113.18	0	174,850		152,033		129,351			(22,817)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	07/05/2024	07/02/2026	77,893		113.86181999999999	0	247,420		218,372		151,867			(29,048)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	09/19/2024	09/18/2026	65,866		111.40752000000001	0	224,220		220,832		193,856			(3,388)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	07/05/2024	07/02/2026	58,638		113.74773	0	188,940		166,758		116,579			(22,182)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	05/23/2024	05/22/2026	52,933		113.00995	0	168,600		139,258		120,397			(29,342)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	09/06/2024	09/04/2026	59,923		111.664	0	193,630		187,754		180,698			(5,876)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	06/21/2024	06/18/2026	51,368		113.01	0	156,020		134,686		119,745			(21,334)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	08/22/2024	08/21/2026	46,329		111.39167999999999	0	161,200		152,564		141,749			(8,636)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	06/13/2024	06/12/2026	58,304		113.62	0	177,540		150,958		129,096			(26,582)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	08/29/2024	08/28/2026	57,011		112.48452	0	169,600		162,145		147,463			(7,455)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	05/23/2024	05/22/2026	72,342		113.1233	0	227,140		187,610		161,432			(39,530)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	05/02/2024	04/30/2026	56,055		110.34175	0	218,610		173,922		187,559			(44,688)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	06/06/2024	06/05/2026	15,862		113.5	0	48,420		40,705		33,350			(7,715)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	09/19/2024	09/17/2027	76,547		111.74375999999999	0	289,820		286,901		238,044			(2,919)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	07/18/2024	07/16/2027	52,938		114.53861999999999	0	208,620		194,483		127,394			(14,137)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	07/11/2024	07/09/2027	60,891		113.5035	0	251,300		232,660		147,605			(18,640)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	05/09/2024	05/07/2027	53,849		113.2131	0	187,880		163,554		135,128			(24,326)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	08/01/2024	07/30/2027	65,256		115.1529	0	220,520		208,404		156,020			(12,116)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	05/23/2024	05/21/2027	61,756		113.1233	0	224,000		198,059		162,578			(25,941)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	08/08/2024	08/06/2027	77,185		112.2009	0	240,800		229,113		222,819			(11,687)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	06/06/2024	06/04/2027	60,804		113.6135	0	213,210		190,561		149,948			(22,649)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	05/31/2024	05/28/2027	73,192		113.36324999999999	0	254,810		226,732		182,014			(28,078)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	06/27/2024	06/25/2027	40,654		113.18	0	144,440		131,874		107,111			(12,566)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	09/12/2024	09/10/2027	75,859		112.11378000000001	0	268,600		264,173		228,116			(4,427)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	07/25/2024	07/23/2027	52,854		114.30188	0	183,000		171,772		127,875			(11,228)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	08/15/2024	08/13/2027	66,190		110.23480000000001	0	282,680		270,772		245,868			(11,908)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	09/26/2024	09/24/2027	70,154		112.30758	0	259,120		258,171		207,423			(949)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	05/16/2024	05/14/2027	72,259		113.15555999999999	0	269,780		236,584		191,011			(33,196)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	06/21/2024	06/21/2027	60,225		112.89699	0	216,920		197,254		166,028			(19,666)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	05/02/2024	04/30/2027	72,960		111.801	0	268,140		231,699		221,668			(36,441)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	08/29/2024	08/27/2027	57,901		112.14774	0	211,900		205,690		176,292			(6,210)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	04/26/2024	04/26/2027	35,676		113.57756000000001	0	104,400		89,663		81,020			(14,737)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	08/22/2024	08/20/2027	47,220		111.84084	0	179,140		172,742		150,019			(6,398)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	07/05/2024	07/02/2027	64,765		113.97591	0	236,060		217,635		149,639			(18,425)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	09/06/2024	09/03/2027	57,240		111.664	0	215,680		211,323		189,481			(4,357)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	06/13/2024	06/11/2027	68,021		113.50637999999999	0	244,860		220,419		179,957			(24,441)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	05/31/2024	05/31/2028	104,056		113.25	0	404,740		371,428		288,996			(33,312)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	08/15/2024	08/15/2028	82,290		111.68819999999999	0	330,280		319,874		272,190			(10,406)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	05/23/2024	05/23/2028	55,580		113.1233	0	221,130		201,994		160,021			(19,136)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	05/16/2024	05/16/2028	96,933		113.15555999999999	0	397,100		360,579		280,244			(36,521)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	09/06/2024	09/06/2028	67,078		112	0	270,000		265,926		225,503			(4,074)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	05/02/2024	05/02/2028	73,850		111.5765	0	302,950		272,177		246,984			(30,773)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	07/05/2024	07/05/2028	79,643		113.86181999999999	0	323,050		304,217		207,016			(18,834)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	07/11/2024	07/11/2028	80,028		113.96210000000001	0	343,160		324,122		202,582			(19,038)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	08/01/2024	08/01/2028	82,011		114.92374	0	317,130		304,097		221,642			(13,033)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	07/18/2024	07/18/2028	65,087		114.53861999999999	0	280,500		266,283		172,585			(14,217)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	06/06/2024	06/06/2028	86,359		113.3865	0	343,000		315,748		241,045			(27,252)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	05/09/2024	05/09/2028	60,028		112.98690000000001	0	235,960		213,125		170,540			(22,835)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	04/26/2024	04/26/2028	57,974		112.00788	0	223,600		199,966		177,231			(23,634)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	06/27/2024	06/27/2028	34,468		113.29318000000001	0	133,380		124,701		97,719			(8,679)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	06/21/2024	06/21/2028	76,167		112.89699	0	301,860		281,363		227,411			(20,497)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	09/26/2024	09/26/2028	89,690		112.9821	0	343,400		342,459		262,989			(941)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	08/22/2024	08/22/2028	73,058		111.1671	0	326,360		317,642		263,877			(8,718)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	09/12/2024	09/12/2028	89,246		111.77811	0	365,000		360,500		296,162			(4,500)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	08/08/2024	08/08/2028	89,750		111.86763000000001	0	327,000		315,129		288,314			(11,871)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	09/19/2024	09/19/2028	89,898		111.85584	0	371,680		368,880		292,635			(2,800)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	06/13/2024	06/13/2028	75,088		113.62	0	294,950		272,930		213,904			(22,020)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	07/25/2024	07/25/2028	65,187		113.96	0	259,000		247,114		180,411			(11,886)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	08/29/2024	08/29/2028	59,683		111.81095999999999	0	249,910		244,433		200,427			(5,477)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	08/22/2024	08/22/2029	143,443		112.17771	0	621,460		608,179		481,178			(13,281)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	09/26/2024	09/26/2029	206,909		113.09452	0	845,790		843,936		627,099			(1,854)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	08/08/2024	08/08/2029	206,426		111.64545	0	830,300		806,187		702,076			(24,113)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	05/31/2024	05/31/2029	164,903		113.25	0	682,550		637,621		483,479			(44,929)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	05/23/2024	05/23/2029	143,802		113.1233	0	609,620		567,439		435,563			(42,181)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	08/15/2024	08/15/2029	155,288		111.8	0	661,200		644,534		524,640			(16,666)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	09/19/2024	09/19/2029	219,849		111.85584	0	973,180		967,314		738,977			(5,866)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	08/29/2024	08/29/2029	139,854		111.02513999999999	0	670,390		658,635		521,669			(11,755)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	06/21/2024	06/21/2029	185,989		113.01	0	779,100		736,790		574,315			(42,310)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	07/11/2024	07/11/2029	160,926		114.07675	0	727,050		694,781		428,175			(32,269)				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		957,954		720,070			(76,046)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	09/12/2024	09/12/2029	188,309		112.00189	0	810,240		802,249		630,439			(7,991)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	07/25/2024	07/25/2029	165,610		114.18792000000001	0	689,960		664,630		471,457			(25,330)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	09/06/2024	09/06/2029	178,875		111.664	0	798,000		788,370		639,603			(9,630)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	06/06/2024	06/06/2029	148,044		113.273	0	633,360		593,103		440,933			(40,257)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	06/27/2024	06/27/2029	115,776		112.95363999999999	0	495,180		469,404		357,283			(25,776)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	07/18/2024	07/18/2029	182,244		114.76908	0	819,000		785,791		499,313			(33,209)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	06/13/2024	06/13/2029	206,714		113.73362	0	858,780		807,488		612,348			(51,292)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	04/26/2024	04/26/2029	152,515		112.79272	0	583,110		533,824		450,103			(49,286)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	08/01/2024	08/01/2029	205,467		114.92374	0	855,110		826,997		585,787			(28,113)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	07/05/2024	07/05/2029	182,041		113.97591	0	780,000		743,631		496,062			(36,369)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	05/09/2024	05/09/2029	144,774		113.2131	0	593,680		547,737		423,667			(45,943)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	05/02/2024	05/02/2029	207,314		111.5765	0	899,380		826,324		718,695			(73,056)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	GS-	07/11/2024	07/11/2025	902		2961	0	59,130		45,972		70,544			(13,158)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	GS-	09/25/2024	09/25/2025	4,099		391.88128	0	32,640		32,192		32,813			(448)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	GS-	09/25/2024	09/25/2025	20,752		390.32	0	179,820		177,350		180,922			(2,470)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	GS-	09/25/2024	09/25/2025	12,810		398.51672000000002	0	68,000		67,066		69,444			(934)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	GS-	09/25/2024	09/25/2026	6,661		390.71032000000002	0	78,780		78,240		75,551			(540)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	09/18/2024	09/18/2025	768		266.93049999999999	0	2,860		2,766		3,142			(94)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	08/07/2024	08/07/2025	385		260.51922000000002	0	2,470		2,104		2,676			(366)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	07/17/2024	07/17/2025	1,526		269.02746000000002	0	5,440		4,319		4,368			(1,121)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	09/18/2024	09/18/2025	1,920		261.46168	0	11,350		10,976		12,416			(374)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	07/24/2024	07/24/2025	1,158		264.26159999999999	0	4,770		3,879		5,385			(891)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	08/28/2024	08/28/2025	2,715		263.52269999999999	0	10,710		9,739		14,410			(971)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	08/28/2024	08/28/2025	3,103		257.33429999999998	0	20,320		18,478		26,522			(1,842)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	06/26/2024	06/26/2025	390		262.73824999999999	0	1,390		1,023		1,968			(367)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	06/26/2024	06/26/2025	1,170		259.66228999999998	0	5,490		4,042		7,732			(1,448)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	05/15/2024	05/15/2025	786		254.05569	0	4,940		3,076		6,783			(1,864)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	09/25/2024	09/25/2025	1,147		268.02724999999998	0	4,290		4,231		4,353			(59)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	07/24/2024	07/24/2025	2,702		259.08	0	17,010		13,832		19,470			(3,178)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	09/25/2024	09/25/2025	1,912		261.49	0	12,300		12,131		12,460			(169)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	09/18/2024	09/18/2026	768		262.76378	0	6,100		6,000		6,524			(100)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	05/15/2024	05/15/2026	7,471		254.05569	0	64,980		52,752		85,337			(12,228)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	09/26/2024	09/26/2025	20,736		390.62	0	178,200		176,242		170,222			(1,958)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	05/02/2024	05/02/2025	13,016		370.61385000000001	0	93,120		54,943		260,942			(38,177)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	04/25/2024	04/25/2025	22,532		367.99164000000002	0	185,090		105,619		502,878			(79,471)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	04/25/2024	04/25/2025	10,045		371.67523999999997	0	65,860		37,582		191,642			(28,278)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	09/26/2024	09/26/2025	12,544		398.82301999999999	0	64,680		63,969		61,769			(711)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	09/26/2024	09/26/2025	4,352		392.57310000000001	0	33,490		33,122		31,854			(368)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	04/25/2024	04/25/2025	6,787		376.83228000000003	0	31,250		17,832		100,802			(13,418)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	05/02/2024	05/02/2025	16,541		369.50754000000001	0	126,880		74,863		347,568			(52,017)				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		15,488		83,191			(10,762)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	09/26/2024	09/25/2026	6,656		391.01062000000002	0	79,820		79,381		74,538			(439)				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		63,895		180,715			(17,375)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	05/16/2024	05/16/2025	2,112		376.05903000000001	0	10,800		6,791		16,862			(4,009)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	05/02/2024	05/02/2025	2,426		370.23804000000001	0	12,240		7,222		29,004			(5,018)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	07/05/2024	07/03/2025	1,592		376.18612000000002	0	10,560		8,067		20,805			(2,493)				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 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	08/15/2024	08/15/2025	2,055		388.57130000001	0	11,280		9,855		14,983			(1,425)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	07/31/2024	07/31/2025	4,135		397.77431999999	0	57,600		47,947		77,364			(9,653)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	07/05/2024	07/03/2025	6,632		394.27924000002	0	67,500		51,563		135,631			(15,938)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	06/26/2024	06/26/2025	7,418		395.58855999997	0	72,240		53,188		141,541			(19,052)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	07/02/2024	07/02/2025	6,645		393.90233999998	0	66,000		49,681		137,440			(16,319)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	06/26/2024	06/26/2025	34,970		407.29012999998	0	162,360		119,540		374,427			(42,820)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	05/02/2024	05/02/2025	21,295		401.77134000001	0	91,640		54,070		260,188			(37,570)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	07/05/2024	07/03/2025	21,754		407.09519999998	0	99,220		75,793		241,921			(23,427)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	05/16/2024	05/16/2025	18,748		409.38551000001	0	85,200		53,575		150,318			(31,625)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	07/11/2024	07/11/2025	6,841		394.89272999997	0	78,520		61,047		138,490			(17,473)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	05/02/2024	05/02/2025	8,895		389.529	0	84,810		50,040		195,041			(34,770)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	06/20/2024	06/20/2025	5,811		395.23752000002	0	62,260		44,814		111,295			(17,446)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	06/13/2024	06/13/2025	26,594		405.34956	0	125,000		87,569		305,577			(37,431)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	07/02/2024	07/02/2025	21,796		406.69382000002	0	95,940		72,219		246,351			(23,721)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	06/13/2024	06/13/2025	9,308		393.69294000002	0	91,700		64,240		187,434			(27,460)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	07/31/2024	07/31/2025	26,878		419.44296000003	0	100,880		83,974		153,702			(16,906)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	05/16/2024	05/16/2025	15,579		396.88808	0	155,170		97,572		255,951			(57,598)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	08/15/2024	08/15/2025	18,236		425.17020000002	0	49,700		43,419		74,844			(6,281)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	06/20/2024	06/20/2025	30,641		409.24498	0	138,040		99,358		286,584			(38,682)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	07/11/2024	07/11/2025	28,153		410.47559999999	0	126,260		98,164		264,340			(28,096)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	07/25/2024	07/25/2025	30,035		414.28698000003	0	121,900		99,462		236,154			(22,438)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	05/16/2024	05/15/2026	3,040		657.60744	0	41,990		34,229		60,457			(7,761)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/08/2024	05/08/2025	796		5663	0	103,950		62,714		239,275			(41,236)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/08/2024	05/08/2025	283		5686	0	33,920		20,464		79,754			(13,456)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/08/2024	05/08/2026	460		5652	0	87,880		70,497		166,083			(17,383)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/08/2024	05/08/2026	372		5663	0	69,090		55,424		131,125			(13,666)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/08/2024	05/07/2027	495		5674	0	109,480		95,043		188,441			(14,437)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/08/2024	05/08/2028	531		5680	0	133,500		120,324		218,526			(13,176)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/08/2024	05/08/2029	637		5669	0	180,360		166,121		287,009			(14,239)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/25/2024	09/25/2025	2,555		979.44956999999	0	55,500		54,738		50,273			(762)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/05/2024	09/05/2025	1,650		967.58096	0	35,440		33,006		39,754			(2,434)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/05/2024	06/05/2025	7,098		951.26778000002	0	148,920		101,053		200,056			(47,867)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/11/2024	09/11/2025	1,437		973.31233999995	0	28,742		27,242		29,244			(1,500)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/01/2024	05/01/2025	1,923		931.09114999997	0	43,110		25,177		91,729			(17,933)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/11/2024	09/11/2026	616		974.28467999998	0	17,334		16,882		17,194			(452)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/25/2024	09/25/2026	2,147		980.43	0	62,160		61,734		58,412			(426)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	06/05/2024	06/05/2029	2,923		951.26778000000002	0	120,848		113,100		138,607			(7,748)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	09/11/2024	09/11/2029	3,285		970.39531999999997	0	137,568		136,136		137,863			(1,432)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	09/05/2024	09/05/2029	4,950		969.52	0	214,392		211,455		212,386			(2,937)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	05/01/2024	05/01/2029	6,731		933.89846	0	241,101		221,141		389,168			(19,960)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	09/25/2024	09/25/2029	4,395		982.39085999999998	0	176,730		176,246		171,853			(484)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	07/18/2024	07/18/2025	93		40665	0	90,288		71,933		106,970			(18,355)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	09/12/2024	09/12/2025	114		41179	0	102,037		96,991		110,081			(5,046)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	08/01/2024	08/01/2025	89		40630	0	69,732		58,238		82,055			(11,494)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	07/05/2024	07/03/2025	81		39455	0	59,168		45,198		72,014			(13,970)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	08/15/2024	08/15/2025	91		39955	0	81,104		70,855		90,234			(10,249)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	05/16/2024	05/16/2025	95		39670	0	82,992		52,186		100,402			(30,806)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	09/06/2024	09/05/2025	74		40709	0	64,380		60,457		74,996			(3,923)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	05/02/2024	05/02/2025	126		38111	0	111,840		65,989		149,180			(45,851)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	08/22/2024	08/22/2025	96		40509	0	92,274		82,388		102,026			(9,887)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/19/2024	09/19/2025	11,605		268.08524	0	39,000		37,821		34,765			(1,179)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/16/2024	05/16/2025	14,888		260.62963000000002	0	71,060		44,683		66,516			(26,377)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/21/2024	06/20/2025	18,581		259.16897999999998	0	82,720		60,035		104,203			(22,685)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/12/2024	09/12/2025	8,518		266.03870000000001	0	33,726		32,058		30,106			(1,668)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/06/2024	06/06/2025	8,254		258.95760000000001	0	38,430		26,183		41,054			(12,247)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/31/2024	05/30/2025	20,589		258.20069000000001	0	93,080		62,139		116,961			(30,941)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/02/2024	05/02/2025	15,099		256.65485999999999	0	66,880		39,461		85,577			(27,419)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/08/2024	08/08/2025	13,918		256.76107999999999	0	63,350		54,126		97,970			(9,224)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	07/25/2024	07/25/2025	10,328		257.78176000000002	0	44,200		36,064		65,713			(8,136)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	07/05/2024	07/03/2025	9,377		259.99765000000002	0	42,960		32,817		42,198			(10,143)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/09/2024	05/09/2025	20,497		258.23896000000002	0	91,520		55,774		97,185			(35,746)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/15/2024	08/15/2025	14,625		258.0498	0	68,450		59,800		94,405			(8,650)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/27/2024	06/27/2025	9,087		258.36887999999999	0	39,790		29,405		49,868			(10,385)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/29/2024	08/29/2025	9,421		261.36324000000002	0	39,120		35,681		48,008			(3,439)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/23/2024	05/23/2025	13,348		260.32384000000002	0	59,840		38,896		69,504			(20,944)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/22/2024	08/22/2025	6,694		259.55734000000001	0	30,090		26,866		38,896			(3,224)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/01/2024	08/01/2025	20,526		260.9402	0	78,000		65,143		102,313			(12,857)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/13/2024	06/13/2025	12,670		257.8254	0	58,560		41,024		75,644			(17,536)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/26/2024	09/26/2025	11,257		260.3664	0	68,150		67,401		68,708			(749)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/06/2024	09/05/2025	8,972		264.03019999999998	0	35,098		32,959		37,142			(2,139)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	07/11/2024	07/11/2025	13,245		262.97082	0	59,840		46,524		55,445			(13,316)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	07/18/2024	07/18/2025	10,576		262.43812000000003	0	42,120		33,557		44,723			(8,563)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	07/25/2024	07/23/2027	5,959		256.77480000000003	0	64,050		60,120		79,355			(3,930)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	07/11/2024	07/09/2027	5,064		257.56731000000002	0	66,040		61,141		66,385			(4,899)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	06/21/2024	06/21/2027	3,163		253.59	0	40,960		37,247		47,642			(3,713)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	06/06/2024	06/04/2027	1,179		252.86447999999999	0	15,870		14,184		17,313			(1,686)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	05/23/2024	05/21/2027	5,889		254.97471999999999	0	75,600		66,845		86,069			(8,755)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	05/31/2024	05/28/2027	3,959		256.43045999999998	0	44,500		39,596		52,340			(4,904)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	05/02/2024	04/30/2027	8,742		252.88791000000001	0	104,280		90,108		125,883			(14,172)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	05/16/2024	05/14/2027	7,444		256.28154000000001	0	95,000		83,310		98,889			(11,690)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	08/22/2024	08/20/2027	2,756		251.43029999999999	0	40,040		38,610		45,169			(1,430)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	08/01/2024	07/30/2027	6,316		256.38008000000002	0	74,080		70,010		85,718			(4,070)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	08/29/2024	08/27/2027	4,318		255.24948000000001	0	56,430		54,776		62,034			(1,654)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	06/27/2024	06/25/2027	4,741		253.06512000000001	0	60,240		54,999		69,902			(5,241)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	09/12/2024	09/10/2027	5,807		259.32315999999997	0	78,030		76,744		72,265			(1,286)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	07/18/2024	07/16/2027	4,309		256.31115999999997	0	54,670		50,965		58,141			(3,705)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	05/09/2024	05/07/2027	4,336		255.20679999999999	0	50,930		44,336		56,262			(6,594)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	06/13/2024	06/11/2027	7,127		253.02277000000001	0	91,260		82,151		107,404			(9,109)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	08/08/2024	08/06/2027	2,386		251.98295999999999	0	30,660		29,172		38,104			(1,488)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/23/2024	05/23/2025	4,037		272.19752999999997	0	27,500		17,875		42,494			(9,625)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/01/2024	08/01/2025	4,758		273.51324	0	31,460		26,274		48,667			(5,186)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/02/2024	05/02/2025	3,685		270.40634	0	25,900		15,282		42,530			(10,618)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/27/2024	06/27/2025	4,425		271.46118999999999	0	28,920		21,372		50,084			(7,548)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	07/25/2024	07/25/2025	2,947		271.14857999999998	0	20,080		16,384		34,604			(3,696)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/06/2024	06/06/2025	6,586		272.35000000000002	0	44,100		30,046		65,051			(14,054)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/13/2024	06/13/2025	6,261		270.86885000000001	0	45,730		32,036		76,037			(13,694)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	07/11/2024	07/11/2025	7,963		274.88864999999998	0	59,180		46,011		73,181			(13,169)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/29/2024	08/29/2025	3,969		277.42714999999998	0	26,730		24,380		32,469			(2,350)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/06/2024	09/05/2025	4,719		275.47000000000003	0	31,226		29,323		44,015			(1,903)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/19/2024	09/19/2025	4,650		278.74097999999998	0	32,890		31,896		34,309			(994)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/21/2024	06/20/2025	3,680		272.27346	0	23,600		17,128		39,371			(6,472)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/09/2024	05/09/2025	1,098		270.59255000000002	0	8,670		5,284		12,630			(3,386)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/15/2024	08/15/2025	3,991		275.31441000000001	0	27,720		24,217		36,913			(3,503)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/31/2024	05/30/2025	3,328		270.88060999999999	0	21,600		14,420		38,794			(7,180)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/12/2024	09/12/2025	5,394		277.81191000000001	0	36,795		34,975		43,612			(1,820)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	07/18/2024	07/18/2025	3,990		275.41431	0	27,610		21,997		35,661			(5,613)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/22/2024	08/22/2025	4,342		276.07364999999999	0	30,240		27,000		38,516			(3,240)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/08/2024	08/08/2025	6,593		271.68804	0	45,360		38,755		71,069			(6,605)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/16/2024	05/16/2025	2,545		275.39371	0	16,240		10,212		20,593			(6,028)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	07/05/2024	07/03/2025	2,911		272.0813	0	20,720		15,828		28,209			(4,892)				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-	09/26/2024	09/26/2025	3,548		281.25635999999997	0	25,800		25,516		23,135			(284)				0/0
MSDC - UNCAPPED - 2YR.	INDEX LIAB	EX5	Equity/Index	MS-	06/27/2024	06/26/2026	8,850		277.96974999999998	0	60,000		52,170		91,328			(7,830)				0/0
MSDC - UNCAPPED - 2YR.	INDEX LIAB	EX5	Equity/Index	MS-	07/25/2024	07/24/2026	4,421		277.66266000000002	0	31,080		28,220		47,082			(2,860)				0/0
MSDC - UNCAPPED - 2YR.	INDEX LIAB	EX5	Equity/Index	MS-	06/21/2024	06/18/2026	5,520		280.15363000000002	0	34,500		29,782		50,940			(4,718)				0/0
MSDC - UNCAPPED - 2YR.	INDEX LIAB	EX5	Equity/Index	MS-	07/18/2024	07/17/2026	10,882		280.10104000000001	0	85,200		76,540		102,736			(8,660)				0/0
MSDC - UNCAPPED - 2YR.	INDEX LIAB	EX5	Equity/Index	MS-	05/31/2024	05/29/2026	6,657		280.62257	0	37,980		31,694		59,679			(6,286)				0/0
MSDC - UNCAPPED - 2YR.	INDEX LIAB	EX5	Equity/Index	MS-	08/15/2024	08/14/2026	5,806		278.07031000000001	0	50,240		47,065		61,426			(3,175)				0/0
MSDC - UNCAPPED - 2YR.	INDEX LIAB	EX5	Equity/Index	MS-	08/22/2024	08/21/2026	2,895		278.83715000000001	0	25,120		23,774		29,688			(1,346)				0/0
MSDC - UNCAPPED - 2YR.	INDEX LIAB	EX5	Equity/Index	MS-	05/23/2024	05/22/2026	7,340		281.46150999999998	0	44,600		36,838		62,006			(7,762)				0/0
MSDC - UNCAPPED - 2YR.	INDEX LIAB	EX5	Equity/Index	MS-	09/19/2024	09/18/2026	5,365		284.87941999999998	0	40,500		39,888		40,796			(612)				0/0
MSDC - UNCAPPED - 2YR.	INDEX LIAB	EX5	Equity/Index	MS-	08/01/2024	07/31/2026	6,222		277.33859999999999	0	49,130		45,081		67,530			(4,049)				0/0
MSDC - UNCAPPED - 2YR.	INDEX LIAB	EX5	Equity/Index	MS-	06/13/2024	06/12/2026	14,364		277.94682999999998	0	102,960		87,544		152,352			(15,416)				0/0
MSDC - UNCAPPED - 2YR.	INDEX LIAB	EX5	Equity/Index	MS-	09/26/2024	09/25/2026	6,032		287.73822000000001	0	45,900		45,648		41,145			(252)				0/0
MSDC - UNCAPPED - 2YR.	INDEX LIAB	EX5	Equity/Index	MS-	09/06/2024	09/04/2026	1,815		280.42845999999997	0	13,905		13,483		17,435			(422)				0/0
MSDC - UNCAPPED - 2YR.	INDEX LIAB	EX5	Equity/Index	MS-	07/11/2024	07/10/2026	7,239		280.13778000000002	0	58,000		51,547		67,879			(6,453)				0/0
MSDC - UNCAPPED - 2YR.	INDEX LIAB	EX5	Equity/Index	MS-	05/09/2024	05/08/2026	3,295		276.32659999999998	0	26,640		21,459		35,508			(5,181)				0/0
MSDC - UNCAPPED - 2YR.	INDEX LIAB	EX5	Equity/Index	MS-	05/02/2024	05/01/2026	4,054		276.64440000000002	0	29,260		23,287		42,691			(5,973)				0/0
MSDC - UNCAPPED - 2YR.	INDEX LIAB	EX5	Equity/Index	MS-	08/08/2024	08/07/2026	5,128		275.49547999999999	0	41,720		38,683		57,870			(3,037)				0/0
MSDC - UNCAPPED - 2YR.	INDEX LIAB	EX5	Equity/Index	MS-	08/29/2024	08/28/2026	2,887		279.09005000000002	0	25,840		24,704		29,382			(1,136)				0/0
MSDC - UNCAPPED - 2YR.	INDEX LIAB	EX5	Equity/Index	MS-	06/06/2024	06/05/2026	10,610		277.25229999999999	0	79,460		66,799		106,583			(12,661)				0/0
MSDC - UNCAPPED - 2YR.	INDEX LIAB	EX5	Equity/Index	MS-	07/05/2024	07/02/2026	9,461		279.44959999999998	0	66,040		58,287		82,873			(7,753)				0/0
MSDC - UNCAPPED - 2YR.	INDEX LIAB	EX5	Equity/Index	MS-	05/16/2024	05/15/2026	7,272		275.94285000000002	0	65,000		52,986		78,815			(12,014)				0/0
MSDC - UNCAPPED - 2YR.	INDEX LIAB	EX5	Equity/Index	MS-	09/12/2024	09/11/2026	3,236		283.92989	0	24,093		23,497		26,389			(596)				0/0
MSDG - UNCAPPED - 1YR.	INDEX LIAB	EX5	Equity/Index	MS-	05/02/2024	05/02/2025	73,976		293.82	0	488,250		288,081		282,934			(200,169)				0/0
MSDG - UNCAPPED - 1YR.	INDEX LIAB	EX5	Equity/Index	MS-	07/25/2024	07/25/2025	74,834		290.08319999999998	0	440,640		359,533		448,231			(81,107)				0/0
MSDG - UNCAPPED - 1YR.	INDEX LIAB	EX5	Equity/Index	MS-	06/06/2024	06/06/2025	74,602		293.99570999999997	0	503,800		343,248		274,907			(160,552)				0/0
MSDG - UNCAPPED - 1YR.	INDEX LIAB	EX5	Equity/Index	MS-	08/08/2024	08/08/2025	84,725		283.48151999999999	0	592,900		506,571		772,404			(86,329)				0/0
MSDG - UNCAPPED - 1YR.	INDEX LIAB	EX5	Equity/Index	MS-	08/01/2024	08/01/2025	79,409		291.52	0	519,800		434,119		497,124			(85,681)				0/0
MSDG - UNCAPPED - 1YR.	INDEX LIAB	EX5	Equity/Index	MS-	08/15/2024	08/15/2025	52,772		287.45393999999999	0	358,720		313,387		383,132			(45,333)				0/0
MSDG - UNCAPPED - 1YR.	INDEX LIAB	EX5	Equity/Index	MS-	08/29/2024	08/29/2025	84,286		279.24738000000002	0	531,920		485,158		530,674			(46,762)				0/0
MSDG - UNCAPPED - 1YR.	INDEX LIAB	EX5	Equity/Index	MS-	07/11/2024	07/11/2025	54,196		295.01078999999999	0	431,480		335,464		219,960			(96,016)				0/0
MSDG - UNCAPPED - 1YR.	INDEX LIAB	EX5	Equity/Index	MS-	06/21/2024	06/20/2025	71,903		292.81689	0	480,900		349,019		354,166			(131,881)				0/0
MSDG - UNCAPPED - 1YR.	INDEX LIAB	EX5	Equity/Index	MS-	06/27/2024	06/27/2025	88,320		292.92263000000003	0	567,600		419,463		416,773			(148,137)				0/0
MSDG - UNCAPPED - 1YR.	INDEX LIAB	EX5	Equity/Index	MS-	05/09/2024	05/09/2025	75,545		295.74545000000001	0	490,600		298,981		236,107			(191,619)				0/0
MSDG - UNCAPPED - 1YR.	INDEX LIAB	EX5	Equity/Index	MS-	07/05/2024	07/03/2025	66,768		295.47000000000003	0	445,500		340,313		218,004			(105,188)				0/0
MSDG - UNCAPPED - 1YR.	INDEX LIAB	EX5	Equity/Index	MS-	09/12/2024	09/12/2025	90,311		288.44054999999997	0	656,048		623,606		639,110			(32,442)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	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-	05/23/2024	05/23/2025	86,052		293.42198000000002	0	592,020		384,813		322,598			(207,207)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/19/2024	09/19/2025	70,798		290.20999999999998	0	467,620		453,489		427,788			(14,131)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/16/2024	05/16/2025	70,941		295.77393000000001	0	480,900		302,394		221,024			(178,506)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/06/2024	09/05/2025	71,386		290.7063	0	422,094		396,371		454,482			(25,723)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/13/2024	06/13/2025	85,432		294.21548999999999	0	572,500		401,065		395,645			(171,435)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	07/18/2024	07/18/2025	78,301		294.32747999999998	0	499,100		397,635		324,759			(101,465)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/22/2024	08/22/2025	73,278		289.02069	0	489,720		437,250		493,848			(52,470)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/31/2024	05/30/2025	74,059		295.73824000000002	0	451,260		301,257		244,150			(150,003)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/26/2024	09/26/2025	101,253		289.95551999999998	0	725,700		717,725		653,830			(7,975)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/01/2024	07/31/2026	64,218		291.81151999999997	0	591,480		542,732		556,433			(48,748)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	07/25/2024	07/24/2026	52,661		289.50592	0	469,680		426,454		464,078			(43,226)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/19/2024	09/18/2026	48,115		291.08062999999999	0	438,200		431,579		389,885			(6,621)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/09/2024	05/08/2026	53,525		295.74545000000001	0	496,120		399,633		314,812			(96,487)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/27/2024	06/26/2026	39,710		292.33737000000002	0	375,840		326,795		302,358			(49,045)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/13/2024	06/12/2026	28,705		293.62646999999998	0	279,720		237,839		217,155			(41,881)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/16/2024	05/15/2026	51,686		295.47786000000002	0	501,840		409,086		307,401			(92,754)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/22/2024	08/21/2026	45,626		289.31	0	427,680		404,769		414,351			(22,911)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/06/2024	09/04/2026	32,574		286.36739999999998	0	348,928		338,340		355,872			(10,588)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/23/2024	05/22/2026	38,094		293.42198000000002	0	366,240		302,502		247,180			(63,738)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/06/2024	06/05/2026	36,623		294.29000000002	0	344,520		289,624		229,558			(54,896)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/31/2024	05/29/2026	37,369		294.56	0	349,800		291,902		240,131			(57,898)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/08/2024	08/07/2026	50,415		286.32772	0	429,120		397,879		500,715			(31,241)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/26/2024	09/25/2026	34,666		290.53775999999999	0	338,350		336,491		298,129			(1,859)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/29/2024	08/28/2026	45,252		278.96868999999998	0	419,200		400,774		402,761			(18,426)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/21/2024	06/18/2026	44,169		293.40311000000003	0	406,350		350,786		324,651			(55,564)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	07/11/2024	07/10/2026	41,404		295.30847999999997	0	437,880		389,160		271,360			(48,720)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	07/05/2024	07/02/2026	39,117		295.47000000003	0	371,200		327,620		228,296			(43,580)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/15/2024	08/14/2026	34,719		285.72575999999998	0	360,000		337,253		367,125			(22,747)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	07/18/2024	07/17/2026	48,342		293.74	0	455,820		409,487		336,761			(46,333)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/12/2024	09/11/2026	46,189		290.17989	0	431,212		420,550		401,335			(10,662)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/02/2024	05/01/2026	28,977		293.52618000000001	0	273,700		217,827		196,067			(55,873)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	06/21/2024	06/20/2025	173		19700	0	56,610		41,085		59,127			(15,525)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	08/15/2024	08/15/2025	154		19178	0	64,020		55,930		68,645			(8,090)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	05/16/2024	05/16/2025	183		18409	0	72,624		45,667		90,565			(26,957)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/21/2024	06/20/2025	10,940		282.04270000000002	0	76,260		55,347		89,444			(20,913)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/02/2024	05/02/2025	8,053		285.13	0	51,290		30,263		45,837			(21,027)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/02/2024	05/02/2025	4,552		285.98539	0	27,170		16,031		23,981			(11,139)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/21/2024	06/20/2025	5,294		282.60962000000001	0	35,550		25,801		41,520			(9,749)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/29/2024	08/29/2025	12,946		285.27444000000003	0	84,730		77,281		88,673			(7,449)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/29/2024	08/29/2025	7,697		284.98887999999999	0	51,480		46,954		53,812			(4,526)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/12/2024	09/12/2025	9,814		284.41000000000003	0	63,000		59,885		69,375			(3,115)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/12/2024	09/12/2025	5,608		284.12558999999999	0	36,736		34,919		40,440			(1,817)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/16/2024	05/16/2025	9,377		286.33618000000001	0	62,640		39,389		46,845			(23,251)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/16/2024	05/16/2025	4,515		286.33618000000001	0	30,160		18,965		22,555			(11,195)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/19/2024	09/19/2025	6,988		285.0147	0	46,000		44,610		47,696			(1,390)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/13/2024	06/13/2025	34,608		282.55376000000001	0	227,360		159,277		267,812			(68,083)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/13/2024	06/13/2025	4,238		283.12	0	26,760		18,747		31,422			(8,013)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/06/2024	09/05/2025	11,598		284.58429999999998	0	72,567		68,145		84,159			(4,422)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/09/2024	05/09/2025	4,528		287.54217	0	29,510		17,984		23,423			(11,526)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/06/2024	09/05/2025	4,569		284.3	0	29,172		27,394		33,817			(1,778)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/19/2024	09/19/2025	11,530		284.7294	0	77,550		75,206		80,294			(2,344)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/27/2024	06/27/2025	12,088		283.80068	0	69,700		51,509		96,467			(18,191)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/27/2024	06/27/2025	2,133		283.51801	0	12,600		9,312		17,374			(3,288)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/31/2024	05/30/2025	7,086		284.25599999999997	0	37,600		25,101		46,442			(12,499)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/31/2024	05/30/2025	5,669		283.69200000000001	0	31,360		20,936		38,881			(10,424)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/23/2024	05/23/2025	14,705		284.75317000000001	0	99,540		64,701		94,638			(34,839)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/23/2024	05/23/2025	5,602		284.75317000000001	0	37,920		24,648		36,053			(13,272)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/09/2024	05/09/2025	8,359		287.54217	0	54,480		33,201		43,242			(21,279)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	07/05/2024	07/03/2025	3,887		286.01042000000001	0	18,590		14,201		22,487			(4,389)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	07/05/2024	07/03/2025	3,534		282.05766	0	25,100		19,174		27,724			(5,926)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/01/2024	08/01/2025	11,618		285.30948000000001	0	70,950		59,255		82,016			(11,695)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/01/2024	08/01/2025	4,929		285.02474000000001	0	30,660		25,606		35,523			(5,054)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	07/18/2024	07/18/2025	18,264		283.29640000000001	0	128,440		102,329		139,532			(26,111)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	07/18/2024	07/18/2025	4,917		283.58112	0	33,880		26,992		36,799			(6,888)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/22/2024	08/22/2025	2,450		287.32366000000002	0	13,860		12,375		14,491			(1,485)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/08/2024	08/08/2025	19,499		281.83787999999998	0	139,150		118,889		169,190			(20,261)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/08/2024	08/08/2025	7,799		281.83787999999998	0	50,380		43,044		67,676			(7,336)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/22/2024	08/22/2025	4,201		283.89634000000001	0	30,360		27,107		31,880			(3,253)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/15/2024	08/15/2025	6,306		284.00285000000002	0	44,640		38,999		46,043			(5,641)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/15/2024	08/15/2025	5,255		284.57371000000001	0	35,850		31,320		36,828			(4,530)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/06/2024	06/06/2025	10,216		283.44315999999998	0	63,220		43,073		69,562			(20,147)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/06/2024	06/06/2025	5,989		284.29264000000001	0	34,850		23,744		38,083			(11,106)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/26/2024	09/26/2025	15,673		284.94564000000003	0	110,250		109,038		107,563			(1,212)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/26/2024	09/26/2025	5,921		284.94564000000003	0	41,650		41,192		40,635			(458)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	07/11/2024	07/11/2025	12,330		282.98673000000002	0	79,800		62,042		91,592			(17,758)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	07/11/2024	07/11/2025	5,989		280.43729999999999	0	46,240		35,950		53,342			(10,290)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	07/25/2024	07/25/2025	10,644		279.279	0	81,600		66,580		109,291			(15,020)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	07/25/2024	07/25/2025	5,677		282.10000000000002	0	35,840		29,243		48,388			(6,597)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/02/2024	05/01/2026	8,053		285.41512999999998	0	68,770		54,731		68,191			(14,039)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/21/2024	06/18/2026	5,294		282.89308	0	46,950		40,530		54,422			(6,420)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/21/2024	06/18/2026	6,705		282.60962000000001	0	60,420		52,158		69,915			(8,262)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/29/2024	08/28/2026	4,548		284.98887999999999	0	41,470		39,647		43,210			(1,823)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/29/2024	08/28/2026	10,496		284.98887999999999	0	95,700		91,493		99,716			(4,207)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/26/2024	09/25/2026	2,786		280.65429	0	32,320		32,142		31,828			(178)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/12/2024	09/11/2026	7,010		284.97881999999998	0	60,480		58,985		65,060			(1,495)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/12/2024	09/11/2026	8,062		284.12558999999999	0	72,588		70,793		78,029			(1,795)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/16/2024	05/15/2026	6,598		286.62308999999999	0	58,520		47,704		51,219			(10,816)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/13/2024	06/12/2026	1,766		281.98752000000002	0	16,100		13,689		18,786			(2,411)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/13/2024	06/12/2026	6,003		281.98752000000002	0	54,740		46,544		63,873			(8,196)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/06/2024	09/04/2026	6,326		284.01569999999998	0	56,682		54,962		63,389			(1,720)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/06/2024	09/04/2026	6,326		284.86860000000001	0	54,324		52,676		60,810			(1,648)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/09/2024	05/08/2026	5,573		287.83	0	48,640		39,180		44,348			(9,460)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/27/2024	06/26/2026	3,200		282.38733000000002	0	27,810		24,181		36,098			(3,629)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/27/2024	06/26/2026	3,200		278.14728000000002	0	34,110		29,659		43,887			(4,451)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/31/2024	05/29/2026	3,898		282.56400000000002	0	32,340		26,987		39,588			(5,353)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/31/2024	05/29/2026	8,149		283.97399999999999	0	63,020		52,589		76,979			(10,431)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/23/2024	05/22/2026	16,806		283.89634000000001	0	158,400		130,833		161,979			(27,567)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/23/2024	05/22/2026	7,703		281.61146000000002	0	80,960		66,870		83,380			(14,090)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	07/05/2024	07/02/2026	10,601		283.46935999999999	0	86,400		76,256		102,735			(10,144)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	07/05/2024	07/02/2026	5,301		282.62234000000001	0	45,000		39,717		53,607			(5,283)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/19/2024	09/18/2026	3,145		284.7294	0	28,890		28,453		29,650			(437)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/26/2024	09/25/2026	9,404		285.23173000000003	0	88,020		87,536		86,381			(484)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/01/2024	07/31/2026	2,464		285.02474000000001	0	21,210		19,462		24,053			(1,748)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/01/2024	07/31/2026	5,985		285.30948000000001	0	50,830		46,641		57,592			(4,189)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	07/18/2024	07/17/2026	10,185		283.58112	0	93,960		84,409		102,308			(9,551)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	07/18/2024	07/17/2026	7,024		283.58112	0	64,800		58,213		70,557			(6,587)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/15/2024	08/14/2026	1,401		286.57172000000003	0	11,680		10,942		12,090			(738)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/22/2024	08/21/2026	5,601		285.32438999999999	0	50,240		47,549		52,586			(2,691)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/22/2024	08/21/2026	6,301		284.18194999999997	0	59,760		56,559		62,588			(3,201)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/08/2024	08/07/2026	3,191		280.42728	0	30,240		28,038		37,794			(2,202)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/08/2024	08/07/2026	11,699		282.12	0	101,970		94,546		128,004			(7,424)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/15/2024	08/14/2026	7,357		284.28827999999999	0	68,670		64,331		71,225			(4,339)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/06/2024	06/05/2026	2,466		282.87684000000002	0	21,630		18,183		24,176			(3,447)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/06/2024	06/05/2026	8,455		284.85896000000002	0	66,960		56,291		74,735			(10,669)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/19/2024	09/18/2026	9,084		285.0147	0	82,160		80,919		84,460			(1,241)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	07/11/2024	07/10/2026	4,580		280.15402999999998	0	46,280		41,131		52,629			(5,149)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	07/11/2024	07/10/2026	8,103		281.85365000000002	0	75,210		66,842		85,778			(8,368)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	07/25/2024	07/24/2026	2,484		279.279	0	24,710		22,436		31,090			(2,274)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	07/25/2024	07/24/2026	8,870		282.10000000000002	0	76,750		69,686		97,332			(7,064)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	05/02/2024	04/30/2027	5,602		286.27051999999998	0	54,880		47,422		56,548			(7,458)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	06/21/2024	06/21/2027	8,823		279.49155999999999	0	106,500		96,845		122,348			(9,655)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	08/29/2024	08/27/2027	11,546		285.27444000000003	0	124,410		120,764		129,186			(3,646)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	09/26/2024	09/24/2027	9,055		285.23173000000003	0	100,880		100,510		99,443			(370)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	09/12/2024	09/10/2027	8,763		284.12558999999999	0	94,800		93,237		100,541			(1,563)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	05/16/2024	05/14/2027	6,946		286.04926999999998	0	75,000		65,771		69,562			(9,229)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	06/13/2024	06/11/2027	5,650		282.27064000000001	0	60,160		54,155		69,745			(6,005)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	09/06/2024	09/03/2027	7,381		284.3	0	78,477		76,892		86,176			(1,585)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	09/19/2024	09/17/2027	11,181		285.0147	0	121,280		120,058		124,082			(1,222)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	06/27/2024	06/25/2027	3,911		283.51801	0	38,610		35,251		48,920			(3,359)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	05/31/2024	05/28/2027	8,149		283.12799999999999	0	79,120		70,402		96,003			(8,718)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	05/23/2024	05/21/2027	8,753		284.75317000000001	0	93,500		82,672		97,687			(10,828)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	07/05/2024	07/02/2027	6,007		282.33999999999997	0	61,880		57,050		72,742			(4,830)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	08/01/2024	07/30/2027	5,633		284.74	0	59,040		55,796		66,076			(3,244)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	07/18/2024	07/16/2027	7,024		283.58112	0	76,800		71,596		83,488			(5,204)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	05/09/2024	05/07/2027	8,707		287.54217	0	91,500		79,653		87,893			(11,847)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	08/22/2024	08/20/2027	6,651		283.89634000000001	0	75,620		72,919		78,963			(2,701)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	08/08/2024	08/06/2027	13,472		282.12	0	140,980		134,138		171,238			(6,842)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	08/15/2024	08/13/2027	8,759		284.28827999999999	0	97,250		93,153		100,782			(4,097)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	06/06/2024	06/04/2027	10,569		285.14211999999998	0	100,500		89,824		112,619			(10,676)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	07/11/2024	07/09/2027	8,103		282.42018999999999	0	86,710		80,278		98,291			(6,432)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	07/25/2024	07/23/2027	10,289		282.10000000000002	0	106,430		99,900		131,242			(6,530)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	05/02/2024	05/02/2028	7,703		285.98539	0	86,020		77,282		90,627			(8,738)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	06/21/2024	06/21/2028	10,234		282.89308	0	121,220		112,989		138,851			(8,231)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	08/29/2024	08/29/2028	13,296		285.27444000000003	0	161,500		157,960		167,376			(3,540)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	09/12/2024	09/12/2028	10,515		284.12558999999999	0	128,670		127,084		135,107			(1,586)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	09/26/2024	09/26/2028	11,145		285.23173000000003	0	139,840		139,457		137,761			(383)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	05/16/2024	05/16/2028	7,293		286.91000000000003	0	85,470		77,609		81,652			(7,861)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	06/13/2024	06/13/2028	7,769		282.27064000000001	0	92,620		85,705		106,927			(6,915)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	09/06/2024	09/06/2028	8,435		284.3	0	101,496		99,965		110,061			(1,531)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	06/27/2024	06/27/2028	3,555		285.77936999999997	0	36,600		34,218		45,791			(2,382)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	05/31/2024	05/31/2028	9,567		282.28199999999998	0	108,000		99,111		130,377			(8,889)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	05/23/2024	05/23/2028	10,504		285.03877999999997	0	123,900		113,178		131,554			(10,722)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	07/05/2024	07/05/2028	6,714		282.05766	0	78,660		74,074		91,653			(4,586)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	08/01/2024	08/01/2028	9,153		285.30948000000001	0	106,080		101,721		117,921			(4,359)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	07/18/2024	07/18/2028	8,429		283.58112	0	102,960		97,741		112,076			(5,219)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	08/22/2024	08/22/2028	8,051		283.89634000000001	0	102,580		99,840		106,694			(2,740)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	08/08/2024	08/08/2028	12,763		281.55576000000002	0	153,360		147,793		182,890			(5,567)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	05/09/2024	05/09/2028	9,056		289.84481	0	98,280		88,769		96,872			(9,511)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	08/15/2024	08/15/2028	9,810		284.00285000000002	0	123,200		119,318		127,856			(3,882)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	09/19/2024	09/19/2028	12,578		284.15879999999999	0	158,400		157,207		161,616			(1,193)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	06/06/2024	06/06/2028	11,273		283.72631999999999	0	128,000		117,830		144,016			(10,170)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	07/11/2024	07/11/2028	8,455		281.28710999999998	0	105,360		99,515		118,918			(5,845)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	07/25/2024	07/25/2028	11,708		282.10000000000002	0	136,290		130,036		165,315			(6,254)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	05/02/2024	05/02/2029	8,754		281.42331000000001	0	120,500		110,712		130,128			(9,788)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	06/21/2024	06/21/2029	10,234		283.17653999999999	0	129,050		122,042		147,920			(7,008)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	08/29/2024	08/29/2029	15,045		285.27444000000003	0	197,370		193,909		204,294			(3,461)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	09/12/2024	09/12/2029	11,917		284.12558999999999	0	157,862		156,305		164,699			(1,557)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	05/16/2024	05/16/2029	8,682		286.33618000000001	0	111,250		103,068		109,073			(8,182)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	06/13/2024	06/13/2029	7,416		285.10183999999998	0	86,940		81,747		100,455			(5,193)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	09/06/2024	09/06/2029	9,138		283.73140000000001	0	121,186		119,724		130,267			(1,462)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	06/27/2024	06/27/2029	7,822		279.8433	0	105,600		100,103		129,793			(5,497)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	05/31/2024	05/31/2029	11,693		283.69200000000001	0	135,960		127,010		164,121			(8,950)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	05/23/2024	03/07/2029	2,451		289.60854	0	26,530		24,613		28,303			(1,917)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	05/23/2024	05/23/2029	8,753		287.89488	0	101,500		94,477		108,846			(7,023)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	07/05/2024	07/05/2029	4,240		288.26913999999999	0	43,920		41,872		51,202			(2,048)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	09/19/2024	09/19/2029	14,325		284.15879999999999	0	194,750		193,576		197,923			(1,174)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	08/01/2024	08/01/2029	8,801		284.45526000000001	0	113,250		109,527		125,416			(3,723)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	07/18/2024	07/18/2029	10,185		283.86583999999999	0	132,530		127,156		144,348			(5,374)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	08/22/2024	08/22/2029	8,751		284.75317000000001	0	116,750		114,255		121,271			(2,495)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	08/08/2024	08/08/2029	14,890		282.40212000000002	0	188,160		182,696		221,616			(5,464)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	08/15/2024	08/15/2029	10,160		284.57371000000001	0	135,140		131,734		139,977			(3,406)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	05/09/2024	05/09/2029	9,056		287.54217	0	114,140		105,307		115,606			(8,833)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	06/06/2024	06/06/2029	12,682		283.16000000000003	0	158,040		147,995		178,539			(10,045)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	07/11/2024	07/11/2029	10,569		282.70346000000001	0	134,700		128,722		152,267			(5,978)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	09/26/2024	09/26/2029	12,538		286.08999999999997	0	165,240		164,878		162,973			(362)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	07/25/2024	07/25/2029	13,482		281.81790000000001	0	171,000		164,722		204,934			(6,278)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	05/23/2024	05/23/2025	1,025		2046	0	48,615		31,600		63,057			(17,015)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	05/16/2024	05/16/2025	954		2079	0	42,160		26,511		51,269			(15,649)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	06/21/2024	06/20/2025	841		2014	0	31,144		22,603		40,633			(8,541)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	07/05/2024	07/03/2025	691		2023	0	29,918		22,854		38,730			(7,064)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	08/15/2024	08/15/2025	796		2095	0	27,438		23,971		30,994			(3,467)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	06/13/2024	06/13/2025	784		2926	0	47,357		33,176		56,238			(14,181)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	07/18/2024	07/18/2025	659		3037	0	35,800		28,522		39,610			(7,278)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	05/31/2024	05/30/2025	805		2998	0	53,328		35,601		60,416			(17,727)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	09/06/2024	09/05/2025	748		2972	0	47,850		44,934		57,536			(2,916)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	09/19/2024	09/19/2025	704		3100	0	50,534		49,007		49,493			(1,527)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	06/27/2024	06/27/2025	958		2923	0	65,128		48,130		81,335			(16,998)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	08/22/2024	08/22/2025	792		3021	0	48,840		43,607		53,967			(5,233)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	07/17/2024	07/17/2025	7,260		404.59930000000003	0	11,200		8,892		97,102			(2,308)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	07/17/2024	07/17/2025	29,557		416.94170000000003	0	142,956		113,501		191,237			(29,455)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	09/06/2024	09/04/2026	2,543		694.21813999999995	0	27,420		26,588		34,350			(832)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	05/02/2024	05/01/2026	7,568		638.19327999999996	0	110,700		88,102		215,719			(22,598)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/15/2024	05/15/2025	16,870		201.33846	0	79,084		49,237		156,428			(29,847)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	07/02/2024	07/02/2025	11,033		199.00120000000001	0	52,690		39,662		125,511			(13,028)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/05/2024	06/05/2025	19,447		200.34944999999999	0	90,714		61,556		197,668			(29,158)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/21/2024	08/21/2025	7,757		206.47627	0	36,000		32,044		49,212			(3,956)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/11/2024	09/11/2025	14,471		206.89537999999999	0	72,150		68,384		90,300			(3,766)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/25/2024	09/25/2025	24,981		207.95184	0	122,720		121,034		143,220			(1,686)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/07/2024	08/07/2025	10,334		203.81962999999999	0	44,541		37,933		82,211			(6,608)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/20/2024	06/20/2025	18,904		200.48930999999999	0	88,996		64,058		186,401			(24,938)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/05/2024	09/05/2025	17,803		207.20651000000001	0	91,686		85,389		107,158			(6,297)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/22/2024	05/22/2025	20,821		201.51828	0	96,474		61,924		190,938			(34,550)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/08/2024	05/08/2025	13,489		200.77051	0	57,672		34,794		130,757			(22,878)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/30/2024	05/30/2025	21,658		197.98778999999999	0	94,987		62,890		248,208			(32,097)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/12/2024	06/12/2025	10,007		198.90933999999999	0	51,760		36,118		115,793			(15,642)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/14/2024	08/14/2025	9,290		203.71188000000001	0	47,519		41,383		75,017			(6,136)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/30/2024	05/29/2026	4,029		198.38337000000001	0	23,776		19,759		51,369			(4,017)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/11/2024	09/11/2026	10,612		207.51731000000001	0	66,990		65,244		85,729			(1,746)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/25/2024	09/25/2026	2,882		208.57632000000001	0	18,720		18,592		21,941			(128)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/05/2024	06/05/2026	13,463		200.34944999999999	0	86,238		72,397		160,628			(13,841)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/21/2024	08/21/2026	4,363		206.27	0	28,620		27,050		37,693			(1,570)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/15/2024	05/15/2026	1,985		199.92768000000001	0	14,116		11,460		24,080			(2,656)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	07/02/2024	07/02/2026	2,508		198.40299999999999	0	17,065		14,958		33,612			(2,107)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/20/2024	06/18/2026	5,970		200.69	0	38,160		32,806		68,819			(5,354)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/22/2024	05/22/2026	3,470		201.11483999999999	0	23,128		18,998		39,397			(4,130)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/05/2024	09/04/2026	10,586		207.20651000000001	0	71,390		68,938		86,917			(2,452)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/07/2024	08/07/2026	8,858		204.02284	0	54,234		50,217		87,378			(4,017)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/12/2024	06/12/2026	4,503		200.11	0	28,539		24,233		55,350			(4,306)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/14/2024	08/14/2026	6,356		204.32547	0	42,666		39,915		61,778			(2,751)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/01/2024	05/01/2025	398		250.34829999999999	0	2,480		1,448		4,900			(1,032)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/05/2024	06/05/2025	3,516		256.23597999999998	0	20,448		13,875		30,615			(6,573)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/22/2024	05/22/2025	3,136		255.52422000000001	0	19,256		12,360		29,922			(6,896)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/22/2024	05/22/2025	2,352		260.8956	0	9,150		5,873		14,554			(3,277)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/01/2024	05/01/2026	2,785		244.8296	0	31,780		25,188		52,678			(6,592)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/22/2024	05/22/2026	1,568		257.82623999999998	0	11,644		9,565		17,384			(2,079)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	07/17/2024	07/17/2025	498		5819	0	72,384		57,470		98,255			(14,914)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/14/2024	08/14/2025	304		5905	0	45,810		39,895		46,638			(5,915)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	07/17/2024	07/17/2025	1,854		5813	0	274,860		218,227		372,797			(56,633)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/05/2024	09/05/2025	438		5935	0	66,794		62,207		62,333			(4,588)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/12/2024	06/12/2025	399		5681	0	64,630		45,099		105,411			(19,531)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/20/2024	06/20/2025	467		5744	0	74,871		53,891		113,504			(20,980)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/26/2024	06/26/2025	920		5760	0	128,525		94,628		214,099			(33,897)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/30/2024	05/30/2025	336		5653	0	45,904		30,392		104,250			(15,512)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/26/2024	06/26/2025	226		5765	0	30,901		22,751		51,600			(8,150)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/21/2024	08/21/2025	387		5908	0	62,721		55,829		59,361			(6,892)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/30/2024	05/30/2025	513		5641	0	72,848		48,232		163,923			(24,616)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/20/2024	06/20/2025	1,781		5720	0	307,455		221,300		463,442			(86,155)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/12/2024	06/12/2025	2,483		5686	0	394,251		275,109		644,531			(119,142)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/14/2024	08/14/2025	896		5928	0	124,709		108,606		126,395			(16,103)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/21/2024	08/21/2025	842		5908	0	136,350		121,366		129,045			(14,984)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/05/2024	09/05/2025	1,380		5935	0	205,902		191,760		196,586			(14,142)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/21/2024	08/21/2026	623		5908	0	137,714		130,158		133,957			(7,556)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/20/2024	06/18/2026	294		5703	0	69,088		59,395		95,700			(9,693)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	07/17/2024	07/17/2026	687		5801	0	144,280		129,436		184,061			(14,844)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/30/2024	05/29/2026	478		5653	0	90,639		75,325		170,806			(15,314)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/12/2024	06/12/2026	677		5692	0	141,648		120,275		210,183			(21,374)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/26/2024	06/26/2026	469		5760	0	91,341		79,313		136,065			(12,028)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/05/2024	09/04/2026	522		5923	0	111,476		107,648		109,171			(3,828)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/21/2024	08/21/2026	219		5836	0	56,407		53,312		55,306			(3,095)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/14/2024	08/14/2026	372		5928	0	73,986		69,216		75,750			(4,770)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/30/2024	05/29/2026	177		5664	0	32,670		27,150		61,871			(5,520)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/12/2024	06/12/2026	451		5761	0	80,158		68,063		120,639			(12,095)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/26/2024	06/26/2026	382		5754	0	75,438		65,504		112,209			(9,934)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/05/2024	09/04/2026	623		5941	0	127,835		123,445		124,880			(4,390)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/20/2024	06/18/2026	605		5744	0	129,955		111,722		181,159			(18,233)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/14/2024	08/14/2026	490		5940	0	94,888		88,770		97,001			(6,118)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	07/17/2024	07/17/2026	824		5801	0	173,136		155,324		220,790			(17,812)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	06/20/2024	06/17/2027	657		5755	0	163,590		148,296		220,365			(15,294)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	09/05/2024	09/03/2027	640		5923	0	165,452		161,664		163,272			(3,788)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	07/17/2024	07/16/2027	790		5790	0	203,550		189,583		251,774			(13,967)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	08/14/2024	08/13/2027	423		5952	0	98,150		93,929		101,170			(4,221)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	05/30/2024	05/28/2027	548		5653	0	126,170		111,959		217,294			(14,211)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	06/26/2024	06/25/2027	399		5754	0	95,128		86,773		134,587			(8,355)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	08/21/2024	08/20/2027	623		5919	0	161,357		155,452		159,180			(5,905)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	06/12/2024	06/11/2027	608		5686	0	153,475		138,029		216,370			(15,446)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	09/05/2024	09/05/2028	791		5941	0	226,493		222,615		226,640			(3,878)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	07/17/2024	07/17/2028	927		5813	0	259,848		246,500		319,039			(13,348)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	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	MS-	06/12/2024	06/12/2028	694		5669	0	201,960		186,744		278,972			(15,216)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	06/26/2024	06/26/2028	486		5754	0	132,132		123,444		181,678			(8,688)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	08/14/2024	08/14/2028	490		5946	0	132,762		128,488		138,310			(4,274)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	06/20/2024	06/20/2028	761		5761	0	213,752		198,819		281,040			(14,933)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	05/30/2024	05/30/2028	796		5658	0	207,090		189,643		339,334			(17,447)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	08/21/2024	08/21/2028	825		5931	0	238,679		232,140		238,918			(6,539)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	06/26/2024	06/26/2029	521		5783	0	150,000		142,110		202,933			(7,890)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	05/30/2024	05/30/2029	796		5658	0	227,655		212,312		361,922			(15,343)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	08/21/2024	08/21/2029	1,246		5931	0	395,900		387,223		402,588			(8,677)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	06/12/2024	06/12/2029	1,076		5675	0	340,876		320,330		460,764			(20,546)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	06/20/2024	06/20/2029	934		5744	0	295,704		279,177		382,474			(16,527)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	07/17/2024	07/17/2029	1,133		5801	0	356,466		341,817		432,817			(14,649)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	08/14/2024	08/14/2029	1,234		5911	0	389,966		379,923		409,371			(10,043)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	09/05/2024	09/05/2029	1,178		5935	0	377,720		372,546		379,973			(5,174)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	05/09/2024	05/09/2025	455		5054	0	52,210		31,818		48,124			(20,392)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	07/05/2024	07/04/2025	281		4959	0	32,480		24,832		31,915			(7,648)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	09/26/2024	09/26/2025	338		4942	0	39,440		39,007		37,164			(433)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	06/06/2024	06/06/2025	434		5049	0	53,460		36,423		46,111			(17,037)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	09/19/2024	09/19/2025	324		4909	0	34,880		33,826		36,360			(1,054)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	07/17/2024	07/17/2025	32		41033	0	19,630		15,585		20,726			(4,045)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	08/28/2024	08/28/2025	12		40886	0	21,550		19,596		27,737			(1,954)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	06/05/2024	06/05/2025	41		38769	0	29,120		19,760		44,455			(9,360)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	09/18/2024	09/18/2025	17		41628	0	27,300		26,400		33,298			(900)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	08/21/2024	08/21/2025	17		40890	0	27,020		24,051		37,864			(2,969)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	07/24/2024	07/24/2025	20		39655	0	11,360		9,238		14,497			(2,122)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	07/10/2024	07/10/2025	33		39562	0	21,580		16,719		29,095			(4,861)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	05/01/2024	05/01/2025	16		38207	0	21,180		12,370		52,127			(8,810)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	07/17/2024	07/17/2025	12		41239	0	19,800		15,720		19,079			(4,080)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	07/10/2024	07/10/2025	13		39523	0	21,000		16,269		36,168			(4,731)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	08/21/2024	08/21/2025	22		41259	0	13,050		11,616		15,163			(1,434)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	05/01/2024	05/01/2025	37		37827	0	23,940		13,981		37,541			(9,959)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	06/05/2024	06/05/2025	18		38730	0	28,350		19,238		57,330			(9,113)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	09/18/2024	09/18/2025	12		41711	0	8,150		7,881		8,349			(269)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	07/24/2024	07/24/2025	13		39894	0	20,500		16,670		33,703			(3,830)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	08/28/2024	08/28/2025	27		40968	0	15,620		14,204		16,715			(1,416)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	09/26/2024	09/26/2025	169		19572	0	76,160		75,323		74,853			(837)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	07/05/2024	07/03/2025	118		20005	0	53,520		40,883		50,138			(12,637)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	07/18/2024	07/18/2025	162		19902	0	62,080		49,459		66,376			(12,621)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	05/02/2024	05/02/2025	211		17524	0	80,660		47,592		114,132			(33,068)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	08/22/2024	08/22/2025	190		19511	0	80,660		72,018		87,424			(8,642)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	RBC-	07/05/2024	07/03/2025	1,000		1.004	0	27,100		20,701		32,664			(6,399)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	08/21/2024	08/21/2025	369		2184	0	11,120		9,898		12,373			(1,222)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	06/26/2024	06/26/2025	172		2915	0	7,550		5,559		9,799			(1,991)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	06/20/2024	06/20/2025	342		2909	0	15,900		11,445		20,594			(4,455)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	08/21/2024	08/21/2025	229		3069	0	9,660		8,598		9,825			(1,062)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	08/28/2024	08/28/2025	196		3044	0	7,800		7,093		7,647			(707)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	08/21/2024	08/21/2025	164		2953	0	34,750		30,931		36,829			(3,819)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	08/07/2024	08/07/2025	278		2945	0	10,640		9,062		15,735			(1,578)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	07/31/2024	07/31/2025	161		3027	0	33,100		27,553		24,737			(5,547)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	06/26/2024	06/26/2025	206		2907	0	29,520		21,735		45,026			(7,785)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	09/26/2024	09/26/2025	995		3091	0	68,820		68,064		67,654			(756)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	09/12/2024	09/12/2025	771		3004	0	41,630		39,571		48,102			(2,059)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	06/06/2024	06/06/2025	883		2917	0	66,300		45,171		80,152			(21,129)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	07/05/2024	07/03/2025	345		2896	0	20,200		15,431		25,860			(4,769)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	06/13/2024	06/13/2025	2,394		382.40217000000001	0	13,140		9,205		27,311			(3,935)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	08/08/2024	08/08/2025	7,651		387.77838000000003	0	36,540		31,220		68,060			(5,320)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	08/01/2024	08/01/2025	18,108		381.04	0	150,420		125,625		234,775			(24,795)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	05/01/2024	05/01/2025	16,581		368.62578000000002	0	126,880		74,101		365,139			(52,779)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	05/01/2024	05/01/2025	5,708		376.71935999999999	0	25,830		15,085		85,939			(10,745)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	08/29/2024	08/29/2025	21,569		384.43518	0	185,920		169,575		239,670			(16,345)				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		15,837		72,028			(10,413)				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		23,994		73,459			(11,366)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	05/08/2024	05/08/2025	11,312		375.01299999999998	0	72,240		43,583		186,897			(28,657)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	07/02/2024	07/02/2025	5,057		385.13350000000003	0	22,800		17,163		50,168			(5,637)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	07/02/2024	07/02/2025	17,565		375.74	0	143,880		108,305		290,246			(35,575)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	06/13/2024	06/13/2025	20,744		374.12995000000001	0	189,540		132,782		365,545			(56,758)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	07/02/2024	07/02/2025	6,387		380.24887999999999	0	39,840		29,989		83,958			(9,851)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	05/01/2024	05/01/2025	13,047		369.72944999999999	0	93,600		54,664		274,319			(38,936)				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		93,826		381,777			(61,694)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	08/08/2024	08/08/2025	14,510		382.85059999999999	0	95,700		81,766		171,882			(13,934)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	08/29/2024	08/29/2025	6,497		392.90122000000002	0	33,250		30,327		43,124			(2,923)				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	RBC-	06/05/2024	06/05/2025	13,301		378.91728000000001	0	91,000		61,750		183,246			(29,250)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	08/01/2024	08/01/2025	4,986		390.56599999999997	0	22,800		19,042		36,678			(3,758)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	08/08/2024	08/08/2025	19,258		378.30187999999998	0	166,440		142,206		288,616			(24,234)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	08/29/2024	08/29/2025	4,678		389.43783999999999	0	29,880		27,253		38,792			(2,627)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	08/01/2024	08/01/2025	13,384		385.61248000000001	0	84,660		70,705		134,377			(13,955)				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		94,674		274,062			(44,846)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	06/13/2024	06/13/2025	12,500		378.64206999999999	0	87,420		61,242		175,994			(26,178)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	RBC-	05/01/2024	05/01/2026	2,175		368.62578000000002	0	22,880		18,134		53,266			(4,746)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	RBC-	05/08/2024	05/08/2026	5,117		370.92869999999999	0	57,950		46,487		116,315			(11,463)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	RBC-	08/08/2024	08/07/2026	4,485		380.19718	0	49,300		45,711		75,749			(3,589)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	RBC-	08/01/2024	07/31/2026	3,412		379.13479999999998	0	42,640		39,126		59,783			(3,514)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	RBC-	06/05/2024	06/05/2026	3,458		376.66181999999998	0	37,440		31,431		64,774			(6,009)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	RBC-	06/13/2024	06/12/2026	5,053		375.25797999999998	0	58,710		49,920		99,950			(8,790)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	RBC-	08/29/2024	08/28/2026	3,378		386.35928000000001	0	37,050		35,421		45,206			(1,629)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	RBC-	07/02/2024	07/02/2026	5,323		375.74	0	59,600		52,242		104,304			(7,358)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	SG-	07/17/2024	07/17/2025	293		3083	0	14,040		11,147		11,626			(2,893)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	SG-	07/24/2024	07/24/2025	167		2974	0	8,900		7,237		8,761			(1,663)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	SG-	07/17/2024	07/17/2025	163		2997	0	31,150		24,732		28,970			(6,418)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	SG-	05/08/2024	05/08/2025	30,438		402.61975000000001	0	164,160		99,039		362,384			(65,121)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/22/2024	05/22/2025	14,013		397.88744000000003	0	128,260		82,327		221,194			(45,933)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/15/2024	05/15/2025	18,587		407.4812	0	85,400		53,169		162,257			(32,231)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/30/2024	05/30/2025	18,780		401.80293999999998	0	96,600		63,958		250,490			(32,642)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/30/2024	05/30/2025	11,268		391.36649999999997	0	105,840		70,075		239,424			(35,765)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/15/2024	05/15/2025	15,666		395.05340000000001	0	148,090		92,199		265,179			(55,891)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	SG-	05/08/2024	05/08/2025	13,884		393.63103000000001	0	126,360		76,234		256,636			(50,126)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/22/2024	05/22/2025	21,681		408.09938	0	110,700		71,055		199,105			(39,645)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/16/2024	05/16/2025	1,363		217.60966999999999	0	4,320		2,716		5,899			(1,604)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	TRU-	06/13/2024	06/13/2025	114		38724	0	91,520		64,114		117,213			(27,406)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/27/2024	06/27/2025	115		39047	0	118,800		87,795		146,769			(31,005)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	TRU-	07/25/2024	07/25/2025	90		39815	0	73,080		59,628		86,809			(13,452)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/06/2024	06/06/2025	95		38031	0	101,380		69,072		125,436			(32,308)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	TRU-	08/07/2024	08/07/2025	295		1944	0	9,060		7,716		12,037			(1,344)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	TRU-	08/07/2024	08/07/2025	246		2143	0	21,200		18,055		36,082			(3,145)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	TRU-	08/22/2024	08/22/2025	977		2129	0	49,140		43,875		54,662			(5,265)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	07/11/2024	07/11/2025	894		2091	0	42,560		33,089		48,112			(9,471)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	TRU-	08/08/2024	08/08/2025	1,247		2093	0	56,680		48,427		70,030			(8,253)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	08/28/2024	08/28/2025	6,241		392.26139999999998	0	33,360		30,336		41,958			(3,024)				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	UBS-	08/07/2024	08/07/2025	7,686		385.63126	0	38,280		32,601		75,417			(5,679)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/30/2024	05/30/2025	13,454		374.98475999999999	0	89,500		59,257		222,402			(30,243)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	08/07/2024	08/07/2025	14,311		380.72597000000002	0	97,200		82,780		184,116			(14,420)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/26/2024	06/26/2025	13,845		379.34589999999997	0	91,000		67,000		186,053			(24,000)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/26/2024	06/26/2025	15,975		374.08764000000002	0	142,800		105,138		278,075			(37,662)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/26/2024	06/26/2025	5,857		384.60415999999998	0	27,280		20,085		58,437			(7,195)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	09/11/2024	09/11/2025	5,181		389.10816	0	36,800		34,879		43,129			(1,921)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	09/12/2024	09/12/2025	21,690		386.49545999999998	0	192,360		182,848		209,845			(9,512)				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		127,730		389,004			(77,430)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/30/2024	05/30/2025	1,884		380.55936000000003	0	8,750		5,793		23,254			(2,957)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	09/12/2024	09/12/2025	11,620		395.40267	0	60,300		57,318		64,562			(2,982)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/15/2024	05/15/2025	15,154		376.81105000000002	0	102,030		63,523		195,877			(38,507)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	08/22/2024	08/22/2025	9,647		386.98176999999998	0	66,600		59,464		89,268			(7,136)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	08/22/2024	08/22/2025	22,684		382.76294000000001	0	200,100		178,661		265,975			(21,439)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	08/22/2024	08/22/2025	8,344		391.20060000000001	0	44,480		39,714		59,552			(4,766)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	08/28/2024	08/28/2025	21,583		384.18543	0	186,750		169,819		235,651			(16,931)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/15/2024	05/15/2025	3,213		382.03935000000001	0	15,360		9,563		30,178			(5,797)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	07/10/2024	07/10/2025	21,038		381.40078	0	164,000		127,055		255,806			(36,945)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	07/10/2024	07/10/2025	13,412		383.68234000000001	0	91,290		70,725		143,405			(20,565)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	09/11/2024	09/11/2025	11,657		394.51244000000003	0	58,950		55,873		68,955			(3,077)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	08/28/2024	08/28/2025	4,681		389.18484000000001	0	30,240		27,498		38,238			(2,742)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	09/11/2024	09/11/2025	21,761		385.63398000000001	0	189,000		179,135		221,470			(9,865)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	07/10/2024	07/10/2025	5,786		388.62572	0	28,820		22,328		45,655			(6,492)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	09/12/2024	09/12/2025	5,423		389.98088999999999	0	39,480		37,528		42,716			(1,952)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	08/07/2024	08/07/2025	19,081		376.19801000000001	0	169,200		144,099		306,679			(25,101)				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		102,015		367,585			(52,065)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	UBS-	09/12/2024	09/11/2026	6,197		386.88272999999998	0	73,920		72,092		81,901			(1,828)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/30/2024	05/29/2026	3,767		370.89672000000002	0	42,980		35,718		86,318			(7,262)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	07/10/2024	07/10/2026	4,208		377.97843999999998	0	52,480		46,577		76,274			(5,903)				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		58,256		121,630			(13,504)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	UBS-	09/11/2024	09/11/2026	6,217		386.02	0	73,200		71,292		85,109			(1,908)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	UBS-	08/22/2024	08/21/2026	7,301		382.37941000000001	0	89,040		84,270		114,193			(4,770)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	UBS-	08/07/2024	08/07/2026	4,505		378.08465999999999	0	50,150		46,435		82,380			(3,715)				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 - 2Y	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/26/2024	06/26/2026	1,597		376.34118000000001	0	17,400		15,109		30,571			(2,291)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	UBS-	08/28/2024	08/28/2026	3,380		386.10827999999998	0	37,310		35,621		45,695			(1,689)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/21/2024	06/18/2026	2,332		653.29624000000001	0	37,180		32,096		53,938			(5,084)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	06/27/2024	06/26/2026	1,445		659.98656000000005	0	19,200		16,695		30,044			(2,505)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	07/02/2024	07/02/2025	23		39332	0	12,780		9,620		17,723			(3,160)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	08/14/2024	08/14/2025	20		40208	0	29,360		25,569		55,671			(3,791)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	07/31/2024	07/31/2025	15		40679	0	25,620		21,327		32,754			(4,293)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	08/14/2024	08/14/2025	32		40128	0	23,270		20,265		31,452			(3,005)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	07/31/2024	07/31/2025	20		40761	0	11,120		9,256		12,990			(1,864)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	06/26/2024	06/26/2025	26		39089	0	19,000		13,989		27,553			(5,011)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	06/26/2024	06/26/2025	26		38893	0	43,700		32,175		86,580			(11,525)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	07/02/2024	07/02/2025	15		39411	0	22,380		16,846		45,715			(5,534)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	07/02/2024	07/02/2025	246		2028	0	26,750		20,136		53,351			(6,614)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	06/05/2024	06/05/2025	242		2070	0	25,650		17,405		39,054			(8,245)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	06/05/2024	06/05/2025	436		2037	0	16,200		10,993		23,352			(5,207)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	05/08/2024	05/08/2025	341		2084	0	7,000		4,223		11,215			(2,777)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	07/17/2024	07/17/2025	536		2233	0	14,640		11,624		13,347			(3,016)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	06/20/2024	06/20/2025	248		2015	0	6,150		4,427		9,704			(1,723)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	08/14/2024	08/14/2025	240		2132	0	6,300		5,487		9,475			(813)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	06/12/2024	06/12/2025	438		2030	0	12,960		9,044		18,605			(3,916)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	05/22/2024	05/22/2025	336		2067	0	11,130		7,144		15,684			(3,986)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	09/05/2024	09/05/2025	469		2147	0	10,600		9,872		13,426			(728)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	09/05/2024	09/05/2025	235		2149	0	27,550		25,658		38,099			(1,892)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	07/31/2024	07/31/2025	444		2239	0	12,600		10,488		10,999			(2,112)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	06/27/2024	06/27/2025	932		2028	0	48,260		35,665		62,481			(12,595)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	07/18/2024	07/18/2025	955		2183	0	36,540		29,112		38,228			(7,428)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	07/25/2024	07/25/2025	990		2230	0	34,540		28,182		34,693			(6,358)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	08/29/2024	08/29/2025	636		2218	0	31,220		28,475		32,243			(2,745)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	09/06/2024	09/05/2025	956		2125	0	36,000		33,806		44,290			(2,194)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	08/01/2024	08/01/2025	778		2221	0	34,850		29,105		37,295			(5,745)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	09/12/2024	09/12/2025	939		2125	0	33,000		31,368		38,322			(1,632)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	09/26/2024	09/26/2025	860		2183	0	36,100		35,703		36,446			(397)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	09/19/2024	09/19/2025	843		2221	0	51,870		50,303		49,782			(1,568)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	06/27/2024	06/27/2025	1,855		376.55538000000001	0	7,490		5,535		14,482			(1,955)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	08/01/2024	08/01/2025	1,288		385.98014000000001	0	8,550		7,141		11,695			(1,409)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	06/06/2024	06/06/2025	2,123		377.51352000000003	0	10,720		7,304		22,440			(3,416)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	05/23/2024	05/23/2025	2,399		373.58963999999997	0	16,740		10,881		33,701			(5,859)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	07/10/2024	07/10/2025	28,300		409.09338000000002	0	117,700		91,185		307,959			(26,515)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	06/27/2024	06/27/2025	34,719		407.11748999999998	0	166,370		122,949		401,642			(43,421)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	05/23/2024	05/23/2025	21,595		404.72210999999999	0	106,920		69,498		253,715			(37,422)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	08/01/2024	08/01/2025	26,525		421.31635	0	98,880		82,581		144,891			(16,299)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	09/11/2024	09/11/2025	8,600		412.76627999999999	0	76,840		72,829		95,089			(4,011)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	07/10/2024	07/10/2025	6,877		393.21359999999999	0	76,960		59,623		155,166			(17,337)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	05/31/2024	05/30/2025	18,878		405.04892999999998	0	93,720		62,567		222,556			(31,153)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	09/11/2024	09/11/2025	24,787		429.37182000000001	0	72,520		68,735		95,967			(3,785)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	05/31/2024	05/30/2025	10,902		394.51841000000002	0	104,140		69,523		214,808			(34,617)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	06/06/2024	06/06/2025	24,153		403.88672000000003	0	132,860		90,520		312,155			(42,340)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	05/23/2024	05/23/2025	14,130		394.59467999999998	0	130,380		84,747		273,780			(45,633)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	06/06/2024	06/06/2025	7,697		394.84447999999998	0	73,370		49,988		152,345			(23,382)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	06/13/2024	06/12/2026	2,539		646.78047000000004	0	38,920		33,093		73,719			(5,827)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	07/25/2024	07/25/2025	2,290		210.90678	0	6,500		5,304		8,488			(1,196)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	04/10/2024	04/10/2025	2,427		953.25163999999995	0	52,440		27,592		95,821			(24,848)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	03/06/2024	03/06/2025	2,408		955.36692000000005	0	47,150		20,263		70,365			(26,887)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	02/07/2024	02/07/2025	946		951.67	0	19,350		6,858		30,624			(12,492)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	01/24/2024	01/24/2025	529		939.86680000000001	0	11,950		3,775		22,025			(8,175)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/24/2024	04/24/2025	1,277		946.58	0	22,080		12,469		49,872			(9,611)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	04/10/2024	04/10/2025	528		951.33939999999996	0	11,850		6,235		21,618			(5,615)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	01/24/2024	01/24/2025	2,221		947.43110000000001	0	42,420		13,402		78,267			(29,018)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	02/07/2024	02/07/2025	2,837		953.57334000000003	0	55,620		19,711		87,724			(35,909)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	04/03/2024	04/03/2025	1,463		949.31793000000005	0	34,440		17,457		51,900			(16,983)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	03/15/2023	03/14/2025	1,752		915.75905999999998	41,120	0		9,263		112,824			(31,857)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	04/10/2024	04/10/2026	1,688		956.12	0	45,760		34,949		81,754			(10,811)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	02/07/2024	02/06/2026	841		949.76666	0	23,840		16,144		35,683			(7,696)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	03/06/2024	03/06/2026	523		946.78578000000005	0	15,950		11,415		24,643			(4,535)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	03/15/2023	03/14/2025	657		922.15020000000004	13,740	0		3,095		38,432			(10,645)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	01/24/2024	01/23/2026	529		941.75779999999997	0	15,150		9,968		26,839			(5,182)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	04/10/2024	04/10/2026	528		959.94448	0	13,500		10,310		24,236			(3,190)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	02/07/2024	02/06/2026	841		954.52500999999995	0	22,160		15,007		38,281			(7,153)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	01/24/2024	01/23/2026	635		937.97569999999996	0	19,320		12,712		33,933			(6,608)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML-	03/09/2022	03/07/2025	1,021		980.12919999999997	42,100	0		6,053		15,977			(36,047)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML-	03/15/2023	03/13/2026	2,081		914.84604000000002	58,710	0		28,387		150,665			(30,323)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML-	02/07/2024	02/05/2027	946		953.57334000000003	0	30,060		23,591		49,232			(6,469)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML-	01/24/2024	01/22/2027	635		943.64890000000003	0	20,940		16,165		36,825			(4,775)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML-	03/23/2022	03/21/2025	615		976.93600000000004	25,080	0		3,927		10,924			(21,153)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML-	04/10/2024	04/09/2027	633		954.20776000000001	0	20,640		17,389		36,333			(3,251)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	02/07/2024	02/07/2028	1,051		954.52500999999995	0	37,400		31,376		61,160			(6,024)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	03/09/2022	03/09/2026	1,021		978.17089999999996	49,800	0		17,886		30,527			(31,914)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	04/10/2024	04/10/2028	950		958.98835999999994	0	32,940		29,057		57,968			(3,883)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML -	03/15/2023	03/15/2027	2,300		916.67208000000005	72,240	0		44,314		177,215			(27,926)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML -	03/23/2022	03/23/2026	512		977.91189999999995	23,950	0		8,831		15,498			(15,119)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML -	03/06/2024	03/06/2028	523		953.46	0	19,200		16,476		30,418			(2,724)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML -	02/07/2024	02/07/2029	3,573		954.52500999999995	0	140,420		122,339		229,100			(18,081)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML -	03/06/2024	03/06/2029	3,350		954.41345999999999	0	133,760		118,580		211,659			(15,180)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML -	04/24/2024	04/24/2029	3,726		944.7	0	137,550		125,635		263,754			(11,915)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML -	03/09/2022	03/09/2027	1,021		973.27509999999995	58,200	0		28,366		42,065			(29,834)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML -	04/10/2024	04/10/2029	4,642		954.20776000000001	0	184,800		167,374		323,479			(17,426)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML -	01/24/2024	01/24/2029	3,384		945.54	0	135,040		116,615		234,665			(18,425)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML -	03/23/2022	03/23/2027	512		978.88789999999995	26,750	0		13,243		19,858			(13,507)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML -	03/15/2023	03/15/2028	3,614		914.84604000000002	127,380	0		88,014		304,650			(39,366)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML -	04/03/2024	04/03/2029	4,181		956.01	0	166,400		150,070		265,929			(16,330)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML -	01/10/2024	01/10/2025	29		37432	0	47,080		13,063		82,216			(34,017)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML -	02/14/2024	02/14/2025	18		38463	0	26,530		9,912		41,055			(16,618)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML -	02/14/2024	02/14/2025	34		38424	0	20,150		7,529		30,964			(12,621)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML -	01/24/2024	01/24/2025	19		37693	0	27,510		8,691		50,764			(18,819)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML -	02/22/2024	02/21/2025	23		38991	0	35,730		14,153		41,982			(21,577)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML -	02/22/2024	02/21/2025	49		39069	0	31,920		12,644		46,099			(19,276)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML -	03/20/2024	03/20/2025	46		39591	0	34,920		16,354		48,118			(18,566)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML -	01/10/2024	01/10/2025	42		37658	0	30,240		8,391		48,557			(21,849)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML -	01/18/2024	01/17/2025	16		37394	0	23,580		7,054		47,353			(16,526)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML -	03/20/2024	03/20/2025	25		39196	0	44,000		20,606		49,265			(23,394)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML -	01/04/2024	01/03/2025	16		37328	0	14,220		3,703		24,150			(10,517)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML -	02/28/2024	02/28/2025	33		38598	0	23,400		9,643		32,813			(13,757)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML -	01/18/2024	01/17/2025	21		37506	0	10,400		3,111		15,676			(7,289)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML -	02/28/2024	02/28/2025	18		38871	0	27,580		11,365		36,104			(16,215)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BAML -	04/11/2024	04/11/2025	366		18454	0	122,610		65,211		161,835			(57,399)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML -	04/25/2024	04/25/2025	4,400		17431	0	42,680		24,355		51,338			(18,325)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML -	01/19/2024	01/17/2025	4,900		17314	0	60,760		18,228		37,333			(42,532)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML -	03/14/2024	03/14/2025	7,900		18015	0	83,740		38,043		61,584			(45,697)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML -	02/28/2024	02/28/2025	4,800		17875	0	54,240		22,352		46,318			(31,888)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML -	02/08/2024	02/07/2025	4,300		17783	0	49,450		17,671		345			(31,780)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML -	02/07/2024	02/07/2025	4,300		17755	0	49,020		17,372		0			(31,648)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML -	01/18/2024	01/17/2025	5,000		16982	0	60,000		17,950		41,618			(42,050)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML -	04/10/2024	04/10/2025	7,900		18012	0	92,430		48,634		16,711			(43,796)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML -	02/14/2024	02/14/2025	4,800		17808	0	63,840		23,852		68,355			(39,988)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML -	04/24/2024	04/24/2025	4,400		17527	0	42,680		24,103		83,599			(18,577)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML -	01/31/2024	01/31/2025	4,400		17137	0	56,320		18,876		73,680			(37,444)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML -	03/06/2024	03/06/2025	2,900		18018	0	31,900		13,709		0			(18,191)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML -	03/28/2024	03/28/2025	5,700		18255	0	76,380		37,766		62,082			(38,614)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML -	02/01/2024	01/31/2025	4,400		17345	0	58,080		19,628		7,953			(38,452)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML -	02/29/2024	02/28/2025	4,800		18044	0	54,720		22,737		53,943			(31,983)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML -	03/20/2024	03/20/2025	5,800		18240	0	81,200		38,028		26,747			(43,172)				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	BAML-	01/24/2024	01/24/2025	4,400		17499	0	54,120		17,098		55,050			(37,022)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML-	01/05/2024	01/03/2025	2,500		16306	0	34,500		9,008		0			(25,492)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML-	02/23/2024	02/21/2025	4,800		17938	0	70,080		27,837		71,388			(42,243)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML-	02/22/2024	02/21/2025	4,800		18005	0	72,000		28,521		42,289			(43,479)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	ML-	02/15/2024	02/14/2025	2,100		0.998	0	45,570		17,215		62,439			(28,355)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	ML-	03/07/2024	03/07/2025	2,600		1.0009999999999999	0	66,820		29,060		86,878			(37,760)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	ML-	02/23/2024	02/21/2025	2,300		0.99	0	55,430		22,018		73,936			(33,412)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	ML-	03/21/2024	03/21/2025	2,100		0.995	0	45,990		21,785		56,109			(24,205)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	ML-	03/14/2024	03/14/2025	2,300		0.9909999999999999	0	44,850		20,375		56,588			(24,475)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	ML-	02/29/2024	02/28/2025	1,600		0.995	0	36,000		14,958		47,664			(21,042)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BAML-	01/19/2024	01/17/2025	1,200		1.008	0	25,920		7,776		39,426			(18,144)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	ML-	02/08/2024	02/07/2025	2,400		0.996	0	47,520		16,981		65,401			(30,539)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BAML-	02/01/2024	01/31/2025	1,013		1963	0	45,600		15,411		67,544			(30,189)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML-	02/28/2024	02/28/2025	349		2876	0	16,500		6,799		26,903			(9,701)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML-	03/27/2024	03/27/2025	231		3053	0	10,640		5,231		7,972			(5,409)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML-	03/27/2024	03/27/2025	198		3007	0	31,380		15,429		15,674			(15,952)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML-	03/20/2024	03/20/2025	302		2944	0	12,870		6,027		15,705			(6,843)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML-	02/28/2024	02/28/2025	209		2838	0	31,740		13,080		43,183			(18,660)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML-	03/06/2024	03/06/2025	170		2949	0	5,150		2,213		6,837			(2,937)				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		20,601		97,003			(44,069)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BAML-	02/08/2024	02/07/2025	502		2776	0	26,880		9,605		39,150			(17,275)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BAML-	02/01/2024	01/31/2025	976		2754	0	45,360		15,329		74,722			(30,031)				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		26,293		96,769			(43,307)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BAML-	03/07/2024	03/07/2025	168		3013	0	9,150		3,979		10,578			(5,171)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML-	01/05/2024	01/03/2025	12,996		370.701500000001	0	55,930		14,604		250,140			(41,326)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML-	04/24/2024	04/24/2025	10,023		372.11327999997	0	67,710		38,238		187,335			(29,472)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML-	04/18/2024	04/17/2025	7,836		372.690699999999	0	54,230		29,827		142,567			(24,404)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML-	02/07/2024	02/07/2025	16,991		364.160219999998	0	141,360		50,097		433,954			(91,263)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML-	01/04/2024	01/03/2025	4,975		365.789910000002	0	30,420		7,921		118,900			(22,499)				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		30,592		183,152			(36,748)				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		64,078		367,367			(76,972)				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		10,207		93,662			(18,593)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML-	04/17/2024	04/17/2025	7,017		379.432959999998	0	32,500		17,727		91,027			(14,773)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML-	01/11/2024	01/10/2025	4,688		366.629039999997	0	29,070		8,156		108,370			(20,914)				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		36,253		160,718			(37,067)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML-	04/17/2024	04/17/2025	24,829		371.281079999997	0	192,280		104,880		481,013			(87,400)				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		62,362		335,204			(76,518)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML-	01/04/2024	01/03/2025	11,608		362.171809999999	0	89,040		23,185		318,059			(65,855)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML-	03/13/2024	03/13/2025	9,705		373.857120000001	0	65,520		29,421		163,918			(36,099)				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	MS-	04/18/2024	04/17/2025	7,295		378.98239999999998	0	33,480		18,414		97,013			(15,066)				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		22,696		312,273			(64,224)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML-	02/07/2024	02/07/2025	10,688		373.64735999999999	0	48,750		17,277		180,058			(31,473)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML-	01/11/2024	01/10/2025	9,927		371.34336000000002	0	44,640		12,524		185,578			(32,116)				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		29,580		139,543			(24,650)				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		31,335		379,105			(80,355)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML-	04/18/2024	04/17/2025	25,128		370.84019999999998	0	194,370		106,904		496,227			(87,467)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML-	04/24/2024	04/24/2025	7,043		377.65068000000002	0	33,280		18,794		100,814			(14,486)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML-	02/22/2024	02/21/2025	15,956		371.87072999999998	0	73,660		29,178		294,751			(44,482)				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		51,813		431,772			(78,987)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML-	03/14/2024	03/14/2025	10,559		377.47570000000002	0	50,310		22,856		148,434			(27,454)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML-	01/05/2024	01/03/2025	5,254		365.99991999999997	0	31,350		8,186		124,498			(23,164)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML-	02/22/2024	02/21/2025	4,952		366.05457000000001	0	33,660		13,333		117,653			(20,327)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML-	03/13/2024	03/13/2025	10,245		379.04957999999999	0	49,400		22,182		131,041			(27,218)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML-	03/28/2024	03/28/2025	29,732		372.95666999999997	0	248,640		122,939		529,730			(125,701)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML-	01/04/2024	01/03/2025	12,990		370.85525000000001	0	56,400		14,686		248,181			(41,714)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML-	03/28/2024	03/28/2025	16,339		382.66325000000001	0	74,420		36,797		171,339			(37,623)				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		106,261		489,788			(81,899)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML-	03/02/2023	02/28/2025	8,266		351.88249000000002	80,040	0		16,514		312,923			(63,526)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML-	03/09/2023	03/07/2025	6,270		349.83733000000001	66,880	0		14,443		249,983			(52,437)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML-	02/07/2024	02/06/2026	5,755		365.25488999999999	0	62,160		42,095		153,810			(20,065)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	MS-	04/18/2024	04/17/2026	3,513		369.35980000000001	0	39,910		30,992		83,630			(8,918)				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		26,043		76,579			(9,717)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML-	04/17/2024	04/17/2026	3,239		369.79892000000001	0	36,840		28,490		76,000			(8,350)				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		60,868		169,132			(16,872)				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		25,936		72,191			(9,824)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML-	02/22/2024	02/20/2026	4,402		363.87351000000001	0	47,040		32,896		123,189			(14,144)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML-	03/28/2024	03/27/2026	10,982		369.97003000000001	0	140,630		105,278		254,536			(35,352)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML-	03/15/2023	03/14/2025	8,404		356.25605999999999	92,700	0		20,883		282,347			(71,817)				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		9,444		40,787			(5,506)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML-	01/11/2024	01/09/2026	2,758		362.27735999999999	0	30,700		19,718		80,350			(10,982)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML-	01/19/2024	01/17/2025	1,371		363.85084000000001	0	7,150		2,145		19,365			(5,005)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML-	01/19/2024	01/17/2025	11,246		381.35068000000001	0	106,600		31,980		280,761			(74,620)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML-	01/19/2024	01/17/2025	21,120		392.28807999999998	0	102,410		30,723		322,818			(71,687)				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)
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML-	04/18/2024	04/17/2026	5,608		625.33317	0	93,600		72,685		198,320			(20,915)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML-	04/25/2024	04/24/2026	3,300		635.42594999999994	0	58,860		46,276		100,388			(12,584)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML-	02/01/2024	01/30/2026	1,483		625.15300999999999	0	23,360		15,659		46,279			(7,701)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML-	03/21/2024	03/20/2026	4,528		651.48979999999995	0	64,750		47,781		96,484			(16,969)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML-	03/07/2024	03/06/2026	3,296		644.35080000000005	0	46,260		33,243		77,985			(13,017)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML-	02/23/2024	02/23/2026	2,020		641.06482000000005	0	30,250		21,221		49,430			(9,029)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML-	02/29/2024	02/27/2026	1,477		623.61180000000002	0	27,840		19,738		49,558			(8,102)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML-	03/14/2024	03/13/2026	1,648		640.11123999999995	0	26,010		18,942		42,760			(7,068)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	BAML-	04/25/2024	04/25/2025	4,168		213.11304000000001	0	11,340		6,471		16,472			(4,869)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	BAML-	03/14/2024	03/14/2025	3,494		197.74545000000001	0	8,890		4,039		13,385			(4,851)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	BAML-	02/08/2024	02/07/2025	4,779		190.2133	0	16,920		6,046		31,540			(10,874)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	BAML-	04/11/2024	04/11/2025	2,730		222.4376	0	7,920		4,212		13,145			(3,708)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	02/22/2024	02/21/2025	9,502		200.55987999999999	0	40,850		16,182		91,067			(24,668)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	02/22/2024	02/20/2026	2,501		200.75984	0	14,850		10,385		27,412			(4,465)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	03/06/2024	03/06/2025	1,179		257.30250000000001	0	5,190		2,230		7,648			(2,960)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	03/20/2024	03/20/2025	3,138		255.42984000000001	0	18,320		8,580		26,718			(9,740)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	01/18/2024	01/17/2025	10,100		253.708	0	33,500		10,022		93,560			(23,478)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	04/17/2024	04/17/2025	1,577		254.05	0	9,560		5,215		15,473			(4,345)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	03/06/2024	03/06/2025	3,145		253.2465	0	19,520		8,389		29,426			(11,131)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	04/24/2024	04/24/2025	3,563		257.50310000000002	0	14,670		8,285		27,483			(6,385)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	02/28/2024	02/28/2025	4,387		255.23295999999999	0	17,600		7,253		37,204			(10,347)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/17/2024	04/17/2025	788		257.60669999999999	0	3,540		1,931		5,794			(1,609)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	02/28/2024	02/28/2025	1,595		249.71711999999999	0	10,320		4,253		20,688			(6,067)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	02/28/2024	02/27/2026	3,989		249.46639999999999	0	36,200		25,559		60,941			(10,641)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	03/20/2024	03/20/2026	2,746		255.68476000000001	0	22,680		16,667		30,874			(6,013)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	01/18/2024	01/16/2026	404		247.52	0	3,400		2,214		6,670			(1,186)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	03/20/2024	03/20/2025	470		5743	0	66,150		30,979		109,421			(35,171)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	03/06/2024	03/06/2025	963		5697	0	138,600		59,564		256,864			(79,036)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	01/10/2024	01/10/2025	89		5652	0	9,650		2,678		26,522			(6,972)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	03/13/2024	03/13/2025	35		5681	0	5,760		2,586		10,067			(3,174)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	02/07/2024	02/07/2025	318		5674	0	42,300		14,991		89,395			(27,309)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	01/31/2024	01/31/2025	481		5613	0	66,150		22,171		161,008			(43,979)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	03/06/2024	03/06/2025	491		5703	0	69,160		29,722		128,436			(39,438)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	02/28/2024	02/28/2025	934		5626	0	152,640		62,901		305,503			(89,739)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	02/28/2024	02/28/2025	370		5637	0	58,170		23,971		117,297			(34,199)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML -	04/10/2024	04/10/2025	1,482		5717	0	202,440		106,518		439,385			(95,922)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML -	01/31/2024	01/31/2025	231		5613	0	31,850		10,675		77,522			(21,175)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML -	01/10/2024	01/10/2025	1,073		5585	0	147,600		40,955		385,815			(106,645)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML -	03/20/2024	03/20/2025	505		5726	0	75,110		35,175		124,344			(39,935)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML -	04/10/2024	04/10/2025	494		5700	0	71,400		37,569		153,525			(33,831)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML -	02/07/2024	02/07/2025	300		5685	0	38,420		13,616		81,471			(24,804)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML -	02/14/2024	02/14/2025	336		5629	0	49,970		18,670		108,533			(31,300)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML -	02/14/2024	02/14/2025	531		5651	0	72,900		27,237		160,604			(45,663)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML -	03/13/2024	03/13/2025	926		5727	0	130,910		58,783		231,570			(72,127)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	02/07/2024	02/06/2026	353		5697	0	62,400		42,257		110,408			(20,143)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	02/28/2024	02/27/2026	229		5637	0	47,840		33,777		81,978			(14,063)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	01/10/2024	01/09/2026	197		5591	0	37,180		23,748		76,331			(13,432)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	04/10/2024	04/10/2026	370		5717	0	69,510		53,087		126,086			(16,423)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	01/31/2024	01/30/2026	285		5596	0	56,640		37,812		109,824			(18,828)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	03/06/2024	03/06/2026	526		5703	0	102,300		73,212		164,213			(29,088)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	02/28/2024	02/27/2026	599		5666	0	116,960		82,579		202,107			(34,381)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	03/15/2023	03/14/2025	36		5624	5,360	0		1,207		11,730			(4,153)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	01/31/2024	01/30/2026	320		5647	0	56,340		37,612		111,332			(18,728)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	03/13/2024	03/13/2026	297		5658	0	67,660		49,072		104,049			(18,588)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	01/10/2024	01/09/2026	107		5663	0	16,920		10,807		35,731			(6,113)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	02/14/2024	02/13/2026	566		5640	0	110,400		75,824		200,595			(34,576)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	02/07/2024	02/06/2026	106		5714	0	17,940		12,149		31,885			(5,791)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	02/14/2024	02/13/2026	265		5651	0	50,400		34,615		91,846			(15,785)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	03/13/2024	03/13/2026	105		5704	0	21,540		15,622		33,338			(5,918)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	03/06/2024	03/06/2026	596		5697	0	117,300		83,947		188,407			(33,353)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	04/10/2024	04/10/2026	706		5723	0	130,400		99,591		237,306			(30,809)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	03/20/2024	03/20/2026	244		5737	0	47,880		35,187		71,011			(12,693)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML -	03/20/2024	03/20/2026	557		5743	0	108,160		79,486		160,262			(28,674)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML -	04/10/2024	04/09/2027	741		5723	0	168,000		141,538		279,690			(26,462)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML -	02/07/2024	02/05/2027	441		5680	0	100,000		78,480		162,397			(21,520)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML -	03/15/2023	03/13/2026	36		5602	7,200	0		3,481		13,952			(3,719)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML -	02/28/2024	02/26/2027	564		5643	0	139,200		111,921		222,101			(27,279)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML -	03/13/2024	03/12/2027	262		5727	0	62,550		51,094		90,954			(11,456)				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 - 3YR	INDEX LIAB	EX5	Equity/Index	BAML-	01/31/2024	01/29/2027	409		5608	0	96,600		75,192		169,961			(21,408)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML-	01/10/2024	01/08/2027	250		5630	0	53,620		40,706		99,740			(12,914)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML-	02/14/2024	02/12/2027	602		5629	0	145,180		114,868		241,956			(30,312)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML-	03/20/2024	03/19/2027	627		5743	0	147,960		121,810		208,945			(26,150)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML-	03/06/2024	03/05/2027	578		5708	0	135,300		109,652		203,957			(25,648)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	02/07/2024	02/07/2028	494		5680	0	129,640		108,759		199,944			(20,881)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	03/15/2023	03/15/2027	36		5602	8,440	0		5,177		15,292			(3,263)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	02/28/2024	02/28/2028	388		5598	0	116,820		99,685		177,063			(17,135)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	03/06/2024	03/06/2028	893		5697	0	245,310		210,506		354,426			(34,804)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	02/14/2024	02/14/2028	566		5629	0	156,160		131,757		247,005			(24,403)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	04/10/2024	04/10/2028	776		5711	0	205,920		181,644		325,558			(24,276)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	03/13/2024	03/13/2028	419		5716	0	116,160		100,237		164,033			(15,923)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	01/31/2024	01/31/2028	445		5602	0	121,750		101,556		201,110			(20,194)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	03/20/2024	03/20/2028	662		5737	0	181,260		157,282		248,040			(23,978)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	01/10/2024	01/10/2028	125		5686	0	28,490		23,354		49,934			(5,136)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	01/10/2024	01/10/2029	286		5635	0	79,840		68,334		131,339			(11,506)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	03/20/2024	03/20/2029	697		5743	0	210,400		188,137		281,064			(22,263)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	03/15/2023	03/15/2028	36		5602	9,540	0		6,592		16,453			(2,948)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	01/31/2024	01/31/2029	427		5602	0	130,080		112,831		205,004			(17,249)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	02/07/2024	02/07/2029	529		5680	0	155,100		135,128		232,156			(19,972)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	03/06/2024	03/06/2029	1,069		5697	0	326,960		289,854		460,304			(37,106)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	02/14/2024	02/14/2029	761		5634	0	230,480		201,686		353,639			(28,794)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	04/10/2024	04/10/2029	459		5706	0	136,240		123,393		208,694			(12,847)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	02/28/2024	02/28/2029	493		5632	0	155,680		137,425		228,973			(18,255)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	03/13/2024	03/13/2029	280		5716	0	86,080		76,641		118,943			(9,439)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BOM-	04/24/2024	04/24/2025	23		38230	0	18,720		10,572		28,817			(8,148)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BOM-	04/04/2024	04/04/2025	155		38520	0	129,000		66,108		175,625			(62,892)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BOM-	04/04/2024	04/04/2025	268		17789	0	96,384		49,393		131,634			(46,991)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOM-	04/04/2024	04/04/2025	5,100		17879	0	51,510		26,397		15,925			(25,113)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOM-	04/11/2024	04/11/2025	7,900		18308	0	91,640		48,739		26,098			(42,901)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOM-	04/03/2024	04/03/2025	5,000		18160	0	50,000		25,344		5,465			(24,656)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOM-	04/18/2024	04/17/2025	6,900		17394	0	85,560		47,058		123,706			(38,502)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BOM-	04/17/2024	04/17/2025	7,900		17494	0	84,530		46,107		136,284			(38,423)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOM-	04/03/2024	04/03/2025	267		2981	0	12,560		6,367		12,862			(6,194)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOM-	04/10/2024	04/10/2025	407		2954	0	17,160		9,029		20,241			(8,131)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOM-	04/17/2024	04/17/2025	177		2794	0	28,000		15,273		47,928			(12,727)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOM-	04/17/2024	04/17/2025	424		2828	0	17,760		9,687		25,678			(8,073)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BOM-	04/10/2024	04/10/2025	170		2916	0	26,350		13,865		25,965			(12,485)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOM-	04/10/2024	04/10/2025	19,377		370.455289999999999	0	165,600		87,134		391,575			(78,466)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOM-	04/10/2024	04/10/2025	9,689		379.744539999999997	0	45,000		23,678		120,443			(21,322)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BOM-	04/10/2024	04/10/2025	8,612		373.79942	0	59,840		31,486		148,623			(28,354)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BOM-	04/10/2024	04/10/2026	4,844		371.198429999999997	0	54,000		41,242		108,100			(12,758)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOM-	04/18/2024	04/17/2025	4,351		367.0145	0	25,280		13,904		63,326			(11,376)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOM-	04/18/2024	04/17/2025	37,254		395.69900000000001	0	189,060		103,983		568,624			(85,077)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOM-	04/18/2024	04/17/2025	10,061		385.401999999999999	0	96,570		53,114		239,915			(43,457)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOM-	04/17/2024	04/17/2025	35,416		394.967319999999997	0	178,100		97,145		560,388			(80,955)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOM-	04/17/2024	04/17/2025	16,346		386.524710000000003	0	139,800		76,255		373,454			(63,545)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BOM-	04/04/2024	04/02/2026	2,744		645.522789999999999	0	32,700		24,751		64,600			(7,949)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/29/2024	02/28/2025	1,693		1142	0	134,080		55,712		162,221			(78,368)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/23/2024	02/21/2025	2,978		1189	0	162,995		64,745		188,823			(98,250)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/28/2024	03/28/2025	5,270		1203	0	358,144		177,082		316,831			(181,062)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/18/2024	04/17/2025	5,974		1179	0	304,635		167,549		462,762			(137,086)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/04/2024	04/04/2025	4,319		1187	0	280,602		143,799		341,147			(136,803)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	01/19/2024	01/17/2025	87		1148	0	5,122		1,537		7,658			(3,585)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/08/2024	02/07/2025	765		1165	0	50,445		18,026		59,380			(32,419)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	01/11/2024	01/10/2025	174		1161	0	9,350		2,623		13,551			(6,727)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/14/2024	03/14/2025	6,401		1191	0	401,660		182,472		442,740			(219,188)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/01/2024	01/31/2025	426		1164	0	27,620		9,334		33,188			(18,286)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	01/25/2024	01/24/2025	259		1140	0	17,379		5,536		24,485			(11,843)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	01/05/2024	01/03/2025	177		1131	0	10,066		2,628		17,892			(7,438)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/11/2024	04/11/2025	5,776		1207	0	304,980		162,205		315,351			(142,775)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/21/2024	03/21/2025	2,572		1197	0	163,928		77,650		153,884			(86,278)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/15/2024	02/14/2025	1,713		1162	0	107,540		40,626		137,814			(66,914)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	01/19/2024	01/16/2026	785		1184	0	50,679		33,039		72,637			(17,640)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/21/2024	03/20/2026	830		1207	0	65,280		48,172		68,458			(17,108)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/28/2024	03/27/2026	1,317		1213	0	109,344		81,857		109,324			(27,487)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	01/05/2024	01/05/2026	177		1172	0	10,738		6,809		17,357			(3,929)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/07/2024	03/06/2026	498		1239	0	32,442		23,313		32,707			(9,129)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/21/2024	03/20/2026	249		1245	0	16,293		12,023		16,709			(4,270)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	01/25/2024	01/23/2026	86		1160	0	6,686		4,417		9,111			(2,269)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/15/2024	02/13/2026	428		1162	0	34,845		24,064		45,161			(10,781)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	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-	02/08/2024	02/06/2026	425		1194	0	31,095		21,145		37,601			(9,950)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/04/2024	04/02/2026	1,016		1200	0	79,596		60,247		97,858			(19,349)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/11/2024	04/10/2026	1,842		1183	0	149,424		114,593		170,947			(34,831)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	01/11/2024	01/09/2026	872		1204	0	50,510		32,441		71,656			(18,069)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/15/2024	02/13/2026	599		1207	0	38,787		26,787		49,602			(12,000)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/18/2024	04/17/2026	1,905		1156	0	149,534		116,121		215,979			(33,413)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/23/2024	02/23/2026	681		1227	0	41,656		29,222		50,852			(12,434)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/01/2024	01/30/2026	341		1222	0	21,276		14,262		25,698			(7,014)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/14/2024	03/13/2026	421		1191	0	34,360		25,024		40,222			(9,336)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/28/2024	03/27/2026	412		1251	0	28,480		21,321		27,789			(7,159)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/14/2024	03/13/2026	1,095		1180	0	94,042		68,489		110,486			(25,553)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/04/2024	04/02/2026	1,016		1248	0	62,736		47,485		76,256			(15,251)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/08/2024	02/06/2026	85		1184	0	6,555		4,457		7,963			(2,098)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/23/2024	02/23/2026	511		1187	0	38,268		26,846		47,449			(11,423)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/07/2024	03/06/2026	415		1177	0	36,670		26,352		38,501			(10,318)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/28/2024	03/28/2025	14,591		347.897073999999998	0	142,545		70,481		124,039			(72,064)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/08/2024	02/07/2025	1,454		343.583473000003	0	13,090		4,678		14,835			(8,412)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/11/2024	04/11/2025	20,479		347.144990000001	0	166,992		88,816		171,362			(78,176)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/04/2024	04/04/2025	14,218		347.213166	0	123,725		63,405		144,971			(60,320)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/29/2024	02/28/2025	6,385		340.418200000001	0	68,860		28,612		81,006			(40,248)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/01/2024	01/31/2025	874		343.043600000003	0	7,869		2,659		9,132			(5,210)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/18/2024	04/17/2025	20,824		343.121372000001	0	166,850		91,768		245,732			(75,083)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	01/11/2024	01/10/2025	1,473		339.780700000002	0	12,660		3,552		18,440			(9,108)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/14/2024	03/14/2025	16,493		345.980551999999999	0	151,506		68,828		163,554			(82,678)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	01/19/2024	01/17/2025	295		338.437831000002	0	2,707		812		4,025			(1,895)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/07/2024	03/07/2025	3,447		344.768693999999998	0	33,552		14,592		30,712			(18,960)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	01/25/2024	01/24/2025	587		338.830300000002	0	5,696		1,815		7,883			(3,881)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/15/2024	02/14/2025	4,087		340.851400000001	0	39,144		14,788		49,832			(24,356)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/23/2024	02/21/2025	5,237		346.7971	0	39,492		15,687		44,285			(23,805)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/21/2024	03/21/2025	10,914		347.800253	0	96,026		45,486		87,180			(50,540)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	01/19/2024	01/16/2026	4,419		338.777288	0	51,915		33,845		73,600			(18,070)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/04/2024	04/02/2026	5,513		346.172567000002	0	65,284		49,414		78,912			(15,870)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/23/2024	02/23/2026	2,909		346.109699999998	0	30,850		21,642		37,646			(9,208)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/21/2024	03/20/2026	3,447		347.452800000002	0	40,308		29,745		41,844			(10,563)				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)
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/14/2024	03/13/2026	6,076		344.59385700000001	0	75,684		55,119		87,395			(20,565)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/18/2024	04/17/2026	2,346		343.12137200000001	0	25,144		19,526		35,394			(5,618)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/28/2024	03/27/2026	4,292		349.64530000000002	0	50,355		37,697		49,697			(12,658)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	01/11/2024	01/09/2026	6,187		342.83569999999997	0	62,832		40,355		88,431			(22,477)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/07/2024	03/06/2026	1,436		349.96621199999998	0	14,885		10,697		15,056			(4,188)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/08/2024	02/06/2026	2,908		343.92739999999998	0	33,730		22,936		40,478			(10,794)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/15/2024	02/13/2026	2,919		340.85140000000001	0	35,710		24,662		45,665			(11,048)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/11/2024	04/10/2026	2,307		346.79957200000001	0	25,432		19,504		28,468			(5,928)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/29/2024	02/27/2026	3,773		340.41820000000001	0	50,271		35,640		60,296			(14,631)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	01/25/2024	01/24/2025	1,500		0.999	0	34,650		11,038		49,881			(23,612)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/10/2024	04/10/2025	493		2030	0	12,980		6,830		21,501			(6,150)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/07/2024	02/07/2025	410		1978	0	8,728		3,093		17,681			(5,635)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/07/2024	02/07/2025	308		1964	0	30,564		10,832		54,594			(19,732)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/11/2024	04/11/2025	1,958		2065	0	79,040		42,038		105,529			(37,002)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	10/25/2023	10/25/2024	895		892.59649999999999	16,720	0		1,102		77,674			(15,618)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/21/2023	11/21/2024	1,413		907.19889999999998	35,620	0		4,991		99,894			(30,629)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/01/2023	11/01/2024	667		899.17	12,300	0		1,048		53,507			(11,252)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	10/11/2023	10/11/2024	1,316		911.26779999999997	25,440	0		699		101,662			(24,741)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	10/25/2023	10/25/2024	1,231		885.44860000000006	27,280	0		1,799		115,567			(25,481)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/08/2023	11/08/2024	3,298		909.55	61,800	0		6,452		230,366			(55,348)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/01/2023	11/01/2024	2,002		900.9683	35,280	0		3,005		156,939			(32,275)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	10/11/2023	10/11/2024	4,385		912.18	83,200	0		2,286		294,765			(80,914)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	12/28/2023	12/27/2024	954		934.76075000000003	22,419	0		5,373		41,752			(17,046)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	12/13/2023	12/13/2024	1,067		933.40139999999997	22,800	0		4,573		49,769			(18,227)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	12/20/2023	12/20/2024	640		903.20050000000003	24,660	0		5,420		48,746			(19,240)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/21/2023	11/21/2024	1,848		918.23979999999995	35,700	0		5,002		110,417			(30,698)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	10/18/2023	10/18/2024	1,217		900.49360000000001	24,640	0		1,151		95,993			(23,489)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	11/15/2023	11/15/2024	2,833		913.06179999999995	59,540	0		7,361		187,534			(52,179)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	10/04/2023	10/04/2024	1,883		902.71	35,020	0		289		144,458			(34,731)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/06/2023	12/06/2024	2,166		923.24	40,800	0		7,398		118,790			(33,402)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	10/18/2023	10/18/2024	2,544		902.30179999999996	49,220	0		2,299		196,125			(46,921)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/29/2023	12/04/2024	2,926		921.94713000000002	56,700	0		9,834		168,487			(46,866)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/06/2023	12/06/2024	1,191		919.54700000000003	24,640	0		4,468		69,641			(20,172)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	12/28/2023	12/27/2024	2,226		943.25	43,302	0		10,378		79,808			(32,924)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	12/13/2023	12/13/2024	3,415		939.9615	62,720	0		12,578		138,488			(50,142)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	12/20/2023	12/20/2024	2,882		931.30840000000001	62,910	0		13,826		140,234			(49,084)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/02/2022	11/01/2024	1,774		890.43191999999999	54,240	0		2,310		157,635			(51,930)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	02/08/2023	02/07/2025	2,608		917.51919999999996	68,160	0		12,078		162,801			(56,082)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/05/2023	04/04/2025	2,053		922.91290000000004	54,150	0		13,761		119,418			(40,389)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/13/2023	09/12/2025	1,407		917.48235	40,560	0		19,277		84,711			(21,283)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	07/19/2023	07/18/2025	3,604		944.42348000000004	92,480	0		36,840		154,936			(55,640)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	06/22/2023	06/20/2025	1,939		928.13	49,059	0		17,680		100,697			(31,379)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	07/19/2023	07/18/2025	1,484		943.48	38,640	0		15,392		64,840			(23,248)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/29/2023	11/28/2025	542		921.94713000000002	14,100	0		8,193		33,927			(5,907)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	12/21/2022	12/20/2024	657		908.06685000000004	17,640	0		1,938		46,887			(15,702)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/24/2023	05/23/2025	1,969		916.02427999999998	49,680	0		15,969		134,332			(33,711)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/11/2023	01/10/2025	2,730		915.75	69,250	0		9,607		168,481			(59,643)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	08/09/2023	08/08/2025	1,721		929.43	44,640	0		19,070		95,263			(25,570)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	12/21/2022	12/20/2024	2,411		909.89211	62,920	0		6,914		167,585			(56,006)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/08/2023	11/07/2025	550		905.00229999999999	14,900	0		8,228		42,046			(6,672)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	02/01/2023	01/31/2025	1,513		924.30476999999996	40,370	0		6,765		81,812			(33,605)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/29/2023	11/28/2025	542		922.87	13,900	0		8,077		33,528			(5,823)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/26/2023	04/25/2025	2,395		922.08115999999995	58,080	0		16,435		146,998			(41,645)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/21/2023	11/21/2025	1,304		913.63940000000002	36,960	0		21,091		81,446			(15,869)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/07/2023	06/06/2025	1,409		918.71040000000005	36,387	0		12,396		82,933			(23,991)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/17/2023	05/16/2025	1,626		917.8107	41,550	0		12,956		98,706			(28,594)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/01/2023	05/30/2025	3,462		931.71460000000002	75,072	0		24,886		164,633			(50,186)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/13/2023	09/12/2025	1,948		926.72185000000002	48,240	0		22,927		102,468			(25,313)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/03/2023	05/02/2025	1,516		925.10649999999998	36,120	0		10,568		80,110			(25,552)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/26/2023	04/25/2025	980		923.00232000000005	23,400	0		6,621		59,322			(16,779)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/06/2023	12/05/2025	867		922.31679999999994	22,800	0		13,467		48,160			(9,333)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	11/16/2022	11/15/2024	2,187		916.28890000000001	55,000	0		3,400		135,991			(51,600)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/10/2023	05/09/2025	2,378		924.19488000000001	60,302	0		18,223		128,270			(42,079)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	11/15/2023	11/14/2025	654		893.79110000000003	24,120	0		13,551		57,608			(10,569)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/28/2023	06/27/2025	3,980		933.27819999999997	95,460	0		35,273		202,029			(60,187)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	10/19/2022	10/18/2024	555		895.53435999999999	15,350	0		358		46,531			(14,992)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	01/05/2023	01/03/2025	552		898.50400000000002	15,550	0		2,011		44,577			(13,539)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	12/13/2023	12/12/2025	960		936.21289999999999	25,830	0		15,505		51,335			(10,325)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	09/27/2023	09/26/2025	1,438		903.06602999999996	36,400	0		18,000		113,550			(18,400)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	03/29/2023	03/28/2025	2,287		919.2183	56,104	0		13,718		134,926			(42,386)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	12/29/2022	12/27/2024	2,420		911.04845999999998	59,180	0		7,082		165,483			(52,098)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	06/22/2023	06/20/2025	2,694		930.9144	65,045	0		23,441		133,696			(41,604)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	09/27/2023	09/26/2025	2,655		917.52954999999997	52,320	0		25,873		176,238			(26,447)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	09/07/2023	09/05/2025	2,164		919.43970000000002	59,800	0		27,885		138,908			(31,915)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/20/2023	09/19/2025	1,638		915.81	41,400	0		20,074		100,950			(21,326)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/17/2023	05/16/2025	1,084		916.89104999999995	28,200	0		8,793		66,695			(19,407)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	08/30/2023	08/29/2025	1,935		925.66840000000002	54,540	0		24,873		105,943			(29,667)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	10/18/2023	10/17/2025	1,438		899.58950000000004	38,610	0		20,207		116,511			(18,403)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	12/13/2023	12/12/2025	1,494		934.33860000000004	41,440	0		24,875		81,949			(16,565)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/12/2023	04/11/2025	1,300		921.93709999999999	32,520	0		8,577		72,643			(23,943)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	01/05/2023	01/03/2025	2,871		904.84424999999999	73,060	0		9,447		213,878			(63,613)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	01/19/2023	01/17/2025	2,736		910.16471999999999	74,000	0		10,993		189,728			(63,007)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	12/20/2023	12/19/2025	961		923.81299999999999	31,050	0		18,937		59,146			(12,113)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	10/19/2022	10/18/2024	2,775		901.84094000000005	69,250	0		1,617		215,205			(67,633)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/10/2023	05/09/2025	1,621		925.12	40,485	0		12,234		86,134			(28,251)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	08/09/2023	08/08/2025	968		934.07719999999995	23,220	0		9,920		49,975			(13,300)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/01/2023	10/31/2025	890		902.76670000000001	20,640	0		11,199		69,719			(9,441)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	10/12/2022	10/11/2024	6,219		904.99244999999996	146,720	0		2,015		462,745			(144,705)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/16/2023	08/15/2025	652		904.31084999999996	21,060	0		9,199		46,723			(11,861)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/12/2023	04/11/2025	2,276		921.01430000000005	57,960	0		15,286		129,031			(42,674)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	11/22/2022	11/22/2024	2,299		912.47659999999996	60,270	0		4,299		151,489			(55,971)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	07/06/2023	07/03/2025	1,299		924.74379999999996	32,520	0		12,318		75,271			(20,202)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	11/22/2022	11/22/2024	1,533		904.25609999999995	45,920	0		3,276		113,492			(42,645)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	11/15/2023	11/14/2025	1,635		914.89710000000002	43,650	0		24,523		113,994			(19,127)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/01/2023	05/30/2025	1,406		931.71460000000002	30,498	0		10,110		66,882			(20,388)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	12/07/2022	12/06/2024	984		912.10545000000002	26,370	0		2,391		66,157			(23,979)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/19/2023	04/17/2025	2,167		921.90716999999995	54,200	0		14,761		128,415			(39,439)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	12/14/2022	12/13/2024	763		916.03305	19,390	0		1,944		48,448			(17,446)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	12/14/2022	12/13/2024	2,072		913.28219999999999	55,100	0		5,525		137,117			(49,575)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	10/11/2023	10/10/2025	1,973		911.26779999999997	50,940	0		26,170		142,609			(24,770)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	01/19/2023	01/17/2025	875		907.42326000000003	24,720	0		3,672		63,056			(21,048)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/06/2023	12/05/2025	867		924.16319999999996	22,080	0		13,042		46,909			(9,038)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	02/15/2023	02/14/2025	1,197		919.17	30,030	0		5,610		69,984			(24,420)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	10/05/2022	10/04/2024	1,872		917.3931	41,140	0		170		115,766			(40,970)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	03/22/2023	03/21/2025	1,640		905.50350000000003	47,550	0		11,169		114,416			(36,381)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/05/2023	04/04/2025	1,296		913.65599999999995	39,600	0		10,063		86,474			(29,537)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	10/25/2023	10/24/2025	1,231		897.06399999999996	28,380	0		15,126		102,601			(13,254)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	11/30/2022	11/29/2024	1,307		917.26181999999994	33,720	0		2,733		81,146			(30,987)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/14/2023	06/13/2025	1,831		927.76130000000001	46,070	0		16,137		92,473			(29,933)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/03/2023	05/02/2025	3,791		924.18330000000003	91,700	0		26,830		203,319			(64,870)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	03/22/2023	03/21/2025	1,640		910.07680000000005	44,100	0		10,359		121,520			(33,741)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	10/11/2023	10/10/2025	1,644		912.18	41,850	0		21,500		117,548			(20,350)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	10/05/2022	10/04/2024	1,872		908.31	47,940	0		198		132,748			(47,742)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/09/2022	11/08/2024	1,775		901.63	44,960	0		2,347		137,912			(42,613)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/07/2023	06/06/2025	2,819		917.78800000000001	73,892	0		25,172		168,172			(48,720)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/23/2023	08/22/2025	1,083		921.58309999999994	28,000	0		12,500		60,617			(15,500)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/19/2023	04/17/2025	1,842		923.75283000000002	44,710	0		12,177		106,096			(32,533)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	07/26/2023	07/25/2025	1,169		931.89689999999996	35,640	0		14,540		57,650			(21,100)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	03/29/2023	03/28/2025	4,791		918.3	119,385	0		29,190		286,742			(90,195)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/02/2022	11/01/2024	1,552		897.64919999999995	42,420	0		1,806		126,784			(40,614)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	12/20/2023	12/19/2025	961		925.68679999999995	30,150	0		18,388		57,739			(11,762)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/24/2023	05/23/2025	4,266		918.77786000000003	102,570	0		32,969		280,423			(69,601)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	12/07/2022	12/06/2024	2,733		914.85	70,000	0		6,346		176,386			(63,654)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/12/2023	07/11/2025	535		935.88800000000003	12,800	0		4,976		23,653			(7,824)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	12/28/2023	12/26/2025	1,166		941.36350000000004	32,087	0		19,905		49,999			(12,182)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	10/12/2022	10/11/2024	2,332		899.58951000000002	60,060	0		825		186,102			(59,235)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	02/08/2023	02/07/2025	3,151		920.28	78,880	0		13,977		188,440			(64,903)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/20/2023	09/19/2025	1,747		918.55740000000003	42,176	0		20,451		103,652			(21,725)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	08/30/2023	08/29/2025	1,290		923.80780000000004	37,440	0		17,074		72,571			(20,366)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	02/23/2023	02/21/2025	1,866		909.90917999999999	45,900	0		9,028		130,345			(36,872)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	02/23/2023	02/21/2025	2,745		915.3741	61,500	0		12,097		177,330			(49,403)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	01/25/2023	01/24/2025	653		921.27560000000005	15,360	0		2,426		36,933			(12,934)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	08/02/2023	08/01/2025	1,178		933.43	30,360	0		12,678		61,330			(17,682)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	01/25/2023	01/24/2025	1,633		923.11260000000004	37,200	0		5,876		89,476			(31,324)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	07/06/2023	07/03/2025	3,356		917.35329999999999	94,860	0		35,932		215,863			(58,928)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	07/26/2023	07/25/2025	1,487		925.30769999999995	50,120	0		20,447		81,288			(29,673)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	12/29/2022	12/27/2024	1,980		910.13923	49,140	0		5,881		137,164			(43,259)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/21/2023	11/21/2025	1,196		911.79930000000002	34,980	0		19,961		76,467			(15,019)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	02/15/2023	02/14/2025	2,067		918.25080000000003	52,250	0		9,761		122,679			(42,489)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	10/26/2022	10/25/2024	2,314		904.68777	60,480	0		1,994		172,388			(58,486)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/11/2023	01/10/2025	874		919.41300000000001	20,720	0		2,875		50,838			(17,845)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/28/2023	06/27/2025	1,721		930.4896	43,200	0		15,963		91,297			(27,237)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	01/19/2022	01/17/2025	500		1002	19,800	0		1,958		1,040			(17,842)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/05/2023	04/02/2026	2,485		921.0616	79,120	0		39,741		162,682			(39,379)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	02/15/2023	02/13/2026	2,285		917.33169999999996	69,510	0		31,827		139,448			(37,683)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	12/14/2022	12/12/2025	2,399		915.11609999999996	74,140	0		29,670		164,216			(44,470)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	11/22/2022	11/21/2025	1,752		917.04359999999997	50,560	0		19,243		109,465			(31,317)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	07/13/2022	07/11/2025	1,405		923.26976000000002	47,450	0		12,297		83,353			(35,153)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/28/2023	06/26/2026	1,399		930.4896	41,990	0		24,340		83,840			(17,650)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/06/2022	04/04/2025	1,549		967.40160000000003	53,250	0		9,021		36,360			(44,229)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/22/2022	06/20/2025	2,920		923.81529999999998	96,930	0		23,256		157,566			(73,674)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/02/2022	10/31/2025	1,884		907.57295999999997	51,850	0		18,755		139,794			(33,095)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/20/2022	04/17/2025	1,659		964.36	59,200	0		10,744		42,962			(48,456)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML-	09/21/2022	09/19/2025	4,279		911.53	133,770	0		43,243		306,276			(90,528)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/20/2022	07/18/2025	2,473		931.79988000000003	80,040	0		21,256		117,513			(58,784)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML-	10/11/2023	10/09/2026	1,754		911.26779999999997	53,120	0		35,900		138,977			(17,220)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	02/08/2023	02/06/2026	3,369		923.96109999999999	93,930	0		42,406		209,936			(51,524)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/28/2022	09/26/2025	1,102		916.71640000000002	28,900	0		9,527		65,938			(19,373)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/19/2023	04/17/2026	2,059		921.90716999999995	60,990	0		31,444		133,919			(29,546)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	05/10/2023	05/08/2026	2,919		924.19488000000001	87,588	0		46,842		164,844			(40,746)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/03/2023	05/01/2026	3,791		925.10649999999998	109,200	0		57,700		205,552			(51,500)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML-	09/27/2023	09/25/2026	1,217		898.54618000000005	38,610	0		25,599		108,096			(13,011)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML-	11/15/2023	11/13/2026	1,853		915.81470000000002	54,060	0		38,268		140,795			(15,792)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	01/12/2022	01/10/2025	491		1030	17,950	0		1,660		92			(16,290)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	06/01/2023	06/01/2026	1,623		924.32	49,320	0		27,410		91,759			(21,910)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	12/20/2023	12/18/2026	1,281		929.43460000000005	44,280	0		32,764		81,473			(11,516)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	11/16/2022	11/14/2025	2,296		913.54549999999995	70,980	0		26,585		149,952			(44,395)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/17/2023	05/15/2026	1,951		917.8107	58,680	0		31,758		129,514			(26,922)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/17/2021	11/15/2024	96		1035	4,510	0		186		0			(4,324)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	02/23/2023	02/23/2026	2,086		915.3741	55,860	0		26,041		144,611			(29,819)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	12/15/2021	12/13/2024	388		1026	17,080	0		1,142		40			(15,938)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML-	12/13/2023	12/11/2026	1,707		935.27570000000003	54,720	0		40,138		106,496			(14,582)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/29/2023	11/27/2026	650		911.79556000000002	23,160	0		16,691		49,338			(6,469)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	12/28/2023	12/28/2026	1,166		942.30674999999997	36,762	0		27,487		54,773			(9,275)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/06/2023	12/04/2026	975		925.0865	29,340	0		21,333		54,405			(8,007)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/31/2022	08/29/2025	1,944		928.55733999999995	58,680	0		17,840		97,515			(40,840)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/04/2022	05/02/2025	1,781		955.29430000000002	62,900	0		12,269		57,843			(50,631)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	10/04/2023	10/02/2026	665		906.32083999999998	18,780	0		12,572		52,742			(6,208)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	01/19/2023	01/16/2026	2,955		910.16471999999999	93,690	0		40,533		215,780			(53,157)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	08/17/2022	08/15/2025	2,965		939.77750000000003	102,480	0		29,843		124,797			(72,637)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML-	10/26/2022	10/24/2025	2,424		905.59518000000003	75,680	0		26,890		187,417			(48,790)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	10/25/2023	10/23/2026	1,455		897.95749999999998	39,650	0		27,305		125,378			(12,345)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	07/07/2022	07/07/2025	859		923.37343999999996	31,200	0		7,957		50,828			(23,243)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML-	09/08/2022	09/08/2025	1,618		930.12199999999996	50,250	0		15,709		89,749			(34,541)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML-	08/09/2023	08/07/2026	1,184		934.07719999999995	34,320	0		21,214		71,839			(13,106)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	03/29/2023	03/27/2026	2,614		919.2183	74,640	0		37,047		161,591			(37,593)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML-	11/30/2022	11/28/2025	1,307		915.42546000000004	41,880	0		16,223		90,883			(25,657)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/14/2023	06/12/2026	2,046		927.76130000000001	61,370	0		34,788		106,845			(26,582)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML-	07/19/2023	07/17/2026	2,438		941.59303999999997	77,510	0		46,421		134,007			(31,089)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	06/07/2023	06/05/2026	1,735		920.55520000000001	52,704	0		29,537		102,891			(23,167)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	09/20/2023	09/18/2026	1,965		921.30489999999998	55,170	0		36,224		116,955			(18,946)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	04/12/2023	04/10/2026	2,276		923.78290000000004	68,460	0		34,857		128,668			(33,603)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML-	02/02/2022	01/31/2025	499		1006	20,800	0		2,324		2,584			(18,476)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	10/12/2022	10/10/2025	2,665		893.28607999999997	89,520	0		30,660		230,870			(58,860)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	08/10/2022	08/08/2025	2,651		942.02702999999997	86,750	0		24,706		106,833			(62,044)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	01/26/2022	01/24/2025	507		986.34540000000004	20,000	0		2,106		3,299			(17,894)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML-	08/02/2023	07/31/2026	1,286		933.43	39,360	0		24,077		78,109			(15,283)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/24/2023	05/22/2026	1,859		916.94213999999999	54,400	0		29,790		134,181			(24,610)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/27/2022	04/25/2025	1,996		951.97	71,250	0		13,441		69,094			(57,809)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML-	10/05/2022	10/03/2025	2,422		906.49339999999995	77,440	0		26,026		184,436			(51,414)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML-	12/07/2022	12/05/2025	3,389		913.02030000000002	107,570	0		42,358		242,867			(65,212)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	07/26/2023	07/24/2026	1,169		932.83820000000003	40,040	0		24,237		62,291			(15,803)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	07/27/2022	07/25/2025	2,667		932.57370000000003	94,000	0		25,566		138,328			(68,434)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	08/03/2022	08/01/2025	3,185		936.22871999999995	114,900	0		31,987		156,467			(82,913)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	08/16/2023	08/14/2026	544		920.86995000000002	15,970	0		9,974		32,379			(5,996)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML-	03/22/2023	03/20/2026	1,749		910.9914	54,560	0		26,730		132,305			(27,830)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	08/30/2023	08/28/2026	1,397		924.73810000000003	45,890	0		29,249		82,698			(16,641)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/08/2023	11/06/2026	550		917.73599999999999	14,750	0		10,347		39,139			(4,403)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	12/29/2022	12/29/2025	2,200		905.59307999999999	68,600	0		28,468		168,598			(40,132)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	01/25/2023	01/23/2026	1,960		922.19410000000005	55,440	0		24,318		111,935			(31,122)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	02/09/2022	02/07/2025	201		980.51300000000003	9,640	0		1,139		1,973			(8,501)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/18/2022	05/16/2025	319		948.73239999999998	9,570	0		1,989		12,025			(7,581)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	09/13/2023	09/11/2026	1,948		923.02605000000005	60,300	0		39,206		113,498			(21,094)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	07/06/2023	07/06/2026	1,407		925.66759999999999	41,210	0		24,221		89,432			(16,989)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML-	09/07/2023	09/04/2026	2,489		919.43970000000002	80,500	0		51,871		179,322			(28,629)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	10/19/2022	10/17/2025	3,108		900.94	94,360	0		32,922		248,124			(61,438)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/13/2022	04/11/2025	723		979.25170000000003	22,190	0		3,902		12,440			(18,288)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	08/24/2022	08/22/2025	1,709		934.17790000000002	56,960	0		16,952		87,486			(40,008)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	10/18/2023	10/16/2026	1,659		900.49360000000001	51,300	0		34,999		139,468			(16,301)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/11/2023	01/09/2026	3,058		915.75	93,240	0		39,704		186,532			(53,536)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML-	09/14/2022	09/12/2025	978		925.74130000000002	29,340	0		9,296		58,012			(20,044)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/21/2023	11/20/2026	1,413		912.71939999999995	47,320	0		33,769		90,886			(13,551)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	12/21/2022	12/19/2025	2,630		911.71736999999996	79,920	0		32,495		187,682			(47,425)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/29/2022	06/27/2025	1,187		919.34590000000003	42,900	0		10,568		74,212			(32,332)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/05/2022	01/03/2025	687		1015	29,890	0		2,573		680			(27,317)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	01/05/2023	01/05/2026	3,202		904.84424999999999	95,990	0		40,449		247,654			(55,541)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/08/2022	06/06/2025	318		936.94399999999996	12,030	0		2,732		15,034			(9,298)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/15/2022	06/13/2025	2,815		937.52509999999995	77,740	0		18,154		132,455			(59,586)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	06/22/2023	06/22/2026	2,586		928.13	76,102	0		43,755		145,282			(32,347)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/25/2022	05/23/2025	740		944.48720000000003	25,900	0		5,550		27,326			(20,350)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML-	05/11/2022	05/09/2025	957		926.12660000000005	41,580	0		8,377		53,642			(33,203)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/26/2023	04/24/2026	2,721		922.08115999999995	79,000	0		41,236		181,938			(37,764)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/23/2023	08/21/2026	758		920.65970000000004	23,520	0		14,840		43,493			(8,680)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	12/22/2021	12/20/2024	776		1032	32,400	0		2,374		67			(30,026)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	12/08/2021	12/06/2024	291		1034	11,730	0		709		11			(11,021)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/02/2022	06/02/2025	1,053		946.46209999999996	37,800	0		8,431		41,915			(29,369)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	03/30/2022	03/28/2025	613		977.05200000000002	22,080	0		3,599		8,465			(18,481)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/09/2022	11/07/2025	1,996		894.41700000000003	64,620	0		23,789		171,313			(40,831)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/01/2023	10/30/2026	890		900.06920000000002	25,840	0		17,960		75,229			(7,880)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	08/02/2023	08/02/2027	1,500		933.43	51,940	0		36,846		101,557			(15,094)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	07/13/2022	07/13/2026	1,513		923.26976000000002	56,980	0		25,385		98,992			(31,595)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	12/08/2021	12/08/2025	291		1036	13,110	0		3,891		1,333			(9,219)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	02/15/2023	02/12/2027	2,502		916.41250000000002	86,020	0		51,045		159,482			(34,975)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	05/10/2023	05/10/2027	2,702		925.12	88,250	0		57,523		158,309			(30,727)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/04/2022	05/04/2026	1,886		954.34	75,780	0		30,125		81,118			(45,655)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	12/29/2022	12/29/2026	2,640		902.86539000000005	94,800	0		53,215		219,460			(41,585)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	12/22/2021	12/22/2025	873		1032	41,310	0		12,656		4,773			(28,654)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	10/04/2023	10/04/2027	775		902.71	26,110	0		19,650		66,782			(6,460)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	07/06/2023	07/06/2027	1,624		925.66759999999999	54,300	0		37,515		112,074			(16,785)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/29/2022	06/29/2026	1,403		917.49239999999998	56,940	0		24,821		97,537			(32,119)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	07/19/2023	07/19/2027	2,544		943.48	89,520	0		62,646		155,330			(26,874)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	11/22/2022	11/20/2026	2,080		909.7364	73,150	0		39,161		146,648			(33,989)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	06/01/2023	06/01/2027	1,731		929.86590000000001	54,576	0		36,396		96,610			(18,180)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	08/16/2023	08/16/2027	544		919.95	18,525	0		13,319		33,906			(5,206)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	10/12/2022	10/12/2026	2,998		899.58951000000002	102,330	0		51,972		254,076			(50,358)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/22/2022	06/22/2026	3,244		923.81529999999998	121,500	0		52,381		178,622			(69,119)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/06/2023	12/06/2027	1,083		924.16319999999996	37,300	0		29,681		61,442			(7,619)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	02/09/2022	02/09/2026	201		993.48009999999999	9,380	0		3,189		3,294			(6,191)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	09/20/2023	09/20/2027	2,075		916.72580000000005	70,718	0		52,542		133,958			(18,176)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	01/19/2022	01/16/2026	600		1003	26,580	0		8,617		7,629			(17,963)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	06/07/2023	06/07/2027	2,060		917.78800000000001	71,288	0		47,835		130,574			(23,453)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	12/20/2023	12/20/2027	1,494		926.62379999999996	59,920	0		48,256		105,644			(11,664)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	09/13/2023	09/13/2027	2,489		926.72185000000002	83,950	0		61,970		145,374			(21,980)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	03/22/2023	03/22/2027	2,077		910.9914	72,580	0		44,871		169,468			(27,709)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/02/2022	11/02/2026	1,995		900.35568000000001	66,420	0		34,690		168,326			(31,730)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/01/2023	11/01/2027	1,223		901.86749999999995	39,490	0		30,477		106,494			(9,013)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	08/30/2023	08/30/2027	1,505		924.73810000000003	54,180	0		39,475		93,326			(14,705)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	08/17/2022	08/17/2026	3,282		939.77750000000003	125,550	0		58,946		154,248			(66,604)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	09/08/2022	09/08/2026	1,941		929.19470000000001	70,920	0		34,366		125,877			(36,554)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	12/13/2023	12/13/2027	1,921		936.21289999999999	68,580	0		54,902		131,714			(13,678)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/19/2023	04/19/2027	2,276		922.83	75,390	0		48,055		159,267			(27,335)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	10/05/2022	10/05/2026	2,092		908.31	73,340	0		36,896		169,514			(36,444)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/09/2022	11/09/2026	2,218		901.63	72,600	0		38,266		185,108			(34,334)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/28/2022	09/28/2026	1,873		915.80876000000001	56,950	0		28,377		114,196			(28,573)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	12/28/2023	12/28/2027	1,378		941.36350000000004	49,855	0		40,424		70,236			(9,431)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	10/19/2022	10/19/2026	3,552		900.94	119,040	0		61,029		297,419			(58,011)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	02/08/2023	02/08/2027	3,803		922.12059999999997	123,200	0		72,620		264,114			(50,580)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/18/2022	05/18/2026	213		952.49350000000004	6,960	0		2,834		9,461			(4,126)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/21/2023	11/19/2027	1,630		914.55949999999996	58,950	0		46,286		103,168			(12,664)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	05/11/2022	05/11/2026	1,170		920.48519999999996	59,840	0		24,075		80,244			(35,765)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	11/15/2023	11/15/2027	1,744		914.89710000000002	60,800	0		47,507		142,935			(13,293)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/17/2021	11/17/2025	96		1035	5,110	0		1,443		398			(3,667)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/06/2022	04/06/2026	1,549		967.40160000000003	59,250	0		22,417		53,922			(36,833)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/13/2022	04/13/2026	723		976.34879999999998	26,180	0		10,031		21,921			(16,149)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	09/27/2023	09/27/2027	1,327		906.68191000000002	42,720	0		31,945		116,732			(10,775)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/25/2022	05/22/2026	951		945.43359999999996	37,170	0		15,266		38,571			(21,904)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	12/01/2021	12/01/2025	98		1025	4,970	0		1,451		913			(3,519)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	07/26/2023	07/26/2027	1,594		927.19039999999995	63,600	0		44,812		96,000			(18,788)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	08/09/2023	08/09/2027	1,184		934.07719999999995	39,270	0		28,046		80,167			(11,224)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/15/2022	06/15/2026	3,140		937.52509999999995	99,180	0		42,282		172,170			(56,898)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/23/2023	08/23/2027	866		920.65970000000004	30,000	0		21,714		51,195			(8,287)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	04/12/2023	04/12/2027	2,926		921.93709999999999	99,900	0		63,199		176,736			(36,701)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/20/2022	07/20/2026	2,903		931.79988000000003	106,650	0		48,025		142,810			(58,625)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	10/11/2023	10/11/2027	1,973		911.26779999999997	66,780	0		50,577		166,626			(16,203)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/28/2023	06/28/2027	1,614		929.56	55,950	0		38,348		107,125			(17,602)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	01/12/2022	01/12/2026	589		1028	25,200	0		8,083		3,832			(17,117)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	12/14/2022	12/14/2026	2,181		919.70084999999995	72,200	0		39,787		153,480			(32,413)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/08/2023	11/08/2027	880		915.00729999999999	28,000	0		21,744		68,512			(6,256)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/20/2022	04/20/2026	1,867		965.32439999999997	73,980	0		28,700		67,697			(45,280)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/02/2022	06/02/2026	1,053		945.51279999999997	42,500	0		17,740		51,883			(24,760)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	06/22/2023	06/22/2027	2,694		929.05809999999997	86,328	0		58,814		158,464			(27,514)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	09/07/2023	09/07/2027	2,814		919.43970000000002	101,400	0		74,434		219,792			(26,966)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/11/2023	01/11/2027	3,385		920.3288	110,360	0		62,933		200,842			(47,427)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	08/24/2022	08/24/2026	1,602		934.17790000000002	61,200	0		29,027		93,507			(32,173)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	02/02/2022	02/02/2026	499		1005	24,550	0		8,228		8,692			(16,322)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	07/27/2022	07/27/2026	3,094		933.51099999999997	119,770	0		54,508		180,534			(65,262)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/31/2022	08/31/2026	2,484		926.70578	87,400	0		41,873		131,592			(45,527)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	10/18/2023	10/18/2027	1,880		900.49360000000001	65,110	0		49,625		165,257			(15,485)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/26/2023	04/26/2027	3,048		921.16	101,360	0		65,095		222,245			(36,265)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	12/15/2021	12/15/2025	388		1026	19,200	0		5,790		2,441			(13,410)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/24/2023	05/24/2027	1,859		915.10641999999996	63,240	0		41,828		145,699			(21,412)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	12/07/2022	12/07/2026	3,935		912.10545000000002	143,280	0		78,269		311,425			(65,011)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	09/14/2022	09/14/2026	869		928.50199999999995	29,760	0		14,543		56,850			(15,217)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	09/21/2022	09/21/2026	5,046		912.44152999999994	180,320	0		88,986		391,296			(91,334)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	10/25/2023	10/25/2027	1,567		897.95749999999998	48,580	0		37,259		140,748			(11,321)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/29/2023	11/29/2027	650		921.02426000000003	23,280	0		18,413		48,170			(4,867)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	01/25/2023	01/25/2027	2,177		922.19410000000005	73,200	0		42,445		130,053			(30,755)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	10/26/2022	10/26/2026	2,645		904.68777	94,800	0		49,057		222,763			(45,743)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	01/26/2022	01/26/2026	609		987.33069999999998	26,820	0		8,860		11,213			(17,960)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	08/10/2022	08/10/2026	3,075		942.02702999999997	113,390	0		52,693		139,970			(60,697)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	01/19/2023	01/19/2027	3,392		910.16471999999999	120,900	0		69,607		263,961			(51,293)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	11/16/2022	11/16/2026	2,625		914.46	89,040	0		47,358		176,002			(41,682)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/03/2023	05/03/2027	4,657		924.18330000000003	153,940	0		99,602		264,125			(54,338)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/05/2023	04/05/2027	2,593		917.35879999999997	96,480	0		60,573		190,860			(35,907)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	07/07/2022	07/07/2026	1,074		928.95835999999997	40,400	0		17,832		65,746			(22,568)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/14/2023	06/14/2027	2,477		930.54740000000004	80,730	0		54,558		130,294			(26,172)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	11/30/2022	11/30/2026	1,525		915.42546000000004	55,160	0		29,867		116,539			(25,293)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	03/30/2022	03/30/2026	817		977.05200000000002	33,600	0		12,551		19,863			(21,049)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/05/2022	01/05/2026	687		1015	34,090	0		10,771		5,722			(23,319)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/27/2022	04/27/2026	2,101		951.97	84,400	0		33,147		93,103			(51,253)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	02/23/2023	02/23/2027	2,415		909.90917999999999	78,320	0		46,971		189,523			(31,349)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/17/2023	05/17/2027	2,493		918.73035000000004	84,640	0		55,576		177,423			(29,064)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	01/05/2023	01/05/2027	3,533		904.84424999999999	119,360	0		67,575		288,619			(51,785)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	12/21/2022	12/21/2026	2,958		911.71736999999996	101,250	0		56,281		225,801			(44,969)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	08/03/2022	08/03/2026	3,610		935.28683999999998	145,860	0		67,082		206,687			(78,778)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/08/2022	06/08/2026	424		938.83299999999997	17,360	0		7,318		22,783			(10,042)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	03/29/2023	03/29/2027	2,940		918.3	93,555	0		58,288		191,768			(35,267)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/02/2022	06/02/2027	1,369		945.51279999999997	59,670	0		31,863		76,648			(27,807)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/08/2022	06/08/2027	424		937.88850000000002	18,920	0		10,165		25,726			(8,755)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/18/2022	05/18/2027	744		943.09079999999994	29,540	0		15,531		42,616			(14,009)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/28/2022	09/28/2027	1,983		916.71640000000002	65,700	0		39,334		121,560			(26,366)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/28/2023	06/28/2028	2,582		932.34870000000001	96,000	0		71,855		179,238			(24,145)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/11/2023	01/11/2028	4,368		915.75	164,800	0		108,150		271,614			(56,650)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	12/29/2022	12/29/2027	3,190		906.50230999999997	117,740	0		76,428		268,899			(41,312)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/27/2022	04/27/2027	2,416		951.97	105,800	0		54,408		124,561			(51,392)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/14/2023	06/14/2028	5,169		928.69	188,160	0		139,393		279,211			(48,767)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	10/04/2023	10/04/2028	7,865		911.73710000000005	261,990	0		210,166		656,352			(51,824)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/31/2022	08/31/2027	2,808		928.55733999999995	106,080	0		61,880		150,911			(44,200)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/20/2022	04/20/2027	1,763		965.32435999999996	75,990	0		38,787		77,576			(37,203)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/05/2022	01/05/2027	786		1015	42,880	0		19,418		11,322			(23,462)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	03/22/2023	03/22/2028	3,061		910.9914	116,760	0		81,124		265,974			(35,636)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/06/2022	04/06/2027	1,756		967.40160000000003	72,420	0		36,409		74,891			(36,011)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	05/10/2023	05/10/2028	4,540		925.12	160,062	0		115,508		275,865			(44,554)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	08/03/2022	08/03/2027	4,034		935.28683999999998	175,560	0		99,715		254,679			(75,845)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	08/10/2022	08/10/2027	3,606		942.02702999999997	142,800	0		81,656		178,129			(61,144)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	12/08/2021	12/08/2026	291		1036	14,460	0		6,326		3,056			(8,134)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	11/22/2022	11/22/2027	2,409		909.7364	90,860	0		57,136		173,767			(33,724)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	02/08/2023	02/08/2028	3,369		919.35969999999998	122,450	0		82,238		256,206			(40,212)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/02/2022	11/02/2027	2,217		903.96432000000004	75,400	0		46,588		189,655			(28,812)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/29/2022	06/29/2027	1,511		917.49239999999998	65,520	0		35,957		112,587			(29,563)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	09/21/2022	09/21/2027	4,937		911.53	195,300	0		116,174		415,286			(79,126)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	11/16/2022	11/16/2027	3,171		913.54549999999995	117,160	0		73,289		220,752			(43,871)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	09/20/2023	09/20/2028	5,350		916.72580000000005	199,479	0		158,490		353,561			(40,989)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	11/15/2023	11/15/2028	4,468		915.81470000000002	168,510	0		139,055		385,447			(29,455)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	07/26/2023	07/26/2028	4,781		934.72080000000005	187,200	0		142,990		278,249			(44,210)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	10/26/2022	10/26/2027	3,086		903.78035999999997	122,360	0		75,133		278,280			(47,227)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	10/18/2023	10/18/2028	3,650		894.16480000000001	145,200	0		117,592		348,174			(27,608)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	12/15/2021	12/15/2026	485		1027	26,000	0		11,475		6,063			(14,525)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	09/07/2023	09/07/2028	5,086		921.28779999999995	196,460	0		154,692		418,290			(41,768)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/24/2023	05/24/2028	3,281		915.10641999999996	120,600	0		87,955		270,121			(32,645)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	10/11/2023	10/11/2028	5,701		911.26779999999997	210,600	0		169,749		510,452			(40,851)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	12/14/2022	12/14/2027	3,381		916.03305	125,550	0		80,465		262,515			(45,085)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/21/2023	11/21/2028	4,239		918.23979999999995	158,730	0		131,507		254,086			(27,223)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	12/07/2022	12/07/2027	4,919		913.02030000000002	198,000	0		126,138		411,526			(71,862)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/04/2022	05/04/2027	2,200		955.29430000000002	95,340	0		49,395		109,576			(45,945)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	01/26/2022	01/26/2027	609		987.33069999999998	29,460	0		13,680		15,548			(15,780)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/17/2021	11/17/2026	96		1035	5,610	0		2,390		864			(3,220)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	12/13/2023	12/13/2028	5,015		937.15	195,050	0		163,949		369,036			(31,101)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	04/12/2023	04/12/2028	4,551		922.86	167,160	0		118,065		281,798			(49,095)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/22/2022	06/22/2027	3,677		923.81529999999998	150,280	0		81,896		209,145			(68,384)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/06/2023	12/06/2028	4,766		923.24	180,400	0		150,943		269,721			(29,457)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	07/07/2022	07/07/2027	1,289		928.95835999999997	52,200	0		28,876		86,186			(23,324)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	08/09/2023	08/09/2028	5,595		934.07719999999995	204,880	0		158,066		409,613			(46,814)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	01/05/2023	01/05/2028	4,858		904.84424999999999	176,440	0		115,208		415,678			(61,232)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/13/2022	04/13/2027	1,033		975.38109999999995	41,500	0		21,023		40,045			(20,477)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	06/01/2023	06/01/2028	2,921		927.09299999999996	103,464	0		75,911		174,589			(27,553)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/23/2023	08/23/2028	3,465		923.43	125,760	0		97,989		197,587			(27,771)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	10/19/2022	10/19/2027	3,885		901.84094000000005	137,900	0		84,146		337,668			(53,754)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/08/2023	11/08/2028	3,408		913.18820000000005	121,830	0		100,067		282,305			(21,763)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	10/05/2022	10/05/2027	3,083		907.40170000000001	122,360	0		73,725		269,525			(48,635)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/19/2023	04/19/2028	4,226		923.75283000000002	150,930	0		107,181		312,789			(43,749)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	08/30/2023	08/30/2028	3,547		925.66840000000002	134,310	0		105,167		225,220			(29,143)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/26/2023	04/26/2028	5,333		921.16	193,550	0		138,189		412,220			(55,361)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	11/30/2022	11/30/2027	1,634		916.34364000000005	64,650	0		40,938		133,649			(23,712)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	07/19/2023	07/19/2028	6,041		939.70608000000004	242,250	0		184,110		424,002			(58,140)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	02/15/2023	02/15/2028	3,155		919.17	112,520	0		76,000		201,263			(36,520)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/29/2023	11/29/2028	2,926		921.94713000000002	113,130	0		94,223		226,698			(18,907)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/05/2023	04/05/2028	4,645		921.98720000000003	178,450	0		125,355		348,321			(53,095)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	12/01/2021	12/01/2026	98		1025	5,630	0		2,442		1,761			(3,188)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	08/24/2022	08/24/2027	1,816		932.30579999999998	78,710	0		45,612		118,656			(33,098)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	09/13/2023	09/13/2028	3,355		924.87395000000004	126,480	0		100,006		206,361			(26,474)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	06/07/2023	06/07/2028	2,927		922.4	103,329	0		76,152		182,731			(27,177)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	05/11/2022	05/11/2027	851		921.42539999999997	46,880	0		24,468		63,603			(22,412)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	07/27/2022	07/27/2027	3,414		933.51099999999997	142,720	0		80,515		219,104			(62,205)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	02/01/2023	02/01/2028	1,945		921.52908000000002	75,841	0		50,644		126,290			(25,197)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	12/20/2023	12/20/2028	6,617		924.74990000000003	295,120	0		249,194		502,497			(45,926)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/01/2023	11/01/2028	3,003		901.86749999999995	106,110	0		86,749		270,921			(19,361)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	02/09/2022	02/09/2027	301		986.49779999999998	16,230	0		7,661		7,852			(8,569)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/09/2022	11/09/2027	2,551		899.82669999999996	92,000	0		57,197		226,002			(34,803)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	06/22/2023	06/22/2028	7,111		927.20190000000002	248,470	0		185,161		442,703			(63,309)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	12/21/2022	12/21/2027	4,054		911.71736999999996	149,110	0		96,137		326,922			(52,973)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/17/2023	05/17/2028	3,902		917.8107	145,080	0		105,253		297,460			(39,827)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	08/17/2022	08/17/2027	3,600		940.72199999999998	145,860	0		83,965		180,659			(61,895)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	02/23/2023	02/23/2028	4,062		911.73081999999999	140,230	0		95,332		330,110			(44,898)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	09/08/2022	09/08/2027	2,265		930.12199999999996	90,930	0		53,441		160,153			(37,489)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	01/12/2022	01/12/2027	589		1028	27,900	0		12,742		7,554			(15,158)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	12/28/2023	12/28/2028	4,559		946.07974999999999	168,388	0		142,922		233,942			(25,466)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	07/06/2023	07/06/2028	4,655		923.82	174,580	0		131,437		347,981			(43,143)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	08/02/2023	08/02/2028	5,142		935.29690000000005	191,520	0		147,024		372,904			(44,496)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/12/2023	07/12/2028	1,178		945.22820000000002	37,180	0		28,114		53,526			(9,066)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	01/19/2022	01/19/2027	700		1004	33,670	0		15,506		13,684			(18,164)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	01/19/2023	01/19/2028	4,268		910.16471999999999	163,800	0		108,212		349,980			(55,588)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	02/02/2022	02/02/2027	599		991.52459999999996	36,720	0		17,192		19,097			(19,528)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	08/16/2023	08/16/2028	3,696		921.78989999999999	138,210	0		107,160		233,194			(31,050)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	01/25/2023	01/25/2028	3,048		921.27560000000005	111,720	0		74,174		190,292			(37,546)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	10/12/2022	10/12/2027	3,443		898.68902000000003	126,790	0		76,880		306,951			(49,910)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/15/2022	06/15/2027	3,573		937.52509999999995	124,080	0		67,142		218,274			(56,938)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	12/22/2021	12/22/2026	970		1032	50,400	0		22,437		11,273			(27,963)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	09/14/2022	09/14/2027	1,087		928.50199999999995	41,700	0		24,645		78,096			(17,055)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	10/25/2023	10/25/2028	5,036		890.80949999999996	184,050	0		149,761		492,492			(34,289)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/25/2022	05/25/2027	951		945.43359999999996	40,770	0		21,592		42,063			(19,178)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/03/2023	05/03/2028	7,149		925.10649999999998	256,080	0		183,816		400,310			(72,264)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	03/29/2023	03/29/2028	4,247		918.3	144,183	0		100,731		285,325			(43,452)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	03/30/2022	03/30/2027	1,021		976.07299999999998	43,600	0		21,752		31,793			(21,848)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	07/13/2022	07/13/2027	1,730		923.26976000000002	70,240	0		39,086		122,291			(31,154)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/20/2022	07/20/2027	3,226		931.79988000000003	130,200	0		72,952		167,335			(57,248)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	09/27/2023	09/27/2028	3,651		913.00969999999995	121,110	0		96,689		321,727			(24,421)				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		14,285		42,419			(20,095)				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		18,908		59,881			(28,692)				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)
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	01/19/2024	01/17/2025	382		4467	0	38,250		11,475		70,596			(26,775)				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		18,954		99,396			(40,546)				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		21,759		39,369			(20,701)				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		5,170		33,895			(14,630)				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		18,643		71,609			(30,707)				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		47,149		94,902			(41,501)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	02/01/2024	01/31/2025	143		38366	0	133,815		45,223		186,193			(88,592)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	03/28/2024	03/28/2025	111		39688	0	86,108		42,576		107,481			(43,532)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	02/15/2024	02/14/2025	103		38696	0	83,160		31,416		112,469			(51,744)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	02/23/2024	02/21/2025	120		38858	0	116,231		46,170		153,336			(70,061)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	03/21/2024	03/21/2025	186		18027	0	76,160		36,076		99,756			(40,084)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	02/23/2024	02/21/2025	223		17794	0	80,240		31,873		109,495			(48,367)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	04/18/2024	04/17/2025	2,900		1.0009999999999999	0	66,120		36,366		89,486			(29,754)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	01/05/2024	01/03/2025	2,100		1.002	0	49,560		12,941		74,731			(36,619)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	04/11/2024	04/11/2025	2,300		1.006	0	55,660		29,603		71,024			(26,057)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	02/01/2024	01/31/2025	2,600		0.98599999999999999999	0	60,320		20,385		84,984			(39,935)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	03/28/2024	03/28/2025	3,000		0.99199999999999999999	0	59,700		29,518		71,729			(30,182)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	04/18/2024	04/17/2025	1,441		1924	0	59,864		32,925		86,260			(26,939)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	02/15/2024	02/14/2025	1,019		2045	0	49,791		18,810		66,522			(30,981)				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		13,861		47,853			(21,035)				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		10,025		44,862			(8,825)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	04/11/2024	04/11/2025	15,962		284.17948000000001	0	136,880		72,800		327,629			(64,080)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	04/11/2024	04/11/2025	34,901		290.65035999999998	0	166,410		88,506		466,392			(77,904)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	03/28/2024	03/28/2025	3,403		203.25136000000001	0	8,778		4,340		13,142			(4,438)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	01/25/2024	01/24/2025	2,672		180.40296000000001	0	9,970		3,176		14,713			(6,794)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/05/2023	10/04/2024	386		1037	20,388	0		169		73,944			(20,220)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/19/2023	10/18/2024	95		1054	5,011	0		235		16,540			(4,776)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	12/07/2023	12/06/2024	360		1103	22,036	0		4,007		44,942			(18,029)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/12/2023	10/11/2024	754		1060	41,448	0		1,142		126,979			(40,306)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	12/14/2023	12/13/2024	431		1161	25,625	0		5,153		31,965			(20,472)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/16/2023	11/15/2024	639		1089	38,178	0		4,733		88,492			(33,445)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	12/21/2023	12/20/2024	86		1170	5,044	0		1,112		5,860			(3,932)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/30/2023	12/04/2024	542		1106	31,188	0		5,424		65,906			(25,764)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/22/2023	11/22/2024	902		1088	60,080	0		8,583		125,521			(51,497)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/26/2023	10/25/2024	589		1016	31,350	0		2,073		124,858			(29,277)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	12/29/2023	12/27/2024	429		1151	30,600	0		7,354		39,092			(23,246)				0/0
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/02/2023	11/01/2024	567		1087	24,528	0		2,095		79,930			(22,433)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
BXIITR12 - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/09/2023	11/08/2024	283		1074	13,608	0		1,425		43,321			(12,183)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/22/2023	11/21/2025	361		1143	22,468	0		12,839		40,344			(9,629)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/20/2023	07/18/2025	1,445		1108	107,072	0		42,711		186,123			(64,361)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/17/2023	08/15/2025	1,503		1106	85,312	0		37,317		198,224			(47,995)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/03/2023	08/01/2025	1,729		1138	103,227	0		43,165		188,374			(60,062)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	06/29/2023	06/27/2025	93		1132	4,752	0		1,758		10,357			(2,994)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	12/07/2023	12/05/2025	270		1154	16,242	0		9,607		28,726			(6,635)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/24/2023	08/22/2025	1,031		1138	49,324	0		22,050		113,811			(27,274)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	12/29/2023	12/29/2025	343		1204	23,712	0		14,767		29,617			(8,945)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/05/2023	10/03/2025	965		1104	45,350	0		22,893		130,566			(22,457)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/13/2023	07/11/2025	544		1151	31,182	0		12,138		53,955			(19,044)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	12/14/2023	12/12/2025	517		1197	33,816	0		20,327		43,379			(13,489)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/26/2023	10/24/2025	295		1042	17,448	0		9,312		53,570			(8,136)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/16/2023	11/14/2025	639		1142	36,792	0		20,699		71,549			(16,093)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/12/2023	10/10/2025	1,885		1089	115,100	0		59,212		275,399			(55,888)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/19/2023	10/17/2025	476		1083	28,015	0		14,682		71,705			(13,333)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/02/2023	10/31/2025	662		1100	37,142	0		20,180		91,681			(16,962)				0/0
BXIITR12 - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/30/2023	11/28/2025	361		1141	22,544	0		13,117		40,937			(9,427)				0/0
BXIITR12 - UNCAPPED - 2YR 6/13	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	06/15/2023	06/13/2025	92		1090	6,752	0		2,368		12,931			(4,383)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	12/07/2023	12/06/2024	1,496		334.22710000000001	12,855	0		2,337		25,401			(10,518)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/02/2023	11/01/2024	1,534		331.10230999999999	9,660	0		825		30,775			(8,835)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/30/2023	12/04/2024	2,398		333.5772	20,552	0		3,574		42,147			(16,978)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/12/2023	10/11/2024	2,145		326.03460000000001	18,235	0		502		54,196			(17,733)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	12/29/2023	12/27/2024	1,168		339.29644999999999	12,744	0		3,063		16,159			(9,681)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/22/2023	11/22/2024	5,691		330.49560000000002	57,551	0		8,222		116,981			(49,329)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/26/2023	10/25/2024	939		317.33449999999999	8,634	0		571		31,754			(8,063)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/19/2023	10/18/2024	308		326.4015	2,349	0		110		7,650			(2,239)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	12/14/2023	12/13/2024	1,464		341.1078	13,095	0		2,633		16,205			(10,462)				0/0
BXIITR6E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/05/2023	10/04/2024	1,240		322.91769499999998	10,072	0		83		35,264			(9,989)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/13/2023	07/11/2025	903		334.065	9,468	0		3,686		16,686			(5,782)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/16/2023	11/14/2025	603		331.59480000000002	6,782	0		3,815		12,628			(2,967)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/09/2023	11/07/2025	613		323.17360000000002	7,434	0		4,111		16,734			(3,323)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/10/2023	08/08/2025	1,513		332.827	15,380	0		6,579		29,597			(8,801)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/19/2023	10/17/2025	308		314.70949999999999	4,726	0		2,477		10,594			(2,249)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/30/2023	11/28/2025	1,199		333.24362300000001	13,608	0		7,918		23,847			(5,690)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/27/2023	07/25/2025	1,799		332.17779999999999	21,030	0		8,591		35,920			(12,439)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	06/02/2023	06/02/2025	309		321.6456	3,624	0		1,213		8,813			(2,411)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/22/2023	11/21/2025	1,198		331.83089999999999	14,388	0		8,222		24,953			(6,166)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	12/14/2023	12/12/2025	293		341.44920000000002	3,382	0		2,033		4,349			(1,349)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	12/07/2023	12/05/2025	299		331.21910000000003	3,747	0		2,216		6,379			(1,531)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/14/2023	09/12/2025	598		330.1789	7,682	0		3,656		12,986			(4,026)				0/0
BXIITR6E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/03/2023	08/01/2025	603		333.33010000000002	6,286	0		2,629		11,551			(3,657)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/20/2024	03/20/2025	3,543		959.66	0	69,360		32,483		86,992			(36,877)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/27/2024	03/27/2025	1,870		961.26517000000001	0	35,640		17,523		39,144			(18,117)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/20/2024	03/20/2025	625		960.61969999999997	0	11,940		5,592		14,938			(6,348)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/20/2024	03/20/2026	208		959.66	0	5,600		4,115		6,547			(1,485)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/08/2023	03/07/2025	2,654		908.06780000000003	58,080	0		12,525		181,500			(45,555)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/08/2023	03/07/2025	2,543		908.06780000000003	55,660	0		12,004		173,937			(43,656)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/27/2024	03/25/2027	519		958.39	0	17,350		14,432		18,131			(2,918)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/08/2023	03/06/2026	2,764		904.45	77,000	0		36,737		193,745			(40,263)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/08/2023	03/08/2027	3,317		908.06780000000003	98,700	0		60,072		226,275			(38,628)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/20/2024	03/20/2028	313		956.78099999999995	0	11,580		10,048		12,492			(1,532)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/08/2023	03/08/2028	4,533		908.06780000000003	147,190	0		101,138		303,494			(46,052)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/20/2024	03/20/2029	3,647		957.74069999999995	0	144,550		129,255		148,563			(15,295)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/27/2024	03/27/2029	5,090		956.47321999999997	0	211,190		189,967		199,064			(21,223)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/04/2024	04/04/2025	69,018		262.00753500000002	0	421,730		216,122		742,135			(205,608)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/01/2024	01/31/2025	91,283		262.95844199999999	0	588,040		198,728		869,424			(389,312)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/25/2024	01/24/2025	92,374		263.02541000000002	0	498,520		158,808		872,291			(339,712)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/29/2024	02/28/2025	131,366		260.815448	0	835,920		347,335		1,505,223			(488,585)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/15/2024	02/14/2025	131,128		262.10045500000001	0	737,450		278,592		1,352,201			(458,858)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/11/2024	01/10/2025	80,965		262.88776200000001	0	436,720		122,524		772,636			(314,196)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/11/2024	04/11/2025	135,737		258.76149099999998	0	875,440		465,608		1,848,452			(409,832)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/14/2024	03/14/2025	147,180		260.691012	0	976,580		443,654		1,705,517			(532,926)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/28/2024	03/28/2025	100,078		265.85136899999998	0	545,900		269,917		750,999			(275,983)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/25/2024	04/25/2025	102,142		258.20453700000002	0	601,920		343,478		1,410,932			(258,442)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/21/2024	03/21/2025	134,881		263.67246399999999	0	815,240		386,166		1,227,363			(429,074)				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)
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/05/2024	01/03/2025	59,900		260.695335	0	341,640		89,206		689,489			(252,434)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/08/2024	02/07/2025	101,585		260.27820400000002	0	672,980		240,483		1,211,799			(432,497)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/18/2024	04/17/2025	113,317		259.78183200000001	0	560,640		308,352		1,436,740			(252,288)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/23/2024	02/21/2025	103,529		260.45309099999997	0	672,080		266,965		1,217,348			(405,115)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/19/2024	01/17/2025	72,430		259.11560500000002	0	487,620		146,286		941,928			(341,334)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/07/2024	03/07/2025	141,573		264.17450000000002	0	837,760		364,344		1,226,108			(473,416)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/25/2024	01/23/2026	13,360		258.30981500000001	0	130,550		86,253		187,751			(44,297)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/28/2024	03/27/2026	58,159		264.79219999999998	0	468,160		350,473		569,590			(117,687)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/23/2024	02/23/2026	34,000		260.71485200000001	0	286,580		201,040		421,142			(85,540)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/05/2024	01/05/2026	12,671		264.34142400000002	0	80,520		51,059		123,979			(29,461)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/09/2023	03/07/2025	49,284		254.393598	360,000	0		77,744		872,462			(282,256)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/25/2024	04/24/2026	49,910		258.20453700000002	0	394,740		310,347		713,005			(84,393)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/15/2024	02/13/2026	42,053		261.83887700000002	0	330,000		227,901		487,133			(102,099)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/19/2024	01/16/2026	16,479		259.37654700000002	0	143,190		93,350		218,012			(49,840)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/04/2024	04/02/2026	25,167		263.320198	0	192,060		145,371		273,658			(46,689)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/21/2024	03/20/2026	50,012		264.20033599999999	0	396,000		292,221		506,187			(103,779)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/14/2024	03/13/2026	37,748		261.47780599999999	0	314,820		229,276		447,599			(85,544)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/18/2024	04/17/2026	57,047		257.976	0	443,940		344,742		836,563			(99,198)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/11/2024	04/10/2026	78,827		259.28161499999999	0	647,800		496,796		1,080,937			(151,004)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/01/2024	01/30/2026	26,514		263.75048600000002	0	218,400		146,403		272,208			(71,997)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/16/2023	03/14/2025	49,152		255.57915499999999	405,720	0		91,524		813,651			(314,196)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/11/2024	01/09/2026	24,824		261.84039999999999	0	198,900		127,747		285,204			(71,153)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/08/2024	02/06/2026	25,205		261.849300000003	0	201,960		137,333		290,471			(64,627)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/29/2024	02/27/2026	71,793		261.33917400000001	0	588,440		417,184		856,968			(171,256)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/02/2023	02/28/2025	56,389		252.83541	450,450	0		92,940		1,084,019			(357,510)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/07/2024	03/06/2026	87,064		263.64615099999997	0	722,200		518,988		904,783			(203,212)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	CITI-	02/15/2024	02/14/2025	4,900		17846	0	66,150		24,990		53,486			(41,160)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	03/27/2024	03/27/2025	16,378		382.13369999999998	0	65,880		32,391		167,556			(33,489)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	02/15/2024	02/14/2025	1,654		365.35973999999999	0	10,920		4,125		40,149			(6,795)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	02/15/2024	02/14/2025	11,300		370.07639999999998	0	54,530		20,600		223,999			(33,930)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	03/06/2024	03/06/2025	6,486		374.83026000000001	0	37,920		16,296		101,596			(21,624)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	03/06/2024	03/06/2025	25,404		370.39001999999999	0	196,460		84,429		497,609			(112,031)				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		112,425		533,015			(116,236)				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		60,350		552,545			(99,400)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	03/27/2024	03/27/2025	10,740		375.42959999999999	0	68,400		33,630		164,879			(34,770)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	03/06/2024	03/06/2025	15,675		378.53046000000001	0	70,760		30,409		197,957			(40,351)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	CITI-	03/06/2024	03/06/2026	7,567		367.79987999999997	0	91,560		65,526		187,535			(26,034)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	CITI-	02/15/2024	02/13/2026	4,686		362.09435999999999	0	51,850		35,808		138,150			(16,042)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	CITI-	03/27/2024	03/27/2026	10,740		369.47039999999998	0	138,400		103,466		253,155			(34,934)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	02/08/2024	02/07/2025	1,915		359.32582000000002	0	15,190		5,428		36,481			(9,762)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	01/05/2024	01/03/2025	3,298		363.18218000000002	0	12,120		3,165		32,696			(8,955)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	01/11/2024	01/10/2025	4,946		363.54608999999999	0	21,960		6,161		57,212			(15,799)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	01/05/2024	01/03/2025	25,556		393.38670999999999	0	103,230		26,955		339,404			(76,276)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	02/08/2024	02/07/2025	11,763		381.98930000000001	0	112,660		40,258		298,132			(72,402)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	02/08/2024	02/07/2025	29,272		392.22442000000001	0	146,590		52,383		471,226			(94,207)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	04/03/2024	04/03/2025	16,304		393.59528	0	142,130		72,044		285,712			(70,086)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	01/18/2024	01/17/2025	20,878		391.68552	0	97,280		29,103		323,778			(68,177)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	01/11/2024	01/10/2025	32,151		393.75062000000003	0	128,700		36,108		429,368			(92,593)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	02/15/2024	02/14/2025	22,611		396.80266999999998	0	93,790		35,432		287,277			(58,358)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	04/03/2024	04/03/2025	28,866		403.69706000000002	0	130,680		66,240		284,459			(64,440)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	01/18/2024	01/17/2025	11,538		380.76492000000002	0	107,940		32,292		294,039			(75,648)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	04/11/2024	04/10/2026	4,633		632.98599000000002	0	73,000		55,983		147,850			(17,017)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	01/11/2024	01/09/2026	1,695		628.55010000000004	0	18,720		12,023		49,221			(6,697)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	01/19/2024	01/16/2026	3,947		628.35104999999999	0	46,830		30,530		116,817			(16,300)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	01/25/2024	01/23/2026	2,439		631.072	0	32,370		21,387		69,526			(10,983)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	02/15/2024	02/13/2026	5,405		630.38750000000005	0	72,500		50,069		162,897			(22,431)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	02/08/2024	02/06/2026	6,563		622.87103999999999	0	89,250		60,690		221,921			(28,560)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	01/05/2024	01/05/2026	3,765		572.05931999999996	0	122,600		77,742		252,863			(44,858)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/07/2024	02/07/2025	8,573		198.10169999999999	0	38,420		13,616		99,460			(24,804)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/04/2024	01/03/2025	3,026		198.89490000000001	0	12,660		3,297		32,492			(9,363)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/18/2024	01/17/2025	2,527		196.85079999999999	0	12,950		3,874		32,093			(9,076)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/14/2024	02/14/2025	11,129		197.49231	0	50,380		18,823		135,745			(31,557)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/18/2024	01/16/2026	3,538		198.43351999999999	0	15,260		9,935		44,759			(5,325)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/14/2024	02/13/2026	6,070		197.88768999999999	0	36,600		25,137		79,947			(11,463)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/07/2024	02/06/2026	504		197.30850000000001	0	3,340		2,262		6,854			(1,078)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	CITI-	11/02/2023	11/01/2024	360		4136	34,800	0		2,972		65,062			(31,828)				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		10,751		91,789			(42,709)				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		18,602		134,694			(58,798)				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		3,810		66,834			(32,590)				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)
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	12/07/2023	12/06/2024	402		4465	50,040	0		9,098		91,323			(40,942)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	CITI-	11/16/2023	11/15/2024	581		4272	52,500	0		6,508		93,844			(45,992)				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		5,845		46,857			(20,675)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	CITI-	11/30/2023	12/04/2024	525		4361	56,120	0		9,760		100,642			(46,360)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	10/12/2023	10/11/2024	500		4186	45,570	0		1,255		83,855			(44,315)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/05/2023	10/04/2024	317		4092	25,870	0		214		48,043			(25,656)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	CITI-	10/19/2023	10/18/2024	318		4094	31,720	0		1,486		62,025			(30,234)				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		3,806		47,658			(22,834)				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		3,679		112,393			(51,971)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML-	12/28/2023	12/27/2024	40		37446	66,600	0		15,962		104,784			(50,638)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML-	11/08/2023	11/08/2024	21		34488	11,970	0		1,250		21,572			(10,720)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML-	11/01/2023	11/01/2024	27		33141	41,490	0		3,533		159,581			(37,957)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	11/15/2023	11/15/2024	14		35026	19,000	0		2,349		61,646			(16,651)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML-	12/13/2023	12/13/2024	22		37053	32,240	0		6,466		61,050			(25,774)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	MS-	12/06/2023	12/06/2024	14		36343	17,900	0		3,246		47,416			(14,654)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	11/29/2023	12/04/2024	14		36068	13,950	0		2,420		49,560			(11,530)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	10/04/2023	10/04/2024	33		33262	18,370	0		151		31,881			(18,219)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	10/18/2023	10/18/2024	24		33530	36,880	0		1,722		121,570			(35,158)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML-	11/01/2023	11/01/2024	27		32942	15,120	0		1,288		22,393			(13,832)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML-	11/21/2023	11/21/2024	20		34527	10,570	0		1,481		14,592			(9,089)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	10/04/2023	10/04/2024	18		33262	26,040	0		215		91,384			(25,825)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	TRU-	10/25/2023	10/25/2024	18		32904	28,608	0		1,886		108,000			(26,722)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	10/11/2023	10/11/2024	33		33771	47,300	0		1,299		153,291			(46,001)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	TRU-	10/25/2023	10/25/2024	39		32739	17,264	0		1,138		27,193			(16,126)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	MS-	12/06/2023	12/06/2024	22		36271	10,960	0		1,987		17,445			(8,973)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	10/18/2023	10/18/2024	48		33598	28,640	0		1,338		46,295			(27,302)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	UBS-	12/20/2023	12/20/2024	16		36822	13,860	0		3,046		19,560			(10,814)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	11/15/2023	11/15/2024	40		34781	22,960	0		2,838		34,794			(20,122)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML-	11/08/2023	11/08/2024	23		34249	29,920	0		3,124		116,315			(26,796)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	10/11/2023	10/11/2024	21		33636	11,620	0		319		18,177			(11,301)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML-	11/21/2023	11/21/2024	29		34632	47,700	0		6,683		138,238			(41,017)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML-	12/13/2023	12/13/2024	30		37090	17,600	0		3,530		27,193			(14,070)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML-	12/28/2023	12/27/2024	32		37597	18,720	0		4,487		28,331			(14,233)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	11/29/2023	12/04/2024	23		35395	13,680	0		2,373		22,231			(11,307)				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)
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	10/26/2023	10/25/2024	113		33014	60,902	0		4,027		99,204			(56,875)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	12/07/2023	12/06/2024	114		35973	99,466	0		18,085		153,504			(81,381)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	10/12/2023	10/11/2024	113		33497	95,874	0		2,641		155,318			(93,233)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	10/05/2023	10/04/2024	103		33285	55,114	0		455		91,669			(54,659)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	GS-	12/14/2023	12/13/2024	129		37062	104,160	0		20,947		162,650			(83,213)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	11/30/2023	12/04/2024	100		35735	84,672	0		14,726		128,800			(69,946)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	TRU-	12/29/2023	12/27/2024	146		37539	119,350	0		28,684		172,334			(90,666)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	11/09/2023	11/08/2024	139		33824	119,897	0		12,551		189,836			(107,346)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	11/16/2023	11/15/2024	126		35050	74,756	0		9,267		116,293			(65,489)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	10/19/2023	10/18/2024	120		33548	83,200	0		3,896		135,261			(79,304)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	GS-	11/22/2023	11/22/2024	145		35202	106,590	0		15,227		168,955			(91,363)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	TRU-	12/21/2023	12/20/2024	104		37404	80,730	0		17,792		119,774			(62,938)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BAML-	11/02/2023	11/01/2024	83		33501	78,680	0		6,719		127,411			(71,961)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/02/2023	11/01/2024	100,153		251.11853500000001	537,140	0		45,871		2,104,389			(491,269)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/29/2023	12/27/2024	94,415		262.65538199999997	567,920	0		136,489		934,915			(431,431)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/12/2023	10/11/2024	107,654		250.05188699999999	639,900	0		17,628		2,386,369			(622,272)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/26/2023	10/25/2024	114,488		246.941112	645,240	0		42,661		2,885,580			(602,580)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/09/2023	11/08/2024	126,474		249.39048199999999	782,990	0		81,966		2,869,488			(701,024)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/16/2023	11/15/2024	105,286		254.354983	560,700	0		69,508		1,867,084			(491,192)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/30/2023	12/04/2024	100,318		254.932512	583,680	0		101,510		1,715,584			(482,170)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/05/2023	10/04/2024	124,323		248.10394700000001	765,700	0		6,328		3,001,751			(759,372)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/14/2023	12/13/2024	95,135		259.90069999999997	642,420	0		129,192		1,164,607			(513,228)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/07/2023	12/06/2024	101,806		257.094448	599,980	0		109,087		1,522,521			(490,893)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/21/2023	12/20/2024	104,105		261.71082899999999	638,820	0		140,787		1,096,434			(498,033)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/22/2023	11/22/2024	73,594		255.62188399999999	368,390	0		52,627		1,210,200			(315,763)				0/0
FIDMFYDN - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/19/2023	10/18/2024	109,917		247.62329500000001	647,010	0		30,301		2,699,691			(616,709)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/02/2023	06/02/2025	42,315		257.59320000000002	333,540	0		111,638		606,845			(221,902)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/15/2023	06/13/2025	16,186		261.04419999999999	116,760	0		40,954		186,271			(75,806)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/30/2023	11/28/2025	28,998		254.932512	228,660	0		133,044		484,346			(95,616)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/29/2023	12/29/2025	53,299		261.86662699999999	455,000	0		283,361		616,735			(171,639)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/22/2023	11/21/2025	25,187		254.09729999999999	194,560	0		111,177		438,320			(83,383)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/12/2023	01/10/2025	39,296		258.27179999999998	335,580	0		46,621		554,550			(288,959)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/21/2023	12/19/2025	11,059		262.2353	89,030	0		54,373		122,859			(34,657)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/21/2023	09/19/2025	38,061		250.96440000000001	310,080	0		150,562		770,225			(159,518)				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)
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/19/2023	10/17/2025	20,937		248.36840000000001	156,520	0		82,028		472,123			(74,492)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/10/2023	08/08/2025	67,242		257.28059999999999	524,190	0		224,241		987,317			(299,949)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/20/2022	10/18/2024	78,536		253.13399999999999	612,920	0		14,332		1,497,412			(598,588)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/06/2022	10/04/2024	61,068		254.94399999999999	491,400	0		2,028		1,057,207			(489,372)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/17/2022	11/15/2024	29,918		255.05317500000001	266,420	0		16,491		509,846			(249,929)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/06/2023	01/06/2025	22,874		256.643733	193,520	0		25,750		358,486			(167,770)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/23/2023	06/23/2025	33,862		256.92160000001	264,480	0		96,142		506,034			(168,338)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/06/2023	04/04/2025	36,822		260.19466999999997	305,280	0		77,685		454,733			(227,595)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/11/2023	05/09/2025	53,506		259.62611399999997	435,070	0		131,658		695,219			(303,412)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/31/2023	08/29/2025	20,601		257.78480000000002	155,820	0		71,159		294,811			(84,661)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/27/2023	07/25/2025	31,705		261.21949999999998	214,020	0		87,433		363,024			(126,587)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/16/2023	11/14/2025	39,827		253.08701199999999	315,120	0		177,282		726,922			(137,838)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/14/2023	12/12/2025	34,768		261.47109999999998	283,010	0		170,117		404,626			(112,893)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/25/2023	05/23/2025	61,259		255.418464	455,520	0		146,619		999,712			(308,901)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/12/2023	10/10/2025	49,441		250.553496	379,440	0		195,200		1,014,587			(184,240)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/30/2022	12/30/2024	57,546		255.95660000000001	435,120	0		53,719		939,774			(381,401)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/27/2022	10/25/2024	29,271		257.76280000000003	209,250	0		6,908		422,241			(202,342)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/09/2023	11/07/2025	80,592		248.38790700000001	694,880	0		384,239		1,810,986			(310,641)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/13/2023	07/11/2025	22,308		260.51299999999998	171,100	0		66,604		266,720			(104,496)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/24/2023	08/22/2025	54,241		254.41980000000001	416,760	0		186,309		930,728			(230,451)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/17/2023	08/15/2025	48,385		254.2088	371,460	0		162,482		840,285			(208,978)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/26/2023	01/24/2025	50,837		259.65339999999998	403,920	0		63,894		650,114			(340,026)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/29/2023	06/27/2025	31,134		256.95659999999998	242,400	0		89,691		465,019			(152,709)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/23/2023	03/21/2025	67,162		257.07249999999999	548,410	0		128,993		1,016,954			(419,417)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/09/2023	02/07/2025	46,567		256.40199999999999	392,400	0		69,628		738,663			(322,772)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/18/2023	05/16/2025	45,010		257.58330100000001	366,560	0		114,455		676,381			(252,105)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/30/2023	03/28/2025	39,537		257.73070000000001	317,220	0		77,669		575,369			(239,551)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/24/2023	02/24/2025	45,990		254.40209999999999	354,510	0		70,999		813,847			(283,511)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/28/2023	09/26/2025	46,168		250.501734	365,400	0		180,941		951,765			(184,459)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/05/2023	10/03/2025	44,917		249.35069999999999	338,240	0		170,748		973,537			(167,492)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/27/2023	04/25/2025	19,306		259.5018	149,500	0		42,362		250,460			(107,138)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/04/2023	05/02/2025	46,630		259.74928999999997	367,840	0		107,772		595,637			(260,068)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/03/2023	08/01/2025	58,224		257.62639999999999	453,000	0		189,425		838,272			(263,575)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/02/2023	01/31/2025	47,079		260.48099999999999	393,600	0		66,051		566,342			(327,549)				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)
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/22/2022	12/20/2024	42,100		257.046266	320,760	0		35,297		644,220			(285,463)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/08/2023	09/08/2025	63,386		255.834079	482,760	0		226,480		1,008,123			(256,280)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/26/2023	10/24/2025	36,005		246.941112	272,340	0		145,348		858,502			(126,992)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/15/2022	12/13/2024	47,605		257.85944699999999	387,450	0		38,905		691,820			(348,545)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/08/2023	06/06/2025	48,078		256.36880000000002	411,680	0		140,436		743,674			(271,244)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/08/2022	12/06/2024	37,918		256.64392800000002	330,260	0		29,982		596,346			(300,278)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/13/2022	10/11/2024	73,440		254.88282799999999	562,870	0		7,742		1,273,934			(555,128)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/20/2023	07/18/2025	50,474		257.98059999998	432,300	0		172,444		709,871			(259,856)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/02/2023	10/31/2025	17,158		250.6173	129,860	0		70,557		351,227			(59,303)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/23/2022	11/22/2024	34,088		257.89519999999999	271,040	0		19,360		495,548			(251,680)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/20/2023	01/17/2025	23,544		259.34638699999999	184,220	0		27,405		308,577			(156,815)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/07/2023	12/05/2025	40,412		257.09440000001	322,400	0		190,691		603,176			(131,709)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/14/2023	09/12/2025	38,649		256.14859999999999	298,980	0		142,293		605,594			(156,687)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/10/2022	11/08/2024	37,670		258.01690000002	287,120	0		15,008		532,174			(272,112)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/01/2022	11/29/2024	43,937		259.20243799999997	353,400	0		28,680		581,960			(324,720)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/13/2023	04/11/2025	42,621		260.43540000002	341,880	0		90,290		517,981			(251,590)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/20/2023	04/17/2025	33,542		259.63848000002	262,740	0		71,656		430,775			(191,084)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/16/2023	02/14/2025	45,180		258.54573900003	316,680	0		59,241		624,655			(257,439)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/07/2023	07/07/2025	31,417		255.40600000001	231,200	0		88,484		510,740			(142,716)				0/0
FIDMFYDN - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/03/2022	11/01/2024	53,428		254.2936	417,520	0		17,803		953,797			(399,717)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	01/31/2024	01/31/2025	2,012		956.505	0	30,780		10,316		53,279			(20,464)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	01/04/2024	01/03/2025	2,251		934.03309999999999	0	44,100		11,483		100,846			(32,617)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	02/14/2024	02/14/2025	632		941.57659999999998	0	15,420		5,761		24,483			(9,659)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	02/14/2024	02/13/2026	948		945.37329999999997	0	27,990		19,224		40,656			(8,766)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	01/04/2024	01/02/2026	429		940.56479999999999	0	10,200		6,444		19,463			(3,756)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	01/31/2024	01/30/2026	424		945.17420000004	0	11,520		7,691		18,123			(3,829)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	01/31/2024	01/30/2026	953		944.23	0	26,280		17,544		41,365			(8,736)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	02/14/2024	02/12/2027	1,054		947.27170000001	0	35,300		27,930		49,202			(7,370)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	01/31/2024	01/29/2027	530		946.11850000004	0	16,800		13,077		24,997			(3,723)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	01/04/2024	01/04/2027	322		922.83590000004	0	11,640		8,794		19,795			(2,846)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	01/31/2024	01/31/2028	741		946.11850000004	0	26,250		21,896		37,645			(4,354)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	01/04/2024	01/04/2028	536		925.63520000005	0	20,550		16,784		33,357			(3,766)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	02/14/2024	02/14/2028	1,264		946.32249999999999	0	47,160		39,790		64,205			(7,370)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	02/14/2024	02/14/2029	4,425		948.22080000005	0	173,460		151,789		231,850			(21,671)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	01/04/2024	01/04/2029	6,323		931.233799999997	0	244,260		208,485		385,453			(35,775)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	01/31/2024	01/31/2029	3,601		947.062699999995	0	136,000		117,966		190,421			(18,034)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	GS-	03/21/2024	03/21/2025	138		39264	0	132,000		62,526		167,909			(69,474)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	GS-	01/25/2024	01/24/2025	97		37821	0	74,370		23,691		106,263			(50,679)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	GS-	01/11/2024	01/10/2025	106		37711	0	86,800		24,352		130,385			(62,448)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	GS-	02/08/2024	02/07/2025	85		38649	0	71,610		25,589		101,611			(46,021)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	04/03/2024	04/03/2025	24,101		107.11344	0	122,720		62,205		107,779			(60,515)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	03/13/2024	03/13/2025	35,309		106.95744000000001	0	183,160		82,245		160,503			(100,915)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	03/20/2024	03/20/2025	32,216		108.5314	0	157,500		73,760		118,579			(83,740)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	04/10/2024	04/10/2025	31,940		106.66164000000001	0	157,080		82,651		166,352			(74,429)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	03/27/2024	03/27/2025	45,893		107.21749	0	248,000		121,933		189,830			(126,067)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	04/24/2024	04/24/2025	26,393		107.51982	0	109,200		61,669		119,424			(47,531)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	03/06/2024	03/06/2025	25,245		106.14727999999999	0	122,580		52,679		113,453			(69,901)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	02/28/2024	02/28/2025	26,284		106.4235	0	126,000		51,923		121,386			(74,077)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	02/14/2024	02/14/2025	47,317		104.8246	0	241,000		90,044		259,899			(150,956)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	02/22/2024	02/21/2025	33,733		105.0322	0	168,480		66,739		158,306			(101,741)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	01/10/2024	01/10/2025	23,624		102.4027	0	99,120		27,503		165,472			(71,617)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	01/18/2024	01/17/2025	13,752		101.0874	0	66,920		20,020		111,898			(46,900)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	01/04/2024	01/03/2025	12,968		100.04949999999999	0	59,150		15,402		116,502			(43,748)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/17/2024	04/17/2025	29,546		104.59992	0	143,220		78,120		183,045			(65,100)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	01/24/2024	01/24/2025	23,133		102.6088	0	119,280		37,685		160,436			(81,595)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	01/31/2024	01/31/2025	24,469		100.6375	0	129,250		43,320		210,052			(85,930)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	02/07/2024	02/07/2025	36,108		105.7662	0	161,500		57,235		173,932			(104,265)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	01/10/2024	01/09/2026	14,765		101.7932	0	88,650		56,624		137,212			(32,026)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	01/31/2024	01/30/2026	9,788		101.2505	0	63,800		42,592		95,051			(21,208)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	04/24/2024	04/24/2026	35,819		106.35227999999999	0	221,160		173,161		258,428			(47,999)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	02/14/2024	02/13/2026	19,873		106.09269999999999	0	121,590		83,510		139,365			(38,080)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	04/03/2024	04/02/2026	11,123		107.54447999999999	0	72,120		54,363		71,953			(17,757)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	01/24/2024	01/23/2026	16,386		102.09	0	113,390		74,607		150,147			(38,783)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	01/04/2024	01/02/2026	1,995		98.946799999999996	0	13,080		8,263		22,237			(4,817)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	04/10/2024	04/10/2026	24,425		106.01909999999999	0	164,580		125,696		186,086			(38,884)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	03/06/2024	03/06/2026	5,610		107.52996	0	33,060		23,660		34,402			(9,400)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	03/27/2024	03/27/2026	36,714		107.43431	0	253,200		189,289		231,339			(63,911)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	02/22/2024	02/20/2026	22,489		105.34887999999999	0	144,480		101,036		153,758			(43,444)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	02/07/2024	02/06/2026	19,954		105.7662	0	121,380		82,198		142,630			(39,182)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	01/18/2024	01/16/2026	17,682		101.6982	0	108,540		70,663		165,833			(37,877)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	02/28/2024	02/27/2026	27,222		105.2516	0	187,050		132,066		204,435			(54,984)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	03/13/2024	03/13/2026	27,876		107.71218	0	179,700		130,332		179,755			(49,368)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	03/20/2024	03/20/2026	24,853		108.2054	0	164,970		121,235		153,135			(43,735)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	04/17/2024	04/17/2026	23,828		105.545100000001	0	142,750		110,396		181,500			(32,354)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	03/21/2024	03/21/2025	41,772		114.0215	0	101,280		47,975		30,861			(53,305)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	03/07/2024	03/07/2025	79,930		113.32	0	183,820		79,944		74,838			(103,876)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	02/08/2024	12/18/2024	39,729		109.42100000001	0	109,560		27,567		128,484			(81,993)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	02/15/2024	02/14/2025	60,154		110.8231	0	150,750		56,950		138,097			(93,800)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	04/11/2024	04/11/2025	99,236		113.2452	0	248,600		132,219		121,356			(116,381)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	01/19/2024	01/17/2025	47,615		108.11790000001	0	130,520		39,156		210,328			(91,364)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	01/11/2024	01/10/2025	36,684		108.931	0	82,800		23,230		135,521			(59,570)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	03/28/2024	03/28/2025	63,545		114.06016	0	175,200		86,627		62,267			(88,573)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	03/07/2024	03/07/2025	35,134		112.7534	0	90,000		39,141		40,081			(50,859)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	01/19/2024	01/17/2025	10,988		106.37054000001	0	41,280		12,384		65,925			(28,896)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	01/25/2024	01/24/2025	20,919		108.8505	0	57,730		18,390		79,035			(39,340)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	04/04/2024	04/04/2025	66,608		113.9571	0	163,400		83,737		71,544			(79,663)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	02/01/2024	01/31/2025	28,192		109.08029999999999	0	74,710		25,248		101,125			(49,462)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	03/28/2024	03/28/2025	135,794		114.52007999999999	0	343,200		169,693		113,673			(173,507)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	02/26/2024	02/26/2025	51,455		112.0437	0	133,400		54,240		84,942			(79,160)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	04/18/2024	04/17/2025	100,902		111.57427	0	242,950		133,623		205,204			(109,328)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	04/04/2024	04/04/2025	4,382		113.157	0	12,500		6,406		6,035			(6,094)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	02/29/2024	02/28/2025	33,646		110.3424	0	123,120		51,158		89,169			(71,962)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	02/08/2024	02/07/2025	76,749		110.63925	0	175,100		62,570		183,370			(112,530)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	03/14/2024	03/14/2025	16,749		111.25355999999999	0	59,280		26,931		37,687			(32,349)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	04/11/2024	04/11/2025	6,147		113.58629999999999	0	14,420		7,669		6,759			(6,751)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	03/21/2024	03/21/2025	99,208		114.25	0	230,280		109,080		67,323			(121,200)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	01/25/2024	01/24/2025	55,480		109.73009999999999	0	128,710		41,002		168,009			(87,708)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	02/01/2024	01/31/2025	62,750		109.7401	0	145,590		49,202		190,340			(96,388)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	02/29/2024	02/28/2025	64,636		110.6812	0	223,380		92,817		157,033			(130,563)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	03/14/2024	03/14/2025	56,417		112.95816000001	0	147,200		66,872		77,952			(80,328)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	02/26/2024	02/26/2025	98,474		112.3818	0	239,760		97,485		146,214			(142,275)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	01/05/2024	12/30/2024	29,605		107.9819	0	65,600		16,584		133,965			(49,016)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	04/18/2024	04/17/2025	6,251		111.91	0	14,070		7,739		11,638			(6,332)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	02/15/2024	02/14/2025	35,015		111.93689999999999	0	70,200		26,520		58,202			(43,680)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	01/11/2024	01/10/2025	72,450		108.931	0	163,530		45,879		267,654			(117,651)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	03/16/2023	03/14/2025	10,311		106.46664	31,020	0		6,998		60,820			(24,022)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	02/29/2024	02/27/2026	15,938		113.16589999999999	0	46,980		33,307		32,958			(13,673)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	01/25/2024	01/23/2026	15,462		109.73009999999999	0	47,600		31,449		56,062			(16,151)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	03/02/2023	02/28/2025	17,933		106.3738	47,500	0		9,801		107,309			(37,699)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	01/11/2024	01/09/2026	36,684		109.149	0	106,800		68,594		144,541			(38,206)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	03/16/2023	03/14/2025	41,245		106.25328	128,040	0		28,884		251,136			(99,156)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	04/18/2024	04/17/2026	75,900		111.91	0	227,800		176,898		198,796			(50,902)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	03/14/2024	03/13/2026	27,327		113.0718	0	90,210		65,698		60,210			(24,512)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	03/21/2024	03/19/2026	27,848		114.4785	0	83,520		61,602		40,299			(21,918)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	03/02/2023	02/28/2025	39,641		106.47975	103,320	0		21,318		233,440			(82,002)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	03/28/2024	03/27/2026	46,135		113.25530000000001	0	179,670		134,504		97,640			(45,166)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	02/26/2024	02/26/2026	9,759		111.3674	0	35,640		25,080		27,614			(10,560)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	03/28/2024	03/27/2026	78,343		114.29012	0	266,400		199,432		137,248			(66,968)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	02/15/2024	02/13/2026	54,767		110.6003	0	183,610		126,802		174,719			(56,808)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	02/26/2024	02/26/2026	78,957		112.26909999999999	0	255,430		179,747		191,502			(75,683)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	04/11/2024	04/10/2026	74,647		113.58629999999999	0	231,200		177,306		143,418			(53,894)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	03/21/2024	03/19/2026	62,658		114.25	0	193,680		142,852		94,870			(50,828)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	03/09/2023	03/07/2025	46,720		107.34106	127,000	0		27,426		239,371			(99,574)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	04/11/2024	04/10/2026	45,666		113.92740000000001	0	134,680		103,286		82,427			(31,394)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	01/11/2024	01/09/2026	28,430		108.931	0	85,560		54,952		115,710			(30,608)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	01/05/2024	01/05/2026	12,027		106.5767	0	43,680		27,698		68,762			(15,982)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	01/05/2024	01/05/2026	23,129		107.8738	0	70,000		44,388		109,864			(25,612)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	02/01/2024	01/30/2026	40,924		109.5202	0	130,500		87,480		153,498			(43,020)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	04/18/2024	04/17/2026	46,433		112.24572999999999	0	132,600		102,971		115,009			(29,629)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	02/08/2024	02/06/2026	33,409		110.63925	0	101,750		69,190		105,605			(32,560)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	02/29/2024	02/27/2026	48,698		110.56829999999999	0	202,950		143,885		157,067			(59,065)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	04/04/2024	04/02/2026	21,034		113.8428	0	68,640		51,954		40,979			(16,686)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	02/08/2024	02/06/2026	43,341		110.52849999999999	0	133,920		91,066		139,471			(42,854)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	03/09/2023	03/07/2025	28,967		106.91298	83,700	0		18,076		159,368			(65,624)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	01/25/2024	01/23/2026	17,281		110.1699	0	49,970		33,015		58,541			(16,955)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	01/19/2024	01/16/2026	15,566		108.44553000000001	0	51,340		33,470		68,128			(17,870)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	04/04/2024	04/02/2026	38,563		114.4143	0	116,600		88,255		67,635			(28,345)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	02/01/2024	01/30/2026	33,649		109.4102	0	108,780		72,920		128,292			(35,860)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	03/07/2024	03/06/2026	38,647		113.20668000000001	0	120,560		86,637		72,344			(33,923)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	03/07/2024	03/06/2026	41,282		113.32	0	126,900		91,193		75,642			(35,707)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	03/14/2024	03/13/2026	19,394		112.27632	0	71,280		51,912		49,066			(19,369)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	02/15/2024	02/13/2026	47,585		110.9345	0	152,110		105,048		143,768			(47,062)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	02/01/2024	02/01/2027	40,015		109.4102	0	149,600		116,858		164,628			(32,742)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	01/11/2024	01/08/2027	44,021		109.2581	0	148,800		113,378		183,856			(35,422)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	03/07/2024	03/05/2027	91,348		112.98004	0	341,120		277,219		220,332			(63,901)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	03/16/2023	03/16/2026	43,120		106.46664	150,880	0		73,233		249,395			(77,647)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	02/15/2024	02/12/2027	42,198		110.3776	0	165,910		131,752		154,107			(34,158)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	03/02/2023	03/02/2026	42,473		106.47975	131,400	0		62,097		245,387			(69,303)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	01/19/2024	01/19/2027	6,410		107.0258	0	28,490		21,915		34,614			(6,575)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	03/09/2023	03/09/2026	50,458		106.91298	170,100	0		81,474		274,975			(88,626)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	01/05/2024	01/05/2027	28,680		107.8738	0	101,060		76,443		140,798			(24,617)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	03/21/2024	03/19/2027	67,879		114.13575	0	248,820		205,408		136,756			(43,412)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	01/25/2024	01/25/2027	30,014		109.5102	0	110,220		85,390		121,861			(24,830)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	03/10/2022	03/10/2025	9,992		109.2093	41,250	0		6,033		35,156			(35,217)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	03/17/2022	03/17/2025	5,421		106.5848	31,440	0		4,799		31,394			(26,641)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	04/11/2024	04/09/2027	52,692		113.58629999999999	0	189,000		159,669		124,442			(29,331)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	02/29/2024	02/26/2027	30,990		109.6647	0	156,450		126,137		124,015			(30,313)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	02/26/2024	02/26/2027	87,828		112.26909999999999	0	327,690		262,991		250,952			(64,699)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	02/17/2022	02/14/2025	8,986		111.3913	33,500	0		4,176		17,607			(29,324)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	02/08/2024	02/08/2027	62,302		110.63925	0	221,490		174,434		219,890			(47,056)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	02/24/2022	02/21/2025	23,600		110.61069999999999	83,980	0		11,007		57,855			(72,973)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	03/14/2024	03/12/2027	13,223		109.77624	0	71,100		58,238		53,549			(12,862)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	04/04/2024	04/02/2027	23,663		114.0714	0	86,940		72,889		54,828			(14,051)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	03/03/2022	03/03/2025	15,383		111.6151	50,830	0		7,109		29,122			(43,721)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	03/28/2024	03/25/2027	51,358		113.8302	0	210,630		175,364		120,994			(35,266)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	04/18/2024	04/16/2027	53,576		111.91	0	186,600		158,841		161,136			(27,759)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	02/29/2024	02/29/2028	42,500		109.6647	0	226,080		193,340		176,564			(32,740)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	03/02/2023	03/02/2027	53,799		106.05595	193,800	0		117,157		322,643			(76,643)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	03/17/2022	03/17/2026	5,421		107.3596	31,020	0		11,311		27,812			(19,709)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	01/25/2024	01/25/2028	28,195		109.84010000000001	0	110,050		91,469		114,648			(18,581)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	02/08/2024	02/08/2028	55,982		110.52849999999999	0	221,340		186,096		211,371			(35,244)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	03/09/2023	03/09/2027	56,064		107.34106	199,200	0		121,377		292,919			(77,823)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	02/24/2022	01/20/2026	15,431		112.7039	49,130	0		16,423		33,713			(32,707)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	01/11/2024	01/11/2028	47,689		109.149	0	180,960		148,770		208,682			(32,190)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	03/07/2024	03/07/2028	93,983		113.32	0	373,430		321,145		243,003			(52,285)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	02/01/2024	02/01/2028	44,562		109.5202	0	181,300		151,560		187,663			(29,740)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	02/17/2022	02/17/2026	8,088		111.28	34,290	0		11,845		23,121			(22,445)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	02/24/2022	02/24/2026	10,892		108.848	52,320	0		18,325		45,354			(33,995)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	03/21/2024	03/21/2028	77,452		114.13575	0	312,390		271,653		179,053			(40,737)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	03/14/2024	03/14/2028	28,209		110.91264	0	143,680		124,253		104,700			(19,427)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	01/05/2024	01/05/2028	29,605		107.7657	0	116,160		94,953		149,322			(21,207)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	03/10/2022	03/10/2026	9,992		109.0992	46,310	0		16,664		40,277			(29,646)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	04/04/2024	04/04/2028	30,675		114.9858	0	113,050		99,394		71,282			(13,656)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	03/03/2022	03/03/2026	19,908		110.952	80,520	0		28,588		60,482			(51,932)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	02/15/2024	02/15/2028	57,461		110.6003	0	240,640		203,618		215,404			(37,022)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	04/18/2024	04/18/2028	59,827		111.68617999999999	0	233,830		207,831		198,595			(25,999)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	02/26/2024	02/25/2028	99,361		112.26909999999999	0	405,440		345,375		308,944			(60,065)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	04/11/2024	04/11/2028	58,839		113.35890000000001	0	237,180		209,669		159,348			(27,511)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	03/28/2024	03/28/2028	60,933		113.37027999999999	0	282,800		247,450		169,595			(35,350)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	03/16/2023	03/16/2027	50,619		106.25328	200,340	0		123,033		297,157			(77,307)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	01/19/2024	01/19/2028	22,892		108.55474	0	93,750		77,535		106,645			(16,215)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	03/17/2022	03/17/2027	6,325		108.5771	34,370	0		16,902		28,839			(17,468)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	01/19/2024	01/19/2029	43,952		108.22711	0	196,800		169,596		212,464			(27,204)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	03/02/2023	03/02/2028	74,563		105.95	290,720	0		198,805		446,583			(91,915)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	02/17/2022	02/17/2027	6,290		111.0574	29,610	0		14,107		21,069			(15,503)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	03/14/2024	01/10/2029	15,867		110.57172	0	86,040		76,404		62,391			(9,636)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	03/28/2024	03/28/2029	147,110		115.20996	0	615,160		553,678		356,403			(61,482)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	02/08/2024	02/08/2029	108,352		110.75	0	448,800		391,684		411,142			(57,116)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	01/05/2024	01/05/2029	129,522		108.09	0	526,400		449,591		634,190			(76,809)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	02/24/2022	01/13/2027	8,169		112.7039	29,250	0		13,689		21,657			(15,561)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	04/18/2024	04/18/2029	131,262		111.46236	0	555,660		506,254		462,514			(49,406)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	02/01/2024	02/01/2029	126,410		109.4102	0	553,220		480,691		546,431			(72,529)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	02/26/2024	02/26/2029	164,123		112.26909999999999	0	714,100		629,582		535,223			(84,518)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	02/15/2024	02/15/2029	128,389		110.8231	0	559,130		490,390		483,809			(68,740)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	01/11/2024	01/11/2029	140,315		109.149	0	570,690		489,566		621,654			(81,124)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	03/16/2023	01/19/2028	11,249		107.96016	40,080	0		27,317		55,664			(12,763)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	03/14/2024	03/14/2029	86,389		111.9354	0	421,400		375,837		297,741			(45,563)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	03/03/2022	03/03/2027	20,813		111.17310000000001	90,390	0		43,758		68,890			(46,632)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	04/11/2024	04/11/2029	129,095		113.1315	0	563,010		510,788		380,184			(52,222)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	01/25/2024	01/25/2029	100,045		109.6202	0	424,600		367,303		423,743			(57,297)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	03/09/2023	03/09/2028	71,949		108.41126	247,940	0		170,501		340,636			(77,439)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	03/21/2024	03/21/2029	145,331		114.25	0	619,570		554,961		359,433			(64,609)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	02/24/2022	02/24/2027	20,877		110.5005	93,150	0		44,737		75,244			(48,413)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	03/16/2023	03/16/2028	67,492		106.03992	292,320	0		202,141		400,718			(90,179)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	04/04/2024	04/04/2029	127,082		114.1857	0	539,400		487,296		347,924			(52,105)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	02/29/2024	02/28/2029	86,772		110.9071	0	431,200		381,264		324,596			(49,936)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	03/07/2024	03/07/2029	202,020		113.32	0	857,900		761,845		558,949			(96,055)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	03/10/2022	03/10/2027	12,717		110.6405	55,160	0		26,915		45,146			(28,245)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	GS-	03/14/2024	03/14/2025	405		18051	0	149,650		67,985		203,439			(81,665)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	GS-	01/11/2024	01/10/2025	184		16821	0	76,260		21,395		118,375			(54,865)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	GS-	02/08/2024	02/07/2025	146		17783	0	42,120		15,051		59,154			(27,069)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	GS-	01/19/2024	01/17/2025	104		17158	0	41,940		12,582		60,842			(29,358)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	GS-	03/07/2024	03/07/2025	55		18682	0	18,500		8,046		25,350			(10,454)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	GS-	02/23/2024	02/21/2025	942		2001	0	37,430		14,868		52,117			(22,562)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	GS-	02/08/2024	02/07/2025	808		1982	0	28,960		10,349		42,730			(18,611)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	GS-	01/19/2024	01/17/2025	669		1921	0	24,960		7,488		37,199			(17,472)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	GS-	01/11/2024	01/10/2025	879		2739	0	51,600		14,477		84,690			(37,123)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	GS-	02/29/2024	02/28/2025	899		2882	0	47,060		19,554		64,666			(27,506)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	GS-	04/25/2024	04/25/2025	901		2898	0	55,640		31,750		76,417			(23,890)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	GS-	04/18/2024	04/17/2025	991		2792	0	63,560		34,958		89,969			(28,602)				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		48,423		141,417			(58,167)				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		30,849		377,696			(80,331)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	GS-	01/10/2024	01/10/2025	9,932		371.16928000000001	0	44,280		12,286		183,890			(31,994)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	GS-	01/10/2024	01/10/2025	4,966		366.45717000000002	0	30,600		8,491		114,096			(22,109)				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		19,226		79,929			(10,874)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	02/14/2024	02/14/2025	5,621		249.31907000000001	0	33,040		12,345		72,463			(20,695)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	02/07/2024	02/07/2025	399		256.64974999999998	0	1,380		489		2,755			(891)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	03/13/2024	03/13/2025	4,312		259.19175999999999	0	18,810		8,446		24,621			(10,364)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	02/22/2024	02/21/2025	3,591		251.10120000000001	0	20,610		8,164		40,873			(12,446)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	03/27/2024	03/27/2025	1,171		252.65248	0	8,430		4,145		10,894			(4,285)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	02/22/2024	02/21/2025	3,591		256.614399999999	0	12,690		5,027		25,467			(7,663)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	02/07/2024	02/07/2025	4,393		250.39	0	26,290		9,317		52,271			(16,973)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	03/13/2024	03/13/2025	1,960		258.42642999999998	0	9,150		4,109		12,099			(5,041)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	01/24/2024	01/24/2025	1,612		247.43546000000001	0	10,240		3,235		23,394			(7,005)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	01/24/2024	01/24/2025	2,418		254.63267999999999	0	8,160		2,578		19,883			(5,582)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	03/27/2024	03/27/2025	4,685		259.52911	0	19,200		9,440		22,846			(9,760)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	02/07/2024	02/06/2026	1,997		251.89233999999999	0	15,400		10,429		26,428			(4,971)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	01/24/2024	01/23/2026	2,418		246.9391	0	21,780		14,331		40,511			(7,449)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	03/27/2024	03/27/2026	1,952		254.18062	0	17,300		12,933		21,787			(4,367)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	01/10/2024	01/09/2026	805		248.31	0	6,760		4,318		12,599			(2,442)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	02/22/2024	02/20/2026	8,779		251.10120000000001	0	71,280		49,847		121,698			(21,433)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	03/08/2023	03/07/2025	2,022		247.98172	15,790	0		3,405		28,728			(12,384)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	03/13/2024	03/13/2026	7,841		255.11	0	67,400		48,884		89,305			(18,516)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	02/14/2024	02/13/2026	6,022		249.07	0	50,550		34,718		91,941			(15,832)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	11/15/2023	11/15/2024	21,303		98.087100000000007	98,070	0		12,124		229,880			(85,946)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	12/06/2023	12/06/2024	10,133		98.986099999999993	43,300	0		7,851		100,422			(35,449)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	12/20/2023	12/20/2024	10,821		100.2269	56,320	0		12,378		94,989			(43,942)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	11/01/2023	11/01/2024	9,526		95.424800000000005	36,180	0		3,081		128,263			(33,099)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	12/28/2023	12/27/2024	17,539		102.01421999999999	85,320	0		20,449		126,912			(64,871)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	10/04/2023	10/04/2024	45,122		94.383120000000005	162,120	0		1,336		658,111			(160,784)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	11/21/2023	11/21/2024	15,156		98.079300000000003	72,900	0		10,214		163,562			(62,686)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	12/13/2023	12/13/2024	8,853		101.7617	39,690	0		7,960		65,274			(31,730)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	11/29/2023	12/04/2024	16,155		99.04	71,360	0		12,377		159,199			(58,983)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	10/25/2023	10/25/2024	12,836		92.835599999999999	57,120	0		3,766		206,205			(53,354)				0/0
GSEQTMX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	11/08/2023	11/08/2024	28,774		95.266499999999994	152,320	0		15,902		391,422			(136,418)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	11/21/2023	11/21/2025	12,125		98.376199999999997	74,160	0		42,319		138,533			(31,841)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	11/01/2023	10/31/2025	8,467		95.330299999999994	44,400	0		24,091		115,971			(20,309)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	12/06/2023	12/05/2025	7,093		98.295199999999994	42,910	0		25,345		81,742			(17,565)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	12/20/2023	12/19/2025	1,968		101.5484	12,060	0		7,355		18,427			(4,705)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	10/25/2023	10/24/2025	9,627		93.49	53,010	0		28,253		146,239			(24,757)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	11/15/2023	11/14/2025	4,058		97.692800000000005	25,200	0		14,158		48,312			(11,042)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	10/04/2023	10/03/2025	6,446		94.196960000000004	32,520	0		16,394		93,984			(16,126)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	11/29/2023	11/28/2025	10,097		98.346720000000005	62,500	0		36,315		115,783			(26,185)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	12/28/2023	12/26/2025	9,744		102.42474	60,800	0		37,718		86,208			(23,082)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	09/20/2023	09/19/2025	2,082		96.232100000000003	11,620	0		5,634		26,861			(5,986)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	11/08/2023	11/07/2025	11,304		96.3369	69,740	0		38,510		146,026			(31,230)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	10/18/2023	10/17/2025	5,314		93.807699999999997	30,000	0		15,701		79,282			(14,299)				0/0
GSEQTMX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	10/11/2023	10/10/2025	5,308		94.378399999999999	29,100	0		14,950		76,644			(14,150)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	01/10/2024	01/10/2025	4,361		938.18989999999997	0	88,150		24,459		185,936			(63,691)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	01/10/2024	01/10/2025	1,489		941.01009999999997	0	28,280		7,847		59,709			(20,433)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	01/10/2024	01/09/2026	1,277		936.309700000000002	0	34,800		22,228		67,080			(12,572)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	03/01/2023	02/28/2025	2,543		908.17819999999995	57,040	0		11,753		181,947			(45,287)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	03/01/2023	02/28/2025	1,769		905.464600000000002	41,600	0		8,571		131,195			(33,029)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	01/10/2024	01/09/2026	1,064		939.129900000000002	0	27,700		17,693		53,754			(10,007)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	03/01/2023	02/27/2026	2,764		908.17819999999995	74,000	0		34,832		207,931			(39,169)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	01/10/2024	01/08/2027	1,277		941.950100000000002	0	36,960		28,058		71,102			(8,902)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	01/10/2024	01/10/2028	957		941.950100000000002	0	30,420		24,936		58,887			(5,484)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	03/01/2023	03/01/2027	3,095		908.17819999999995	94,080	0		56,809		247,089			(37,271)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	03/01/2023	03/01/2028	4,422		906.3691	148,400	0		101,400		375,988			(47,000)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	01/10/2024	01/10/2029	5,212		942.890200000000005	0	174,930		149,721		341,664			(25,209)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	02/08/2024	02/07/2025	10,705		372.70958999999999	0	48,360		17,281		187,917			(31,079)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	03/20/2024	03/20/2025	18,894		370.10951999999997	0	154,700		72,449		381,537			(82,251)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	03/20/2024	03/20/2025	8,637		379.00103999999999	0	39,360		18,433		110,131			(20,927)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	01/18/2024	01/17/2025	5,534		364.64251000000002	0	35,200		10,531		138,708			(24,669)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	02/28/2024	02/28/2025	19,505		362.908000000000002	0	164,010		67,587		523,381			(96,423)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	01/19/2024	01/17/2025	17,104		362.117520000000001	0	137,020		41,106		470,821			(95,914)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	02/28/2024	02/28/2025	3,571		365.456000000000002	0	25,740		10,607		87,135			(15,133)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	01/19/2024	01/17/2025	5,242		365.742320000000001	0	33,440		10,032		125,779			(23,408)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	02/23/2024	02/21/2025	4,937		366.817780000000003	0	33,840		13,442		113,935			(20,398)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	02/23/2024	02/21/2025	16,181		364.265370000000002	0	130,390		51,794		412,778			(78,596)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	01/19/2024	01/17/2025	15,725		370.817040000000002	0	70,680		21,204		301,104			(49,476)				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		40,065		484,471			(93,855)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	02/08/2024	02/07/2025	17,292		363.60133999999999	0	142,380		50,878		451,659			(91,502)				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		29,764		286,560			(45,166)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	02/08/2024	02/07/2025	4,117		366.151650000000002	0	28,950		10,345		97,437			(18,605)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	03/20/2024	03/20/2025	7,558		371.961920000000002	0	55,160		25,833		140,160			(29,327)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	01/18/2024	01/17/2025	16,049		370.063359999999999	0	70,180		20,996		318,715			(49,184)				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-	02/28/2024	02/28/2025	12,637		372.73599999999999	0	55,660		22,937		223,608			(32,723)				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		31,606		127,996			(16,874)				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		31,666		132,627			(16,974)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	02/08/2024	02/06/2026	5,764		364.69432999999998	0	62,790		42,697		156,774			(20,093)				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		31,884		112,533			(13,566)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	03/16/2023	03/14/2025	8,409		355.69968999999998	94,500	0		21,318		287,102			(73,182)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	03/20/2024	03/20/2026	8,637		371.59143999999998	0	92,480		67,963		188,817			(24,517)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	02/28/2024	02/27/2026	4,396		363.63600000000002	0	49,280		34,794		124,072			(14,486)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	03/08/2023	03/07/2025	6,274		349.57810999999998	67,760	0		14,613		251,763			(53,147)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	03/28/2024	03/28/2025	1,326		378.68871999999999	0	4,550		2,250		6,703			(2,300)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	04/04/2024	04/04/2025	5,907		372.43	0	28,160		14,431		57,984			(13,729)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	03/21/2024	03/21/2025	2,403		375.20891999999998	0	12,600		5,968		21,268			(6,632)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	03/14/2024	03/14/2025	4,035		369.93105000000003	0	17,100		7,768		33,413			(9,332)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	02/01/2024	01/31/2025	5,707		368	0	23,520		7,949		60,935			(15,571)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	01/25/2024	01/24/2025	1,917		365.12	0	8,330		2,654		23,616			(5,676)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	03/07/2024	03/07/2025	2,960		370.10363999999998	0	15,180		6,602		31,888			(8,578)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	02/07/2024	02/07/2025	11,750		382.4282	0	112,660		39,926		289,559			(72,734)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	03/14/2024	03/14/2025	12,104		385.91802000000001	0	142,200		64,601		278,418			(77,599)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	02/22/2024	02/21/2025	12,978		389.82190000000003	0	108,480		42,971		240,757			(65,509)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	02/23/2024	02/21/2025	12,678		390.36815999999999	0	107,630		42,753		229,220			(64,877)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	04/24/2024	04/24/2025	1,609		373.21284000000003	0	34,920		19,721		58,933			(15,199)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	03/07/2024	03/07/2025	26,104		401.31720000000001	0	112,520		48,935		263,883			(63,585)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	01/25/2024	01/24/2025	24,376		390.31328000000002	0	131,720		41,961		409,263			(89,759)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	04/10/2024	04/10/2025	35,004		399.61563999999998	0	180,700		95,079		447,749			(85,621)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	03/14/2024	03/14/2025	25,283		399.67424999999997	0	131,600		59,785		293,077			(71,815)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	02/28/2024	02/28/2025	8,376		388.9751	0	75,020		30,915		164,327			(44,105)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	02/22/2024	02/21/2025	22,442		396.47919999999999	0	122,840		48,660		292,292			(74,180)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	03/28/2024	03/28/2025	10,870		397.54772000000003	0	91,840		45,410		149,933			(46,430)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	04/24/2024	04/24/2025	24,407		401.17583999999999	0	125,580		70,920		299,323			(54,660)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	01/31/2024	01/31/2025	20,510		393.83735999999999	0	88,500		29,662		290,383			(58,838)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	03/28/2024	03/28/2025	22,005		406.60003999999998	0	104,580		51,709		168,493			(52,871)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	03/21/2024	03/21/2025	27,506		402.91896000000003	0	139,050		65,866		265,375			(73,184)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	02/01/2024	01/31/2025	20,380		396.33600000000001	0	87,750		29,655		247,655			(58,095)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	02/07/2024	02/07/2025	28,965		392.67507999999998	0	143,100		50,714		447,992			(92,386)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	04/10/2024	04/10/2025	16,156		390.70227999999997	0	146,400		77,031		321,934			(69,369)				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-	03/21/2024	03/21/2025	9,347		390.93624	0	98,000		46,421		176,375			(51,579)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	03/07/2024	03/07/2025	14,801		390.16950000000003	0	132,000		57,407		279,693			(74,593)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	04/04/2024	04/04/2025	29,267		402.2244	0	130,800		67,030		313,751			(63,770)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	01/25/2024	01/24/2025	7,395		382.28064000000001	0	66,690		21,245		178,288			(45,445)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	03/13/2024	03/13/2025	25,203		400.94274999999999	0	127,840		57,405		267,385			(70,435)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	02/23/2024	02/21/2025	22,389		397.04111999999998	0	123,670		49,124		281,985			(74,546)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	02/01/2024	01/31/2025	8,424		384.928	0	76,880		25,982		185,143			(50,898)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	02/14/2024	02/14/2025	22,452		394.80282	0	95,120		35,539		315,676			(59,581)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	04/04/2024	04/04/2025	16,379		392.16879	0	140,910		72,212		302,198			(68,699)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	03/13/2024	03/13/2025	12,065		387.14285999999998	0	139,950		62,843		263,191			(77,107)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	02/28/2024	02/28/2025	26,750		398.2276	0	131,670		54,260		321,286			(77,410)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	02/14/2024	02/14/2025	7,119		387.86363999999998	0	48,620		18,166		142,310			(30,454)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	01/31/2024	01/31/2025	8,477		382.13560000000001	0	79,050		26,495		208,440			(52,555)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	03/16/2023	03/14/2025	2,538		582.40551000000005	41,600	0		9,384		93,822			(32,216)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	01/24/2024	01/24/2025	89		5627	0	11,250		3,554		28,401			(7,696)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/03/2024	04/03/2025	227		5687	0	35,100		17,792		62,437			(17,308)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	01/18/2024	01/17/2025	215		5522	0	35,040		10,483		90,219			(24,557)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/03/2024	04/03/2025	227		5619	0	43,810		22,207		76,024			(21,603)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/24/2024	04/24/2025	2,073		5633	0	251,720		142,156		689,290			(109,564)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/24/2024	04/24/2025	232		5655	0	26,000		14,683		72,713			(11,317)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	01/24/2024	01/24/2025	677		5599	0	94,620		29,894		233,814			(64,726)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	01/18/2024	01/17/2025	161		5566	0	22,590		6,758		60,674			(15,832)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/24/2024	04/24/2026	304		5610	0	56,610		44,324		120,524			(12,286)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	01/24/2024	01/23/2026	89		5649	0	15,300		10,067		31,098			(5,233)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	01/18/2024	01/16/2026	36		5488	0	8,340		5,430		17,134			(2,910)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	01/24/2024	01/23/2026	125		5610	0	23,660		15,568		47,279			(8,093)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/03/2024	04/02/2026	367		5704	0	73,500		55,403		117,090			(18,097)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	01/18/2024	01/16/2026	269		5533	0	56,400		36,718		118,432			(19,682)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/03/2024	04/02/2026	297		5630	0	70,890		53,436		110,704			(17,454)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/24/2024	04/24/2026	357		5638	0	62,000		48,544		134,282			(13,456)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/03/2024	04/02/2027	332		5687	0	83,220		69,579		122,492			(13,641)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/24/2024	04/23/2027	429		5649	0	89,280		76,362		171,914			(12,918)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	01/18/2024	01/15/2027	143		5549	0	34,640		26,592		65,259			(8,048)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	01/24/2024	01/22/2027	53		5683	0	10,740		8,291		19,497			(2,449)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/24/2024	04/24/2028	518		5633	0	128,180		114,299		230,432			(13,881)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	01/24/2024	01/24/2028	89		5700	0	20,350		16,877		34,900			(3,473)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	01/18/2024	01/18/2028	269		5561	0	72,600		59,993		128,551			(12,607)				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	JPM-	04/03/2024	04/03/2028	402		5687	0	113,850		99,882		162,685			(13,968)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/03/2024	04/03/2029	472		5682	0	147,420		132,953		208,207			(14,467)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/24/2024	04/24/2029	572		5621	0	158,720		144,971		273,797			(13,749)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	01/24/2024	01/24/2029	89		5638	0	25,200		21,762		40,848			(3,438)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	01/18/2024	01/18/2029	126		5561	0	37,310		32,132		63,285			(5,178)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/03/2024	04/03/2029	472		5733	0	136,890		123,456		193,334			(13,434)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	12/21/2023	12/20/2024	31,331		108.1944	73,440	0		16,185		135,668			(57,255)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	11/30/2023	12/04/2024	47,144		108.07182	105,060	0		18,271		208,611			(86,789)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	11/09/2023	11/08/2024	43,766		107.1752	98,700	0		10,332		231,525			(88,368)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	11/02/2023	11/01/2024	22,426		108.30423999999999	36,240	0		3,095		94,130			(33,145)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	11/22/2023	11/22/2024	45,299		107.9537	102,900	0		14,700		205,368			(88,200)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	11/02/2023	11/01/2024	15,885		107.12702	33,320	0		2,846		84,997			(30,474)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	12/14/2023	12/13/2024	56,128		108.57129999999999	125,660	0		25,270		223,547			(100,390)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	10/05/2023	10/04/2024	24,598		106.3342	45,500	0		376		152,844			(45,124)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	11/30/2023	12/04/2024	17,563		107.96364	40,090	0		6,972		79,483			(33,118)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	12/07/2023	12/06/2024	45,249		108.29	98,980	0		17,996		191,403			(80,984)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	11/16/2023	11/15/2024	17,584		108.05	38,190	0		4,734		78,089			(33,456)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	10/05/2023	10/04/2024	18,921		105.0658	45,800	0		379		141,546			(45,421)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	11/16/2023	11/15/2024	42,573		107.8339	96,600	0		11,975		197,811			(84,625)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	10/19/2023	10/18/2024	37,868		105.2075	87,600	0		4,102		276,319			(83,498)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	10/12/2023	10/11/2024	78,770		106.4267	176,400	0		4,860		480,534			(171,541)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	10/26/2023	10/25/2024	32,539		104.8035	63,580	0		4,204		249,844			(59,376)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	10/19/2023	10/18/2024	24,614		104.9962	59,540	0		2,788		184,791			(56,752)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	12/14/2023	12/13/2024	18,403		108.68	40,400	0		8,125		71,496			(32,275)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	10/26/2023	10/25/2024	26,797		105.7439	42,280	0		2,795		180,664			(39,485)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	11/09/2023	11/08/2024	33,523		104.8126	118,800	0		12,436		255,671			(106,364)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	12/29/2023	12/27/2024	42,283		109.09631	86,480	0		20,784		148,630			(65,696)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	10/12/2023	10/11/2024	36,572		106.64	78,390	0		2,160		215,323			(76,231)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	11/22/2023	11/22/2024	33,281		107.30459999999999	86,400	0		12,343		171,400			(74,057)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	12/29/2023	12/27/2024	28,495		108.87877	61,070	0		14,677		105,626			(46,393)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	12/21/2023	12/20/2024	34,095		108.0859	81,770	0		18,021		150,987			(63,749)				0/0
LSMANFI - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	12/07/2023	12/06/2024	28,627		108.18170000000001	63,860	0		11,611		123,928			(52,249)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	10/13/2022	10/11/2024	36,125		105.19	102,220	0		1,406		264,956			(100,814)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	11/25/2022	11/25/2024	12,171		106.06233	39,000	0		2,942		77,309			(36,058)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	06/23/2023	06/23/2025	58,643		107.43	169,470	0		61,604		296,234			(107,866)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	06/02/2023	06/02/2025	32,573		108.4171	81,900	0		27,412		137,844			(54,488)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	02/24/2023	02/21/2025	36,647		106.52642	102,570	0		20,203		214,302			(82,367)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	01/27/2023	01/24/2025	29,856		107.18	86,720	0		13,737		157,014			(72,983)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	08/31/2023	08/29/2025	48,467		106.8608	148,720	0		67,916		267,643			(80,804)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	09/21/2023	09/19/2025	44,119		106.21040000000001	131,130	0		63,671		267,388			(67,459)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	03/23/2023	03/21/2025	47,552		107.25	138,720	0		32,629		247,563			(106,091)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	12/07/2023	12/05/2025	34,168		108.29	99,900	0		59,088		151,960			(40,812)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	07/27/2023	07/25/2025	10,246		108.863	23,430	0		9,572		40,356			(13,858)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	02/02/2023	01/31/2025	26,894		107.6143	81,490	0		13,675		131,028			(67,815)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	12/07/2023	12/05/2025	18,469		108.18170000000001	55,000	0		32,531		83,496			(22,469)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	12/21/2023	12/19/2025	50,682		108.4115	151,800	0		92,709		221,850			(59,091)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	07/27/2023	07/25/2025	51,230		107.4674	145,200	0		59,318		257,275			(85,882)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	04/13/2023	04/11/2025	35,329		107.775099999999999	100,320	0		26,494		167,976			(73,826)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	07/13/2023	07/11/2025	15,836		107.35	45,730	0		17,801		81,069			(27,929)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	12/30/2022	12/30/2024	38,752		106.32899999999999	102,090	0		12,604		234,386			(89,486)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	10/12/2023	10/10/2025	50,638		105.6802	165,780	0		85,284		328,892			(80,496)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	10/05/2023	10/03/2025	53,926		106.1228	143,070	0		72,224		330,336			(70,846)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	10/20/2022	10/18/2024	52,192		105.0639	154,550	0		3,614		388,314			(150,936)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	01/27/2023	01/24/2025	6,531		107.0728	19,250	0		3,049		34,980			(16,201)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	07/20/2023	07/18/2025	42,955		107.09	123,280	0		49,176		229,261			(74,104)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	11/10/2022	11/08/2024	13,173		106.5988	35,980	0		1,881		77,154			(34,099)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	09/28/2023	09/26/2025	24,507		106.1961	68,380	0		33,861		148,756			(34,519)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	05/08/2023	05/08/2025	88,479		107.37	259,350	0		77,912		451,668			(181,438)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	01/12/2023	01/10/2025	10,273		105.25960000000001	38,720	0		5,379		72,430			(33,341)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	08/10/2023	08/08/2025	53,346		107.0637	148,200	0		63,398		285,768			(84,802)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	11/16/2023	11/14/2025	42,573		108.05	123,740	0		69,614		195,840			(54,126)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	07/07/2023	07/07/2025	48,359		107.4225	141,440	0		54,131		244,545			(87,309)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	06/29/2023	06/27/2025	40,828		107.87779999999999	116,160	0		42,981		191,123			(73,179)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	05/11/2023	05/09/2025	26,962		107.64485999999999	76,850	0		23,256		128,311			(53,594)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	11/09/2023	11/07/2025	23,280		107.39	67,000	0		37,048		118,416			(29,952)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	10/12/2023	10/10/2025	9,377		106.10680000000001	28,900	0		14,867		57,532			(14,033)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	06/23/2023	06/23/2025	39,095		107.43	112,980	0		41,070		197,490			(71,910)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	06/15/2023	06/13/2025	52,944		107.5523	155,610	0		54,581		262,133			(101,029)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	02/09/2023	02/07/2025	39,073		106.8451	124,320	0		22,060		217,358			(102,260)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	10/19/2023	10/17/2025	40,708		105.5244	116,530	0		61,070		269,618			(55,460)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	08/03/2023	08/01/2025	35,604		106.6233	103,360	0		43,221		203,989			(60,139)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	10/20/2022	10/18/2024	31,315		104.74769999999999	97,350	0		2,276		242,859			(95,074)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	11/30/2023	11/28/2025	12,017		108.28818	34,450	0		20,045		53,402			(14,406)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	10/06/2022	10/04/2024	20,835		105.59	59,620	0		246		144,953			(59,374)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	08/10/2023	08/08/2025	45,859		107.598	117,600	0		50,308		225,469			(67,292)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	11/22/2023	11/21/2025	24,961		107.6292	78,570	0		44,897		122,517			(33,673)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	12/01/2022	11/29/2024	14,937		106.5844	46,720	0		3,792		87,168			(42,928)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	02/09/2023	02/07/2025	40,934		107.705	114,840	0		20,377		196,266			(94,463)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	02/16/2023	02/14/2025	45,777		107.14700000000001	129,360	0		24,199		242,272			(105,161)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	10/26/2023	10/24/2025	64,121		105.53489999999999	152,090	0		81,170		423,840			(70,920)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	07/13/2023	07/11/2025	36,330		107.5647	101,790	0		39,624		179,484			(62,166)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	04/27/2023	04/24/2025	18,580		107.64	54,400	0		15,361		90,509			(39,039)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	10/26/2023	10/24/2025	37,324		104.699	100,620	0		53,701		273,224			(46,919)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	09/08/2023	09/08/2025	71,795		106.49930000000001	230,230	0		108,009		417,861			(122,221)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	06/29/2023	06/27/2025	42,683		107.77	123,280	0		45,615		203,596			(77,665)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	05/11/2023	05/09/2025	64,150		107.75229	180,090	0		54,498		299,428			(125,592)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	06/15/2023	06/13/2025	26,937		107.8753	75,400	0		26,447		126,093			(48,953)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	05/18/2023	05/16/2025	66,287		17.12	193,120	0		60,300		353,270			(132,820)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	12/22/2022	12/20/2024	25,445		106.11	73,170	0		8,052		159,468			(65,118)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	03/30/2023	03/28/2025	55,664		107.4666	171,000	0		41,868		279,343			(129,132)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	04/06/2023	04/04/2025	41,872		106.50277	141,750	0		36,071		245,517			(105,679)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	11/02/2023	10/31/2025	24,295		107.02	69,680	0		37,859		130,651			(31,821)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	10/19/2023	10/17/2025	35,028		105.4187	101,750	0		53,324		235,135			(48,426)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	11/17/2022	11/15/2024	34,804		105.77845000000001	108,040	0		6,687		231,519			(101,353)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	04/27/2023	04/24/2025	49,238		107.5324	146,280	0		41,305		244,409			(104,975)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	11/04/2022	11/01/2024	26,530		105.27462	76,160	0		3,252		186,502			(72,908)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	12/30/2022	12/30/2024	32,136		106.5406	81,940	0		10,116		187,983			(71,824)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	03/30/2023	03/28/2025	56,592		107.3588	176,290	0		43,163		289,313			(133,127)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	01/06/2023	01/06/2025	20,578		106.80309	60,500	0		8,050		115,284			(52,450)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	01/20/2023	01/17/2025	8,417		108.6409	18,720	0		2,785		33,295			(15,935)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	12/22/2022	12/20/2024	44,294		106.32222	123,140	0		13,550		268,641			(109,590)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	01/06/2023	01/06/2025	48,639		106.58927	147,160	0		19,581		282,131			(127,579)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	11/10/2022	11/08/2024	33,873		106.81140000000001	89,640	0		4,685		191,297			(84,955)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	01/20/2023	01/17/2025	57,982		106.28842	184,760	0		27,485		352,286			(157,275)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	08/17/2023	08/15/2025	14,096		106.3036	40,800	0		17,846		84,531			(22,954)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	09/08/2023	09/08/2025	57,809		106.71380000000001	179,800	0		84,351		326,071			(95,449)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	02/16/2023	02/14/2025	34,567		106.7189	104,340	0		19,519		196,196			(84,821)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	04/20/2023	04/17/2025	44,668		107.46	130,080	0		35,476		224,536			(94,604)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	11/02/2023	10/31/2025	29,901		107.98318	73,920	0		40,163		138,764			(33,757)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	05/25/2023	05/23/2025	43,221		106.32357	126,500	0		40,717		259,693			(85,783)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	10/06/2022	10/04/2024	43,565		105.6956	122,820	0		507		298,488			(122,313)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	05/08/2023	05/08/2025	10,245		107.0479	31,460	0		9,451		55,142			(22,009)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	06/08/2023	06/06/2025	30,856		105.0249	117,150	0		39,963		220,321			(77,187)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	05/25/2023	05/23/2025	50,738		106.32357	148,500	0		47,798		304,857			(100,702)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	08/17/2023	08/15/2025	21,615		106.1972	63,480	0		27,767		131,570			(35,713)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	02/02/2023	01/31/2025	22,257		106.6439	77,280	0		12,969		127,868			(64,311)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	07/20/2023	07/18/2025	34,550		107.19710000000001	97,680	0		38,965		181,293			(58,715)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	09/21/2023	09/19/2025	33,793		106.3169	99,000	0		48,070		201,776			(50,930)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	12/21/2023	12/19/2025	20,273		108.1944	62,700	0		38,293		91,659			(24,407)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	10/27/2022	10/25/2024	42,441		105.92400000000001	123,300	0		4,070		278,526			(119,230)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	12/29/2023	12/29/2025	95,597		108.77	282,880	0		176,169		396,355			(106,711)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	09/14/2023	09/12/2025	55,814		106.96250000000001	173,400	0		82,526		303,326			(90,874)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	06/08/2023	06/06/2025	69,191		106.20140000000001	222,740	0		75,983		422,765			(146,757)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	12/01/2022	11/29/2024	26,139		106.26304	85,680	0		6,953		160,692			(78,727)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	12/08/2022	12/06/2024	41,110		106.49485	128,480	0		11,664		243,120			(116,816)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	12/29/2023	12/29/2025	45,041		108.44369	139,650	0		86,970		196,018			(52,680)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	11/16/2023	11/14/2025	37,020		107.8339	110,800	0		62,335		176,044			(48,465)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	09/28/2023	09/26/2025	50,900		107.78740000000001	110,700	0		54,817		243,150			(55,883)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	11/30/2023	11/28/2025	26,807		107.96364	80,620	0		46,908		125,147			(33,712)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	12/15/2022	12/13/2024	37,576		106.45	108,400	0		10,885		223,564			(97,515)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	06/02/2023	06/02/2025	31,643		108.2022	82,280	0		27,540		139,417			(54,740)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	05/18/2023	05/16/2025	18,672		17.085760000000001	56,200	0		17,548		102,961			(38,652)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	04/13/2023	04/11/2025	22,313		107.8827	62,400	0		16,480		104,024			(45,920)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	08/03/2023	08/01/2025	62,775		106.51649999999999	185,590	0		77,606		365,358			(107,984)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	12/14/2023	12/12/2025	23,923		108.46259999999999	72,800	0		43,760		103,790			(29,040)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	12/08/2022	12/06/2024	42,979		106.6019	132,480	0		12,027		249,753			(120,453)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	08/24/2023	08/22/2025	38,476		106.56	109,880	0		49,121		222,299			(60,759)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	10/13/2022	10/11/2024	26,619		105.19	75,320	0		1,036		195,231			(74,284)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	04/20/2023	04/17/2025	36,293		107.46	105,690	0		28,825		182,435			(76,865)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	08/24/2023	08/22/2025	43,168		106.6666	120,980	0		54,083		245,536			(66,897)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	11/09/2023	11/07/2025	34,454		106.5309	112,480	0		62,197		198,844			(50,283)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	03/23/2023	03/21/2025	32,634		107.14279999999999	96,950	0		22,804		172,967			(74,146)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	12/14/2023	12/12/2025	48,767		108.57129999999999	146,280	0		87,929		208,138			(58,351)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	02/24/2023	02/21/2025	37,587		106.84568	100,400	0		19,776		209,028			(80,624)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	01/12/2023	01/10/2025	59,768		106.3304	193,920	0		26,941		361,055			(166,979)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	04/06/2023	04/04/2025	62,343		106.93265	198,320	0		50,467		341,982			(147,853)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	08/31/2023	08/29/2025	47,535		107.1827	138,720	0		63,349		249,833			(75,371)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	11/17/2022	11/15/2024	15,991		106.20368999999999	46,580	0		2,883		99,665			(43,697)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	09/14/2023	09/12/2025	19,535		108.145	51,030	0		24,287		87,913			(26,743)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	11/25/2022	11/25/2024	43,067		106.70319000000001	126,040	0		9,509		246,633			(116,531)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	11/22/2023	11/21/2025	48,997		107.521	156,350	0		89,343		244,456			(67,007)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	11/04/2022	11/01/2024	32,215		104.8531	98,260	0		4,196		239,988			(94,064)				0/0
LSMANFI - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	07/07/2023	07/07/2025	27,899		107.20740000000001	84,300	0		32,263		146,128			(52,037)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	08/31/2023	08/28/2026	53,127		107.0754	182,970	0		116,725		284,203			(66,245)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	08/10/2023	08/10/2026	57,089		107.70480000000001	172,630	0		106,986		282,787			(65,644)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	08/25/2022	08/22/2025	21,453		107.21	74,520	0		22,199		112,293			(52,321)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	09/09/2022	09/09/2025	16,898		106.2004	60,300	0		18,906		102,615			(41,394)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	06/29/2023	06/29/2026	38,044		107.6622	130,380	0		75,797		188,839			(54,583)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	11/02/2023	11/02/2026	33,639		107.98318	99,720	0		69,458		162,269			(30,262)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	05/12/2022	05/12/2025	16,564		109.322	54,900	0		11,191		58,235			(43,709)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	12/23/2021	12/23/2024	12,291		114.12779999999999	47,320	0		3,590		6,323			(43,730)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	12/01/2022	12/01/2025	28,940		106.26304	109,120	0		42,491		173,139			(66,629)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	11/25/2022	11/25/2025	45,876		107.23724	146,510	0		56,247		238,843			(90,263)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	01/27/2023	01/27/2026	27,057		107.0728	93,670	0		41,355		144,269			(52,315)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	11/22/2023	11/20/2026	53,619		107.521	196,040	0		140,029		273,212			(56,011)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	07/28/2022	07/28/2025	38,083		107.337	139,945	0		38,376		195,300			(101,569)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	10/20/2022	10/20/2025	55,988		105.27460000000001	187,030	0		65,649		382,632			(121,381)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	07/21/2022	07/18/2025	28,907		107.1328	102,300	0		27,192		153,242			(75,108)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	04/06/2023	04/02/2026	66,065		106.71771	250,630	0		126,005		369,356			(124,625)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	03/30/2023	03/30/2026	64,013		107.79	220,110	0		109,653		310,126			(110,457)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	06/15/2023	06/15/2026	57,589		107.8753	190,340	0		108,219		277,912			(82,121)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	10/12/2023	10/09/2026	58,140		106.7466	190,340	0		128,754		323,500			(61,586)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	02/24/2023	02/24/2026	42,285		106.52642	139,050	0		64,949		242,849			(74,101)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	06/09/2022	06/06/2025	11,095		108.5926	37,200	0		8,456		45,463			(28,744)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	10/19/2023	10/19/2026	39,761		105.31310000000001	134,820	0		92,180		260,771			(42,640)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	07/13/2023	07/13/2026	38,193		107.5647	125,870	0		74,786		192,095			(51,084)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	12/15/2022	12/15/2025	42,273		106.34354999999999	145,350	0		58,459		249,891			(86,891)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	11/10/2022	11/10/2025	33,873		106.38630000000001	112,320	0		41,581		199,504			(70,739)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	02/09/2023	02/09/2026	44,655		107.8125	146,400	0		66,375		214,698			(80,025)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	12/22/2022	12/22/2025	49,006		106.21611	163,280	0		66,715		294,613			(96,565)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	05/18/2023	05/15/2026	69,088		17.1542400000001	230,140	0		124,668		356,977			(105,472)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	07/27/2023	07/27/2026	55,887		107.4674	185,400	0		112,528		284,737			(72,872)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	11/18/2021	11/18/2024	1,757		113.95384	6,880	0		302		610			(6,578)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	06/08/2023	06/05/2026	75,736		106.4153	272,970	0		153,123		439,422			(119,847)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	09/08/2023	09/08/2026	68,998		106.71380000000001	246,420	0		159,249		385,469			(87,171)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	02/03/2022	02/03/2025	7,168		113.6088	21,520	0		2,459		6,295			(19,061)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	08/03/2023	07/31/2026	66,523		106.4098	230,750	0		141,284		385,541			(89,466)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	11/12/2021	11/12/2024	877		113.4055	3,760	0		144		403			(3,616)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	05/11/2023	05/11/2026	61,361		107.96715	199,320	0		106,948		286,630			(92,372)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	05/08/2023	05/08/2026	105,244		107.26260000000001	367,250	0		196,046		547,993			(171,204)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	02/16/2023	02/13/2026	48,580		107.25409999999999	159,120	0		72,924		252,538			(86,196)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	01/06/2023	01/06/2026	57,057		106.80309	195,810	0		82,691		316,075			(113,119)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	07/08/2022	07/08/2025	25,288		106.44970000000001	91,530	0		23,426		148,779			(68,104)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	03/31/2022	03/31/2025	15,278		111.3813	55,930	0		9,254		32,403			(46,677)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	11/26/2021	11/26/2024	889		113.31771000000001	3,160	0		162		534			(2,998)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	11/30/2023	11/30/2026	27,732		108.28818	93,300	0		67,374		129,412			(25,926)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	08/04/2022	08/01/2025	31,519		107.33069999999999	119,000	0		33,159		161,862			(85,841)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	03/24/2022	03/24/2025	7,221		111.0116	26,000	0		4,135		16,644			(21,865)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	08/17/2023	08/17/2026	23,494		106.0908	81,000	0		50,718		141,411			(30,282)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	06/16/2022	06/16/2025	46,213		106.7722	144,060	0		33,974		259,428			(110,086)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	08/04/2022	06/26/2025	9,270		106.252	39,200	0		9,958		56,163			(29,242)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	01/20/2022	01/17/2025	7,964		112.89700000000001	31,320	0		3,100		8,589			(28,220)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	04/14/2022	04/14/2025	10,867		109.9883	41,760	0		7,444		32,593			(34,316)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	04/13/2023	04/13/2026	40,907		107.66759999999999	139,480	0		71,270		201,698			(68,210)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	10/13/2022	10/10/2025	38,977		105.08481	129,970	0		44,554		272,871			(85,416)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	07/07/2023	07/07/2026	50,219		107.53	168,480	0		99,178		253,568			(69,302)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	06/23/2022	06/23/2025	35,641		107.69203	104,500	0		25,313		162,981			(79,187)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	08/24/2023	08/24/2026	43,168		106.6666	141,680	0		89,618		242,553			(52,062)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	01/12/2023	01/09/2026	56,967		106.2234	215,940	0		92,037		341,635			(123,903)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	05/26/2022	05/23/2025	19,270		108.871	70,350	0		15,089		74,581			(55,261)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	08/12/2022	08/12/2025	44,527		107.58444	160,800	0		46,300		219,384			(114,500)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	07/14/2022	07/14/2025	29,979		106.63330000000001	105,600	0		27,607		171,608			(77,993)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	02/02/2023	02/02/2026	26,894		107.7222	94,250	0		42,128		130,883			(52,122)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	09/21/2023	09/18/2026	48,813		106.21040000000001	167,440	0		110,041		289,244			(57,399)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	09/15/2022	09/12/2025	14,100		106.73926	45,900	0		14,557		79,710			(31,343)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	05/19/2022	05/16/2025	12,875		108.54134999999999	46,620	0		9,700		52,175			(36,920)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	09/29/2022	09/29/2025	31,354		106.092	94,050	0		31,207		192,971			(62,843)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	12/21/2023	12/21/2026	58,054		108.303	206,010	0		152,719		270,995			(53,291)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	05/25/2023	05/22/2026	45,100		106.00427999999999	160,320	0		87,875		275,661			(72,445)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	10/05/2023	10/05/2026	55,818		105.9114	178,770	0		119,943		342,250			(58,827)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	06/02/2023	06/02/2026	48,395		107.8798	157,040	0		87,420		233,112			(69,620)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	04/21/2022	04/17/2025	17,209		110.74120000000001	60,040	0		10,906		43,694			(49,134)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	01/06/2022	01/06/2025	8,801		111.80208	42,300	0		3,751		13,638			(38,549)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	01/13/2022	01/10/2025	7,018		114.90192	24,800	0		2,296		2,908			(22,504)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	11/09/2023	11/09/2026	38,179		105.8865	152,520	0		107,210		234,306			(45,310)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	08/18/2022	08/18/2025	39,012		107.4447	140,280	0		41,161		196,635			(99,119)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	05/06/2022	05/02/2025	31,244		109.0376	108,800	0		21,261		116,207			(87,539)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	09/28/2023	09/28/2026	51,843		106.8326	155,650	0		103,435		285,633			(52,215)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	12/29/2023	12/29/2026	46,879		108.77	162,690	0		121,794		206,878			(40,896)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	09/01/2022	08/29/2025	37,583		106.6429	125,600	0		38,221		214,398			(87,379)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	10/27/2022	10/27/2025	46,213		106.03	154,350	0		55,165		286,181			(99,185)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	11/04/2022	11/04/2025	35,058		104.8531	122,840	0		44,802		247,031			(78,038)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	03/23/2023	03/23/2026	53,147		107.4645	177,840	0		87,457		268,902			(90,383)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	12/09/2021	12/09/2024	7,047		113.63352	27,440	0		1,731		4,068			(25,709)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	04/27/2023	04/27/2026	50,167		107.3171	179,820	0		94,184		259,294			(85,636)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	09/14/2023	09/14/2026	58,605		107.5	196,560	0		128,105		298,263			(68,455)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	04/07/2022	04/07/2025	21,629		110.7381	81,600	0		14,023		54,257			(67,577)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	06/06/2022	06/06/2025	18,420		108.2543	68,200	0		15,460		80,449			(52,740)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	04/20/2023	04/20/2026	48,390		107.46	165,880	0		85,821		245,367			(80,059)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	11/17/2022	11/17/2025	37,626		105.56583000000001	138,000	0		51,971		247,198			(86,029)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	01/20/2023	01/20/2026	66,399		106.39534999999999	242,110	0		105,342		388,850			(136,768)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	09/22/2022	09/22/2025	54,846		105.75	183,860	0		59,830		353,644			(124,030)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	06/23/2023	06/23/2026	69,813		107.21510000000001	242,250	0		139,504		366,413			(102,746)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	06/30/2022	06/30/2025	13,126		105.5934	51,940	0		12,914		86,978			(39,026)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	01/28/2022	01/28/2025	17,982		111.99850000000001	62,600	0		6,809		27,871			(55,791)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	12/07/2023	12/07/2026	38,785		108.18170000000001	134,820	0		98,219		183,378			(36,601)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	04/28/2022	04/28/2025	24,637		109.59	88,830	0		16,970		81,310			(71,860)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	11/16/2023	11/16/2026	40,722		107.7259	143,440	0		101,745		202,636			(41,695)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	07/20/2023	07/17/2026	47,623		107.19710000000001	158,100	0		94,773		250,690			(63,327)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	12/30/2022	12/30/2025	34,972		106.1174	112,480	0		46,781		212,904			(65,699)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	10/26/2023	10/26/2026	39,238		104.5945	125,460	0		86,583		278,485			(38,877)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	02/10/2022	02/10/2025	893		112.4997	3,180	0		384		1,215			(2,796)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	12/08/2022	12/08/2025	45,782		106.7089	161,700	0		64,000		257,283			(97,700)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	12/14/2023	12/14/2026	54,288		108.46259999999999	192,930	0		141,788		248,573			(51,142)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	12/16/2021	12/16/2024	3,523		111.6	17,160	0		1,192		5,486			(15,968)				0/0
LSMANFI - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	10/06/2022	10/06/2025	45,459		105.59	152,160	0		51,462		298,915			(100,698)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	01/27/2023	01/27/2027	28,923		107.2872	108,500	0		63,062		151,790			(45,438)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	09/15/2022	09/15/2026	20,681		106.63284	76,120	0		37,251		117,195			(38,869)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	12/15/2022	12/15/2026	46,031		106.45	173,460	0		95,706		264,908			(77,754)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	05/19/2022	05/19/2026	19,312		108.54134999999999	77,910	0		31,773		84,185			(46,137)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	10/05/2023	10/05/2027	64,333		105.7	231,880	0		174,665		396,780			(57,215)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	01/20/2023	01/20/2027	75,750		106.28842	307,800	0		177,423		443,519			(130,377)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	11/16/2023	11/16/2027	45,349		107.7259	174,930	0		136,803		229,400			(38,127)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	08/17/2023	08/17/2027	31,952		106.3036	118,320	0		85,151		186,059			(33,169)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	02/24/2023	02/24/2027	41,346		106.73926	146,960	0		88,236		230,469			(58,724)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	11/02/2023	11/02/2027	38,311		107.98318	127,100	0		98,178		188,737			(28,922)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	11/10/2022	11/10/2026	38,577		106.38630000000001	141,450	0		74,651		223,710			(66,799)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	12/16/2021	12/16/2025	4,404		111.48650000000001	23,800	0		7,194		11,722			(16,606)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	02/02/2023	02/02/2027	33,386		107.7222	129,960	0		76,070		167,013			(53,890)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	04/27/2023	04/27/2027	61,316		107.5324	237,600	0		152,754		314,407			(84,846)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	09/09/2022	09/09/2026	15,959		107.1591	56,950	0		27,636		84,571			(29,314)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	07/21/2022	07/21/2026	34,502		107.1328	135,790	0		61,240		183,116			(74,550)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	02/16/2023	02/16/2027	56,054		106.6118	218,400	0		129,932		316,783			(88,468)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	01/13/2022	01/13/2026	7,895		114.78793	32,220	0		10,357		11,362			(21,863)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	12/29/2023	12/29/2027	55,152		108.87877	210,000	0		170,418		247,650			(39,582)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	12/07/2023	12/07/2027	41,555		108.29	157,500	0		125,439		198,629			(32,061)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	12/09/2021	12/09/2025	7,928		113.52	35,190	0		10,468		14,224			(24,722)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	07/07/2023	07/07/2027	59,518		107.53	220,160	0		152,256		306,031			(67,904)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	12/21/2023	12/21/2027	63,583		108.0859	254,610	0		205,224		310,455			(49,386)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	11/26/2021	11/26/2025	889		113.76783	3,440	0		993		1,493			(2,447)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	06/23/2022	06/23/2026	41,268		107.79834	135,960	0		58,708		193,382			(77,252)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	08/03/2023	08/03/2027	76,829		106.51649999999999	289,460	0		205,538		438,089			(83,922)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	08/18/2022	08/18/2026	45,514		107.4447	182,280	0		85,705		232,825			(96,575)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	01/06/2022	01/06/2026	9,681		111.9157	50,490	0		15,988		24,177			(34,502)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	06/06/2022	06/05/2026	21,183		108.4714	84,870	0		35,624		94,538			(49,246)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	05/18/2023	05/18/2027	80,291		17.137119999999999	301,860	0		198,412		425,945			(103,448)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	11/18/2021	11/18/2025	2,635		113.95384	11,610	0		3,286		4,215			(8,324)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	02/03/2022	02/03/2026	8,065		113.0508	29,880	0		10,035		16,709			(19,845)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	01/12/2023	01/12/2027	73,777		106.3304	303,360	0		173,200		430,051			(130,160)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	10/12/2023	10/12/2027	63,766		107.5998	209,440	0		158,767		326,405			(50,673)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	06/15/2023	06/15/2027	65,020		107.8753	238,700	0		161,478		322,146			(77,222)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	07/14/2022	07/14/2026	36,537		106.63330000000001	143,130	0		63,864		206,169			(79,266)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	06/30/2022	06/30/2026	17,814		105.70010000000001	76,380	0		33,348		112,716			(43,032)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	05/12/2022	05/12/2026	14,723		109.4307	54,240	0		21,860		57,529			(32,380)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	07/27/2023	07/27/2027	60,544		107.57470000000001	220,350	0		155,408		310,058			(64,942)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	05/26/2022	05/26/2026	22,022		108.871	89,760	0		37,036		93,108			(52,724)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	11/12/2021	11/12/2025	877		113.4055	4,200	0		1,172		1,563			(3,028)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	12/01/2022	12/01/2026	28,940		106.90576	111,910	0		60,672		158,244			(51,238)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	07/13/2023	07/13/2027	46,577		107.5647	170,500	0		118,614		238,673			(51,886)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	03/31/2022	03/31/2026	15,278		111.0475	64,770	0		24,239		46,273			(40,531)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	09/01/2022	09/01/2026	43,221		106.3236	166,520	0		79,893		252,903			(86,627)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	05/11/2023	05/11/2027	76,237		107.85972	281,260	0		183,523		372,431			(97,737)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	12/22/2022	12/22/2026	57,488		106.21611	212,280	0		118,144		339,504			(94,137)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	04/07/2022	04/07/2026	26,136		110.7381	109,330	0		41,439		83,359			(67,891)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	08/24/2023	08/24/2027	38,476		106.6666	139,400	0		100,991		216,116			(38,409)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	08/12/2022	08/12/2026	51,948		107.58444	208,880	0		97,353		261,169			(111,527)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	07/28/2022	07/28/2026	41,798		107.2294	172,499	0		78,623		219,278			(93,875)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	06/29/2023	06/29/2027	42,683		107.77	159,620	0		109,513		213,977			(50,107)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	11/25/2022	11/25/2026	51,493		106.703190000001	194,150	0		104,460		287,997			(89,690)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	05/25/2023	05/25/2027	45,100		106.00427999999999	176,640	0		116,953		271,218			(59,687)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	06/02/2023	06/02/2027	57,701		107.7724	211,420	0		141,140		288,853			(70,280)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	04/13/2023	04/13/2027	52,994		107.66759999999999	201,210	0		127,428		267,666			(73,782)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	08/25/2022	08/25/2026	23,319		107.1028	91,250	0		43,342		124,345			(47,908)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	11/30/2023	11/30/2027	34,202		108.07182	129,870	0		102,810		167,133			(27,060)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	01/28/2022	01/28/2026	20,680		112.109800000001	80,960	0		26,857		50,620			(54,103)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	09/14/2023	09/14/2027	67,907		106.962500000001	265,720	0		196,330		370,331			(69,390)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	04/14/2022	04/14/2026	12,678		110.540400000001	51,100	0		19,613		41,800			(31,487)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	06/16/2022	06/16/2026	53,758		106.6662	190,380	0		81,293		302,208			(109,087)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	06/08/2023	06/08/2027	83,216		106.094399999999	340,870	0		228,960		495,654			(111,910)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	02/09/2023	02/09/2027	51,168		107.49	193,600	0		114,249		262,730			(79,351)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	09/21/2023	09/21/2027	55,383		106.3169	205,910	0		153,127		321,867			(52,783)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	10/20/2022	10/20/2026	64,528		104.642300000001	252,960	0		129,861		455,912			(123,099)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	04/20/2023	04/20/2027	56,765		107.13762	223,260	0		142,464		303,479			(80,796)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	09/28/2023	09/28/2027	57,498		106.09	208,010	0		155,687		341,575			(52,323)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	03/23/2023	03/23/2027	61,538		107.5718	227,040	0		140,519		313,760			(86,521)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	11/09/2023	11/09/2027	41,903		105.8865	180,000	0		139,904		253,498			(40,096)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	12/14/2023	12/14/2027	62,569		108.57129999999999	242,080	0		193,963		290,564			(48,117)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	12/23/2021	12/23/2025	13,169		114.24169999999999	56,850	0		17,456		20,694			(39,394)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	06/23/2023	06/23/2027	77,260		107.10769999999999	299,630	0		204,340		414,838			(95,290)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	11/17/2022	11/17/2026	43,270		105.88476	168,360	0		89,661		265,516			(78,699)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	05/06/2022	04/30/2026	35,839		109.0376	139,230	0		55,194		147,370			(84,036)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	04/06/2023	04/06/2027	69,787		106.93265	285,000	0		179,126		381,197			(105,874)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	10/13/2022	10/13/2026	44,681		105.19	162,150	0		82,464		297,290			(79,686)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	11/22/2023	11/22/2027	61,940		107.521	247,230	0		194,361		319,825			(52,869)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	12/30/2022	12/30/2026	40,643		106.0116	147,060	0		82,652		245,376			(64,408)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	03/30/2023	03/30/2027	68,652		107.4666	270,840	0		168,927		354,135			(101,913)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	07/08/2022	07/08/2026	26,225		106.5565	103,880	0		45,924		149,394			(57,956)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	09/22/2022	09/18/2026	62,411		105.75	231,000	0		113,833		390,227			(117,167)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	10/19/2023	10/19/2027	44,495		105.2075	165,910	0		126,565		287,491			(39,345)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	06/09/2022	06/09/2026	12,019		108.0518	47,840	0		20,198		56,672			(27,642)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	09/08/2023	09/08/2027	84,848		106.71380000000001	331,240	0		243,379		474,286			(87,861)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	12/08/2022	12/08/2026	56,993		106.7089	222,650	0		121,778		318,650			(100,872)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	02/10/2022	02/10/2026	3,573		108.246	21,640	0		7,372		16,163			(14,268)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	08/10/2023	08/10/2027	59,897		107.598	205,440	0		146,864		306,140			(58,576)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	08/04/2022	07/31/2026	38,009		107.54640000000001	155,390	0		71,341		191,796			(84,049)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	08/04/2022	06/24/2026	8,343		106.35980000000001	38,160	0		16,981		48,718			(21,179)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	09/29/2022	09/29/2026	36,105		106.092	121,220	0		60,485		216,858			(60,735)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	11/04/2022	11/04/2026	38,848		104.8531	148,420	0		77,720		263,097			(70,700)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	10/26/2023	10/26/2027	44,980		104.699	155,570	0		119,423		304,877			(36,147)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	10/06/2022	10/06/2026	53,035		105.6956	193,760	0		97,610		333,343			(96,150)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	05/08/2023	05/07/2027	110,832		107.37	424,830	0		276,227		578,309			(148,603)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	01/06/2023	01/06/2027	56,122		106.80309	213,000	0		120,734		310,557			(92,266)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	03/24/2022	03/24/2026	9,026		111.34399999999999	35,300	0		13,041		25,974			(22,259)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	07/20/2023	07/20/2027	53,226		107.19710000000001	196,080	0		137,350		283,313			(58,730)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	10/27/2022	10/27/2026	54,702		105.92400000000001	204,160	0		105,788		334,532			(98,372)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	08/31/2023	08/31/2027	62,448		106.96810000000001	239,860	0		174,922		340,346			(64,938)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	04/28/2022	04/28/2026	28,287		109.59	113,460	0		44,637		107,718			(68,823)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	01/20/2022	01/20/2026	9,734		112.89700000000001	42,900	0		13,996		20,515			(28,904)				0/0
LSMANFI - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	04/21/2022	04/21/2026	19,020		110.41	76,860	0		29,870		64,124			(46,990)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	11/02/2023	11/02/2028	94,375		107.87616	340,370	0		278,451		471,610			(61,919)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	07/20/2023	07/20/2028	111,121		107.19710000000001	440,300	0		334,869		591,944			(105,431)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	09/09/2022	09/09/2027	18,776		106.8396	74,800	0		44,002		103,633			(30,798)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	10/19/2023	10/19/2028	103,190		105.4187	398,940	0		323,305		641,019			(75,635)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	06/30/2022	06/30/2027	16,876		105.70010000000001	77,040	0		42,321		104,520			(34,719)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	12/09/2021	12/09/2026	8,809		113.52	42,700	0		18,705		20,442			(23,995)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	12/23/2021	12/23/2026	14,047		114.24169999999999	66,400	0		29,596		29,432			(36,804)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	07/21/2022	07/21/2027	37,300		107.1328	158,000	0		88,615		199,847			(69,385)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	01/20/2022	01/20/2027	11,503		112.89700000000001	55,250	0		25,474		29,751			(29,776)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	06/15/2023	06/15/2028	117,035		107.7677	467,460	0		346,561		591,027			(120,899)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	10/13/2022	10/13/2027	50,385		105.19	195,040	0		118,371		326,213			(76,669)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	03/30/2023	03/30/2028	89,990		107.68219999999999	372,480	0		260,430		458,057			(112,050)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	09/29/2022	09/29/2027	40,855		106.1973	146,630	0		87,865		240,179			(58,765)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	11/17/2022	11/17/2027	53,617		105.67214	227,430	0		142,393		330,960			(85,037)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	08/04/2022	07/30/2027	50,987		107.22280000000001	232,100	0		131,681		270,686			(100,419)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	12/02/2021	12/02/2026	889		114.35148	3,600	0		1,563		1,812			(2,037)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	08/18/2022	08/18/2027	49,229		107.5523	210,410	0		121,240		252,855			(89,170)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	12/14/2023	12/14/2028	110,416		108.57129999999999	457,200	0		384,549		516,824			(72,651)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	04/20/2023	04/20/2028	78,169		107.46	320,040	0		227,448		406,492			(92,592)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	01/27/2023	01/27/2028	51,316		107.0728	211,750	0		140,818		276,878			(70,932)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	05/19/2022	05/19/2027	18,393		108.54134999999999	80,200	0		42,211		83,804			(37,989)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	06/06/2022	06/04/2027	23,945		107.49420000000001	113,100	0		60,585		123,432			(52,515)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	01/06/2022	01/06/2027	11,442		112.14294	62,790	0		28,469		32,731			(34,321)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	01/13/2022	01/13/2027	7,895		114.90192	35,100	0		16,049		15,126			(19,051)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	08/31/2023	08/31/2028	101,594		107.29	403,300	0		316,010		536,253			(87,290)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	11/22/2023	11/22/2028	127,577		107.6292	534,060	0		442,758		652,046			(91,302)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	06/08/2023	06/08/2028	101,917		106.09439999999999	443,630	0		327,192		600,443			(116,438)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	03/24/2022	03/24/2027	9,929		108.5742	54,120	0		26,823		45,317			(27,297)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	09/14/2023	09/14/2028	95,814		107.6075	374,920	0		296,649		491,114			(78,271)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	06/23/2023	06/23/2028	147,073		107.43	592,500	0		441,859		766,880			(150,641)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	11/25/2022	11/24/2027	55,238		106.91681	218,890	0		137,962		302,557			(80,928)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	10/20/2022	10/20/2027	70,222		105.27460000000001	274,540	0		167,674		450,797			(106,866)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	05/26/2022	05/26/2027	24,775		108.871	109,080	0		57,829		109,957			(51,251)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	11/10/2022	11/10/2027	41,400		106.4926	161,480	0		100,482		236,274			(60,998)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	01/12/2023	01/12/2028	89,653		106.3304	394,560	0		259,146		519,151			(135,414)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	12/08/2022	12/08/2027	63,534		106.28079	277,440	0		176,898		369,918			(100,542)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	06/02/2023	06/02/2028	75,384		107.8798	294,840	0		216,485		376,633			(78,355)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	01/06/2023	01/06/2028	72,023		106.80309	294,140	0		192,223		398,785			(101,917)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	08/12/2022	08/12/2027	57,514		107.6922	246,760	0		141,373		291,089			(105,387)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	03/23/2023	03/23/2028	78,322		107.14279999999999	324,240	0		225,458		419,734			(98,782)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	10/06/2022	10/06/2027	58,718		105.59	232,500	0		140,214		365,987			(92,286)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	04/14/2022	04/14/2027	13,583		110.54040000000001	59,250	0		30,047		49,152			(29,203)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	08/10/2023	08/10/2028	120,730		107.4911	452,790	0		349,579		625,732			(103,211)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	11/26/2021	11/25/2026	889		113.20518	4,000	0		1,722		2,147			(2,278)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	01/20/2023	01/20/2028	91,649		106.39534999999999	393,960	0		260,480		527,301			(133,480)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	01/28/2022	01/28/2027	23,377		112.10980000000001	100,620	0		46,835		67,646			(53,785)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	02/10/2022	02/10/2027	7,147		109.58929999999999	40,640	0		19,206		28,803			(21,434)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	12/15/2022	12/15/2027	57,304		106.34354999999999	234,850	0		150,644		331,618			(84,206)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	09/21/2023	09/21/2028	108,890		106.4235	425,720	0		338,477		620,964			(87,243)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	09/08/2023	09/08/2028	113,753		106.71380000000001	470,920	0		371,059		632,478			(99,861)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	11/30/2023	11/30/2028	80,422		108.07182	326,250	0		271,905		394,548			(54,345)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	11/18/2021	11/18/2026	2,635		113.95384	12,690	0		5,413		5,667			(7,277)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	05/08/2023	05/08/2028	151,811		107.37	625,920	0		451,005		796,342			(174,915)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	11/12/2021	11/12/2026	877		113.4055	4,550	0		1,926		2,043			(2,624)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	06/16/2022	06/16/2027	62,247		106.24209999999999	248,820	0		134,778		365,157			(114,043)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	05/25/2023	05/25/2028	88,321		106.43	355,320	0		259,335		505,037			(95,985)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	06/29/2023	06/29/2028	55,674		107.1234	237,600	0		177,972		298,669			(59,628)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	12/22/2022	12/22/2027	71,624		106.32222	281,960	0		181,945		415,260			(100,015)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	11/04/2022	11/04/2027	52,113		105.27462	202,950	0		125,620		329,161			(77,330)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	05/12/2022	05/12/2027	20,245		109.322	82,060	0		42,875		85,206			(39,185)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	07/14/2022	07/14/2027	39,348		106.63330000000001	166,320	0		92,643		221,777			(73,677)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	09/01/2022	09/01/2027	46,979		106.5364	191,000	0		111,521		267,270			(79,479)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	02/09/2023	02/09/2028	61,401		107.49	249,480	0		167,688		318,328			(81,792)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	12/16/2021	12/16/2026	6,166		111.6	35,350	0		15,621		18,888			(19,729)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	12/30/2022	12/30/2027	51,040		106.0116	198,720	0		129,103		304,590			(69,617)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	04/06/2023	04/06/2028	117,242		106.61024	527,940	0		371,149		660,225			(156,791)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	08/24/2023	08/24/2028	72,260		105.4944	312,620	0		243,758		447,324			(68,862)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	12/21/2023	12/21/2028	154,810		108.1944	656,880	0		555,019		750,705			(101,861)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	02/03/2022	02/03/2027	8,961		113.16240000000001	36,400	0		17,063		22,437			(19,338)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	08/03/2023	08/03/2028	136,794		106.6223	544,580	0		418,357		767,440			(126,223)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	07/13/2023	07/13/2028	70,796		107.7794	273,600	0		207,036		357,168			(66,564)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	04/27/2023	04/27/2028	104,980		107.5324	437,310	0		312,467		542,167			(124,843)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	09/28/2023	09/28/2028	94,260		107.25700000000001	324,000	0		258,845		498,878			(65,155)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	02/24/2023	02/24/2028	72,355		106.42	285,670	0		194,362		415,034			(91,308)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	09/22/2022	09/22/2027	69,976		105.6443	281,200	0		167,425		434,161			(113,775)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	12/07/2023	12/07/2028	100,656		108.29	407,660	0		341,318		483,811			(66,342)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	07/28/2022	07/28/2027	47,371		107.2294	210,798	0		119,036		251,352			(91,762)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	04/13/2023	04/13/2028	66,939		107.77509999999999	271,440	0		191,867		337,716			(79,573)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	05/11/2023	05/11/2028	99,479		107.85972	398,040	0		287,461		491,647			(110,579)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	04/28/2022	04/28/2027	32,850		109.4804	143,640	0		73,946		135,498			(69,694)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	07/08/2022	07/08/2027	31,844		106.5565	135,660	0		75,119		180,859			(60,541)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	05/18/2023	05/18/2028	115,769		17.12	473,680	0		343,905		622,095			(129,775)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	10/12/2023	10/12/2028	120,968		106.4267	478,590	0		386,019		689,177			(92,571)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	11/16/2023	11/16/2028	101,805		107.94199999999999	409,200	0		337,898		505,583			(71,302)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	08/25/2022	08/25/2027	27,050		106.8884	116,290	0		67,453		148,598			(48,837)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	02/16/2023	02/16/2028	66,330		106.7189	273,350	0		184,781		370,110			(88,569)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	10/05/2023	10/05/2028	183,538		105.5943	710,040	0		569,977		1,123,915			(140,063)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	06/23/2022	06/23/2027	45,958		107.79834	166,110	0		90,614		222,109			(75,496)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	12/01/2022	12/01/2027	42,942		107.01288	176,180	0		111,658		233,083			(64,522)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	12/29/2023	12/29/2028	124,092		108.87877	507,600	0		431,112		563,019			(76,488)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	10/27/2022	10/27/2027	55,645		105.81789999999999	224,200	0		137,790		339,032			(86,410)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	05/06/2022	05/06/2027	39,515		109.0376	165,980	0		86,175		171,735			(79,805)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	07/27/2023	07/27/2028	115,499		107.03789999999999	474,920	0		363,021		624,239			(111,899)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	03/31/2022	03/31/2027	17,076		110.9362	79,230	0		39,572		58,627			(39,658)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	10/26/2023	10/26/2028	77,519		104.699	285,120	0		232,158		511,481			(52,962)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	07/07/2023	07/07/2028	106,947		107.4225	426,650	0		321,449		557,995			(105,201)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	02/02/2023	02/02/2028	51,006		107.6143	215,600	0		144,088		261,239			(71,512)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	08/17/2023	08/17/2028	74,241		106.1972	295,460	0		229,245		432,380			(66,215)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	04/07/2022	04/07/2027	27,938		110.7381	126,480	0		63,656		98,495			(62,824)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	09/15/2022	09/15/2027	20,681		106.10074	86,240	0		51,016		123,248			(35,224)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	04/21/2022	04/21/2027	20,831		110.63079999999999	89,240	0		45,599		74,629			(43,641)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	11/09/2023	11/09/2028	100,568		106.10129999999999	443,880	0		364,833		588,755			(79,047)				0/0
LSMANFI - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	06/09/2022	06/09/2027	12,944		110.1069	45,640	0		24,547		49,822			(21,093)				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		9,678			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		2,902			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		26,930			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		21,709			0				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	02/01/2024	02/01/2028	2,807		283.87	0	34,720		34,720		35,270			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		4,650			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		2,200			0				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	01/25/2024	01/23/2026	708		283.14515999999998	0	5,960		5,960		6,485			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		4,091			0				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	01/25/2024	01/25/2029	354		282.58	0	4,450		4,450		5,063			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		43,431			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		3,638			0				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	01/25/2024	01/24/2025	1,062		282.01483999999999	0	6,990		6,990		6,993			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		3,349			0				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	02/22/2024	02/21/2025	315		953.86032	0	5,283		2,093		7,005			(3,190)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	02/22/2024	02/21/2025	1,888		937.77338999999995	0	45,630		18,075		66,281			(27,555)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	02/28/2024	02/28/2025	210		937.73969999999997	0	5,730		2,361		8,715			(3,369)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/17/2024	04/17/2025	534		934.34760000000006	0	11,575		6,314		24,407			(5,261)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	02/28/2024	02/28/2025	1,366		947.25990000000002	0	30,498		12,568		45,518			(17,930)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/17/2024	04/17/2025	2,454		935.28570000000002	0	52,141		28,441		110,297			(23,700)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	03/13/2024	03/13/2025	2,300		958.79783999999995	0	46,024		20,666		58,685			(25,358)				0/0
BESGUVCX - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	01/18/2024	01/17/2025	3,937		937.07033000000001	0	82,214		24,596		164,162			(57,618)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	02/28/2024	02/27/2026	420		950.11599999999999	0	11,876		8,385		16,044			(3,491)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	02/22/2024	02/20/2026	524		948.18258000000003	0	14,080		9,846		18,260			(4,234)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/17/2024	04/17/2026	1,707		939.03809999999999	0	45,760		35,389		79,608			(10,371)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/17/2024	04/17/2026	534		942.79049999999995	0	13,460		10,409		23,567			(3,051)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	01/18/2024	01/16/2026	745		940.82988999999998	0	19,824		12,906		32,430			(6,918)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	02/22/2024	02/20/2026	210		945.34370999999999	0	5,888		4,118		7,662			(1,770)				0/0
BESGUVCX - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/13/2024	03/13/2026	1,672		957.84	0	46,416		33,664		57,750			(12,752)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	03/02/2022	02/28/2025	1,013		992.87170000000003	37,500	0		5,151		6,004			(32,349)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	02/16/2022	02/14/2025	101		970.84450000000004	4,840	0		603		1,572			(4,237)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	03/13/2024	03/12/2027	523		958.79783999999995	0	17,375		14,193		20,674			(3,182)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	03/16/2022	03/14/2025	512		967.59258	22,100	0		3,319		9,587			(18,781)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	02/22/2024	02/22/2027	524		945.34370999999999	0	17,790		14,239		21,964			(3,551)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	02/23/2022	02/21/2025	1,126		979.21450000000004	42,900	0		5,618		12,513			(37,282)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	04/17/2024	04/16/2027	640		936.22379999999998	0	20,982		17,812		33,447			(3,170)				0/0
BESGUVCX - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	02/28/2024	02/26/2027	105		923.45939999999996	0	4,835		3,887		6,214			(948)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	02/16/2022	02/13/2026	202		975.78769999999997	10,160	0		3,489		4,843			(6,671)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	04/17/2024	04/17/2028	960		941.85239999999999	0	33,903		30,069		50,022			(3,834)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	01/18/2024	01/18/2028	745		938.95011	0	27,202		22,479		39,040			(4,723)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	02/23/2022	02/23/2026	1,228		977.26	54,000	0		18,876		28,752			(35,124)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	03/02/2022	03/02/2026	1,115		992.87170000000003	46,970	0		16,644		19,096			(30,326)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	02/22/2024	02/22/2028	629		946.29	0	23,778		20,220		28,509			(3,558)				0/0
BESGUVCX - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	03/16/2022	03/16/2026	717		964.66344000000004	35,350	0		12,866		21,603			(22,484)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	01/18/2024	01/18/2029	3,511		938.95011	0	137,148		118,114		192,607			(19,034)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	02/16/2022	02/16/2027	101		966.88990000000001	5,880	0		2,798		3,504			(3,082)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	03/13/2024	03/13/2029	4,286		957.84	0	142,475		126,853		201,504			(15,622)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	02/23/2022	02/23/2027	1,535		986.05529999999999	68,250	0		32,741		40,661			(35,509)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	02/28/2024	02/28/2029	3,256		947.25990000000002	0	136,307		120,324		166,580			(15,983)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	04/17/2024	04/17/2029	4,695		937.16189999999995	0	151,272		137,588		266,214			(13,684)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	03/02/2022	03/02/2027	1,216		992.87170000000003	56,400	0		27,272		29,227			(29,128)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	02/22/2024	02/22/2029	3,880		947.23629000000005	0	158,619		139,651		185,581			(18,968)				0/0
BESGUVCX - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	03/16/2022	03/16/2027	717		960.75792000000001	39,550	0		19,428		27,259			(20,122)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	04/11/2024	04/11/2025	198		39074	0	144,248		76,719		204,734			(67,529)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	02/29/2024	02/28/2025	118		38801	0	87,308		36,278		112,967			(51,030)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	03/07/2024	03/07/2025	67		38908	0	50,544		21,982		67,576			(28,562)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	04/25/2024	04/25/2025	129		38200	0	88,935		50,750		120,036			(38,185)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	03/14/2024	03/14/2025	244		38867	0	213,180		96,846		284,733			(116,334)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	01/05/2024	01/03/2025	72		37429	0	76,383		19,944		115,640			(56,439)				0/0
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	BAML-	04/18/2024	04/17/2025	199		37587	0	181,950		100,073		251,287			(81,878)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	01/19/2024	01/17/2025	15,571		253.22516999999999	0	85,410		25,623		102,348			(59,787)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	01/11/2024	01/10/2025	14,750		256.87040000000002	0	62,530		17,543		61,609			(44,987)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	03/14/2024	03/14/2025	14,215		257.81	0	71,640		32,546		70,470			(39,094)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/04/2024	04/04/2025	16,156		259.18025	0	83,230		42,652		82,412			(40,578)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	03/28/2024	03/28/2025	18,000		261.33557999999999	0	79,580		39,348		59,124			(40,232)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	02/01/2024	01/31/2025	14,603		257.6875	0	72,150		24,383		60,033			(47,767)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	02/15/2024	02/14/2025	13,904		256.5129	0	65,450		24,726		69,014			(40,724)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	03/07/2024	03/07/2025	16,926		257.74585999999999	0	80,410		34,971		69,112			(45,439)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	03/21/2024	03/21/2025	19,204		261.30324999999999	0	81,340		38,529		60,549			(42,811)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	02/23/2024	02/21/2025	19,805		257.0043	0	95,000		37,736		95,156			(57,264)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/18/2024	04/17/2025	11,496		257.74124	0	51,910		28,551		60,765			(23,360)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	01/05/2024	01/03/2025	17,285		254.49170000000001	0	73,960		19,312		94,796			(54,648)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	02/29/2024	02/28/2025	15,457		256.3571	0	77,610		32,248		81,371			(45,362)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/11/2024	04/11/2025	11,357		259.30336999999997	0	52,170		27,747		42,634			(24,423)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	02/08/2024	02/07/2025	13,484		257.19299999999998	0	62,560		22,355		60,453			(40,205)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/25/2024	04/25/2025	19,451		257.40431000000001	0	87,710		50,051		108,445			(37,659)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	01/25/2024	01/24/2025	18,701		255.84379999999999	0	89,770		28,597		93,604			(61,173)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	02/23/2024	02/23/2027	5,149		255.2371	0	60,060		48,125		66,381			(11,935)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	01/19/2024	01/19/2027	4,392		252.97470000000001	0	51,700		39,769		60,727			(11,931)				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-	04/04/2024	04/02/2027	4,334		255.60534999999999	0	55,660		46,664		60,010			(8,996)				0/0
MSDB - UNCAPPED - 3YR.	INDEX LIAB	EX5	Equity/Index	MS-	03/09/2023	03/09/2026	10,058		252.52680000000001	109,000	0		52,208		115,569			(56,792)				0/0
MSDB - UNCAPPED - 3YR.	INDEX LIAB	EX5	Equity/Index	MS-	02/23/2022	02/21/2025	6,832		279.2124	101,270	0		13,262		935			(88,008)				0/0
MSDB - UNCAPPED - 3YR.	INDEX LIAB	EX5	Equity/Index	MS-	01/11/2024	01/11/2027	3,986		253.10765000000001	0	47,600		36,300		54,580			(11,300)				0/0
MSDB - UNCAPPED - 3YR.	INDEX LIAB	EX5	Equity/Index	MS-	03/23/2022	03/21/2025	16,127		285.4477	197,550	0		30,935		1,043			(166,615)				0/0
MSDB - UNCAPPED - 3YR.	INDEX LIAB	EX5	Equity/Index	MS-	03/16/2023	03/16/2026	2,004		255.52896000000001	20,750	0		10,072		19,755			(10,678)				0/0
MSDB - UNCAPPED - 3YR.	INDEX LIAB	EX5	Equity/Index	MS-	03/28/2024	03/25/2027	5,478		256.99275999999998	0	67,620		56,298		66,810			(11,322)				0/0
MSDB - UNCAPPED - 3YR.	INDEX LIAB	EX5	Equity/Index	MS-	04/25/2024	04/23/2027	5,954		254.88320999999999	0	68,550		58,793		81,384			(9,757)				0/0
MSDB - UNCAPPED - 3YR.	INDEX LIAB	EX5	Equity/Index	MS-	03/14/2024	03/12/2027	3,159		254.25749999999999	0	40,240		32,961		43,689			(7,279)				0/0
MSDB - UNCAPPED - 3YR.	INDEX LIAB	EX5	Equity/Index	MS-	03/16/2022	03/14/2025	22,949		282.78431999999998	307,200	0		46,136		2,258			(261,064)				0/0
MSDB - UNCAPPED - 3YR.	INDEX LIAB	EX5	Equity/Index	MS-	03/09/2022	03/07/2025	14,576		283.82159999999999	208,280	0		29,945		981			(178,335)				0/0
MSDB - UNCAPPED - 3YR.	INDEX LIAB	EX5	Equity/Index	MS-	01/05/2024	01/05/2027	5,628		251.50647000000001	0	65,380		49,454		81,884			(15,926)				0/0
MSDB - UNCAPPED - 3YR.	INDEX LIAB	EX5	Equity/Index	MS-	02/08/2024	02/08/2027	2,776		253.91505000000001	0	33,810		26,627		37,417			(7,183)				0/0
MSDB - UNCAPPED - 3YR.	INDEX LIAB	EX5	Equity/Index	MS-	10/13/2021	10/11/2024	2,140		280.88064000000003	34,140	0		313		0			(33,827)				0/0
MSDB - UNCAPPED - 3YR.	INDEX LIAB	EX5	Equity/Index	MS-	01/25/2024	01/25/2027	398		252.8279	0	4,890		3,788		5,554			(1,102)				0/0
MSDB - UNCAPPED - 3YR.	INDEX LIAB	EX5	Equity/Index	MS-	03/07/2024	03/05/2027	5,905		254.2047	0	73,500		59,731		76,436			(13,769)				0/0
MSDB - UNCAPPED - 3YR.	INDEX LIAB	EX5	Equity/Index	MS-	03/21/2024	03/19/2027	5,095		255.69479000000001	0	64,740		53,445		64,917			(11,295)				0/0
MSDB - UNCAPPED - 3YR.	INDEX LIAB	EX5	Equity/Index	MS-	02/15/2024	02/12/2027	397		254.2473	0	4,670		3,709		5,300			(961)				0/0
MSDB - UNCAPPED - 3YR.	INDEX LIAB	EX5	Equity/Index	MS-	02/16/2022	02/14/2025	9,735		277.91469999999998	146,340	0		18,225		1,569			(128,115)				0/0
MSDB - UNCAPPED - 3YR.	INDEX LIAB	EX5	Equity/Index	MS-	03/02/2022	02/28/2025	7,151		281.91744	103,000	0		14,148		626			(88,852)				0/0
MSDB - UNCAPPED - 3YR.	INDEX LIAB	EX5	Equity/Index	MS-	02/29/2024	02/26/2027	2,378		250.3014	0	33,000		26,606		37,282			(6,394)				0/0
MSDB - UNCAPPED - 3YR.	INDEX LIAB	EX5	Equity/Index	MS-	02/01/2024	02/01/2027	1,973		256.6739	0	23,000		17,966		23,620			(5,034)				0/0
MSDB - UNCAPPED - 3YR.	INDEX LIAB	EX5	Equity/Index	MS-	03/02/2023	03/02/2026	6,422		251.13311999999999	75,360	0		35,613		78,800			(39,747)				0/0
MSDC - UNCAPPED - 1YR.	INDEX LIAB	EX5	Equity/Index	MS-	01/19/2024	01/17/2025	6,622		271.82	0	44,280		13,284		63,679			(30,996)				0/0
MSDC - UNCAPPED - 1YR.	INDEX LIAB	EX5	Equity/Index	MS-	01/05/2024	01/03/2025	1,835		274.35719999999998	0	10,750		2,807		13,708			(7,943)				0/0
MSDC - UNCAPPED - 1YR.	INDEX LIAB	EX5	Equity/Index	MS-	04/25/2024	04/25/2025	5,164		273.83319999999998	0	30,660		17,496		50,997			(13,164)				0/0
MSDC - UNCAPPED - 1YR.	INDEX LIAB	EX5	Equity/Index	MS-	02/01/2024	01/31/2025	4,746		273.89	0	31,980		10,808		38,853			(21,172)				0/0
MSDC - UNCAPPED - 1YR.	INDEX LIAB	EX5	Equity/Index	MS-	01/11/2024	01/10/2025	3,298		273.45582000000002	0	21,330		5,984		27,188			(15,346)				0/0
MSDC - UNCAPPED - 1YR.	INDEX LIAB	EX5	Equity/Index	MS-	03/21/2024	03/21/2025	3,963		275.59073999999998	0	28,600		13,547		27,357			(15,053)				0/0
MSDC - UNCAPPED - 1YR.	INDEX LIAB	EX5	Equity/Index	MS-	04/04/2024	04/04/2025	8,279		275.83499999999998	0	63,020		32,296		61,566			(30,724)				0/0
MSDC - UNCAPPED - 1YR.	INDEX LIAB	EX5	Equity/Index	MS-	04/11/2024	04/11/2025	4,360		275.90382	0	30,018		15,965		36,116			(14,053)				0/0
MSDC - UNCAPPED - 1YR.	INDEX LIAB	EX5	Equity/Index	MS-	03/14/2024	03/14/2025	4,733		276.78705000000002	0	28,990		13,170		34,251			(15,820)				0/0
MSDC - UNCAPPED - 1YR.	INDEX LIAB	EX5	Equity/Index	MS-	02/23/2024	02/21/2025	1,458		278.54649999999998	0	7,320		2,908		7,977			(4,412)				0/0
MSDC - UNCAPPED - 1YR.	INDEX LIAB	EX5	Equity/Index	MS-	02/15/2024	02/14/2025	7,319		272.4402	0	52,000		19,644		68,950			(32,356)				0/0
MSDC - UNCAPPED - 1YR.	INDEX LIAB	EX5	Equity/Index	MS-	02/29/2024	02/28/2025	10,559		274.37535000000003	0	72,500		30,125		86,255			(42,375)				0/0
MSDC - UNCAPPED - 1YR.	INDEX LIAB	EX5	Equity/Index	MS-	03/28/2024	03/28/2025	8,976		278.03169000000003	0	62,500		30,903		54,990			(31,597)				0/0
MSDC - UNCAPPED - 1YR.	INDEX LIAB	EX5	Equity/Index	MS-	02/08/2024	02/07/2025	5,868		272.13463999999999	0	40,800		14,580		56,202			(26,221)				0/0
MSDC - UNCAPPED - 1YR.	INDEX LIAB	EX5	Equity/Index	MS-	01/25/2024	01/24/2025	5,883		271.95999999999998	0	39,360		12,539		56,289			(26,822)				0/0
MSDC - UNCAPPED - 1YR.	INDEX LIAB	EX5	Equity/Index	MS-	04/18/2024	04/17/2025	4,394		272.5	0	29,400		16,170		41,955			(13,230)				0/0
MSDC - UNCAPPED - 1YR.	INDEX LIAB	EX5	Equity/Index	MS-	03/07/2024	03/07/2025	5,775		278.08506	0	37,920		16,492		35,916			(21,428)				0/0
MSDC - UNCAPPED - 2YR.	INDEX LIAB	EX5	Equity/Index	MS-	01/05/2024	01/05/2026	5,873		271.6327	0	58,080		36,829		73,980			(21,251)				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-	03/28/2024	03/27/2026	6,822		285.26774999999998	0	47,500		35,559		43,451			(11,941)				0/0
MSDC - UNCAPPED - 2YR.	INDEX LIAB	EX5	Equity/Index	MS-	03/09/2023	03/07/2025	5,561		262.16784000000001	71,850	0		15,516		101,940			(56,334)				0/0
MSDC - UNCAPPED - 2YR.	INDEX LIAB	EX5	Equity/Index	MS-	02/08/2024	02/06/2026	8,802		276.77019999999999	0	68,880		46,838		87,098			(22,042)				0/0
MSDC - UNCAPPED - 2YR.	INDEX LIAB	EX5	Equity/Index	MS-	04/11/2024	04/10/2026	3,270		281.15123999999997	0	24,602		18,867		28,478			(5,735)				0/0
MSDC - UNCAPPED - 2YR.	INDEX LIAB	EX5	Equity/Index	MS-	02/23/2024	02/23/2026	10,203		280.74189999999999	0	71,960		50,481		82,258			(21,479)				0/0
MSDC - UNCAPPED - 2YR.	INDEX LIAB	EX5	Equity/Index	MS-	04/18/2024	04/17/2026	3,295		277.67750000000001	0	24,300		18,870		31,785			(5,430)				0/0
MSDC - UNCAPPED - 2YR.		EX5	Equity/Index	MS-	03/16/2023	03/14/2025	6,190		281.21087999999997	43,690	0		9,856		27,436			(33,834)				0/0
MSDC - UNCAPPED - 2YR.	INDEX LIAB	EX5	Equity/Index	MS-	02/15/2024	02/13/2026	8,417		280.63799999999998	0	56,120		38,757		67,730			(17,363)				0/0
MSDC - UNCAPPED - 2YR.	INDEX LIAB	EX5	Equity/Index	MS-	03/07/2024	03/06/2026	10,107		283.63565999999997	0	73,080		52,517		72,046			(20,563)				0/0
MSDC - UNCAPPED - 2YR.	INDEX LIAB	EX5	Equity/Index	MS-	01/19/2024	01/16/2026	8,829		275.35365999999999	0	70,800		46,157		92,697			(24,643)				0/0
MSDC - UNCAPPED - 2YR.	INDEX LIAB	EX5	Equity/Index	MS-	03/02/2023	02/28/2025	4,471		279.37317000000002	23,760	0		4,902		22,943			(18,858)				0/0
MSDC - UNCAPPED - 2YR.	INDEX LIAB	EX5	Equity/Index	MS-	01/11/2024	01/09/2026	14,657		278.3682	0	107,600		69,108		129,589			(38,492)				0/0
MSDC - UNCAPPED - 2YR.	INDEX LIAB	EX5	Equity/Index	MS-	02/29/2024	02/27/2026	7,282		275.47395	0	66,800		47,359		78,308			(19,441)				0/0
MSDC - UNCAPPED - 2YR.	INDEX LIAB	EX5	Equity/Index	MS-	03/14/2024	03/13/2026	9,465		282.57065999999998	0	64,220		46,770		73,268			(17,450)				0/0
MSDC - UNCAPPED - 2YR.	INDEX LIAB	EX5	Equity/Index	MS-	03/21/2024	03/20/2026	13,689		283.33049999999997	0	95,000		70,103		91,480			(24,897)				0/0
MSDC - UNCAPPED - 2YR.	INDEX LIAB	EX5	Equity/Index	MS-	04/04/2024	04/02/2026	19,077		283.60500000000002	0	137,800		104,302		133,956			(33,498)				0/0
MSDC - UNCAPPED - 2YR.	INDEX LIAB	EX5	Equity/Index	MS-	02/01/2024	01/30/2026	12,049		280.18950000000001	0	85,800		57,516		97,998			(28,284)				0/0
MSDC - UNCAPPED - 2YR.	INDEX LIAB	EX5	Equity/Index	MS-	01/25/2024	01/23/2026	2,574		275.2235	0	20,930		13,828		27,333			(7,102)				0/0
MSDC - UNCAPPED - 2YR.	INDEX LIAB	EX5	Equity/Index	MS-	04/25/2024	04/24/2026	1,844		277.37180000000001	0	13,500		10,614		19,804			(2,886)				0/0
MSDG - UNCAPPED - 1YR.	INDEX LIAB	EX5	Equity/Index	MS-	04/04/2024	04/04/2025	49,329		296.77812	0	358,680		183,811		117,146			(174,869)				0/0
MSDG - UNCAPPED - 1YR.	INDEX LIAB	EX5	Equity/Index	MS-	01/11/2024	01/10/2025	58,065		290.4873	0	349,440		98,037		211,253			(251,403)				0/0
MSDG - UNCAPPED - 1YR.	INDEX LIAB	EX5	Equity/Index	MS-	03/07/2024	03/07/2025	100,186		295.50420000000003	0	680,130		295,791		225,508			(384,339)				0/0
MSDG - UNCAPPED - 1YR.	INDEX LIAB	EX5	Equity/Index	MS-	04/18/2024	04/17/2025	79,449		293.16287	0	512,600		281,930		285,389			(230,670)				0/0
MSDG - UNCAPPED - 1YR.	INDEX LIAB	EX5	Equity/Index	MS-	02/08/2024	02/07/2025	76,831		290.96690000000001	0	524,160		187,304		294,630			(336,856)				0/0
MSDG - UNCAPPED - 1YR.	INDEX LIAB	EX5	Equity/Index	MS-	02/15/2024	02/14/2025	69,008		292.4273	0	462,580		174,752		227,567			(287,828)				0/0
MSDG - UNCAPPED - 1YR.	INDEX LIAB	EX5	Equity/Index	MS-	02/01/2024	01/31/2025	55,964		290.67748	0	383,050		129,452		216,585			(253,598)				0/0
MSDG - UNCAPPED - 1YR.	INDEX LIAB	EX5	Equity/Index	MS-	02/29/2024	02/28/2025	62,782		292.60730999999998	0	475,450		197,555		213,271			(277,895)				0/0
MSDG - UNCAPPED - 1YR.	INDEX LIAB	EX5	Equity/Index	MS-	01/05/2024	01/03/2025	34,967		289.41770000000002	0	218,160		56,964		142,146			(161,196)				0/0
MSDG - UNCAPPED - 1YR.	INDEX LIAB	EX5	Equity/Index	MS-	03/14/2024	03/14/2025	74,455		294.82287000000002	0	523,600		237,868		211,088			(285,732)				0/0
MSDG - UNCAPPED - 1YR.	INDEX LIAB	EX5	Equity/Index	MS-	03/28/2024	03/28/2025	104,633		297.61444999999998	0	776,240		383,808		216,842			(392,432)				0/0
MSDG - UNCAPPED - 1YR.	INDEX LIAB	EX5	Equity/Index	MS-	01/25/2024	01/24/2025	58,516		290.22949999999997	0	391,000		124,557		232,700			(266,443)				0/0
MSDG - UNCAPPED - 1YR.	INDEX LIAB	EX5	Equity/Index	MS-	02/23/2024	02/21/2025	71,969		293.68630000000002	0	504,560		200,422		207,624			(304,138)				0/0
MSDG - UNCAPPED - 1YR.	INDEX LIAB	EX5	Equity/Index	MS-	01/19/2024	01/17/2025	26,618		287.25504000000001	0	198,660		59,598		147,601			(139,062)				0/0
MSDG - UNCAPPED - 1YR.	INDEX LIAB	EX5	Equity/Index	MS-	04/25/2024	04/25/2025	48,411		293.78016000000002	0	345,060		196,904		205,007			(148,156)				0/0
MSDG - UNCAPPED - 1YR.	INDEX LIAB	EX5	Equity/Index	MS-	03/21/2024	03/21/2025	70,986		296.97000000000003	0	477,000		225,947		124,275			(251,053)				0/0
MSDG - UNCAPPED - 1YR.	INDEX LIAB	EX5	Equity/Index	MS-	04/11/2024	04/11/2025	78,706		296.35000000000002	0	524,275		278,839		210,687			(245,436)				0/0
MSDG - UNCAPPED - 2YR.	INDEX LIAB	EX5	Equity/Index	MS-	02/23/2024	02/23/2026	35,645		293.09719999999999	0	358,050		251,177		223,752			(106,873)				0/0
MSDG - UNCAPPED - 2YR.	INDEX LIAB	EX5	Equity/Index	MS-	03/07/2024	03/06/2026	63,417		295.20839999999998	0	618,520		444,481		337,867			(174,039)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	02/29/2024	02/27/2026	43,778		291.72329999999999	0	470,850		333,816		301,436			(137,034)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/28/2024	03/27/2026	61,175		297.91356000000002	0	616,710		461,681		292,198			(155,029)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/09/2023	03/07/2025	40,342		290.16000000000003	415,360	0		89,699		184,972			(325,661)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	01/25/2024	01/23/2026	20,997		289.64839999999998	0	204,350		135,012		158,759			(69,338)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/11/2024	04/10/2026	32,090		294.57190000000003	0	326,978		250,758		197,339			(76,220)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/25/2024	04/24/2026	28,297		296.72976	0	243,190		191,198		168,018			(51,992)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/18/2024	04/17/2026	32,393		291.40564999999998	0	323,000		250,826		232,785			(72,174)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	01/05/2024	01/05/2026	6,924		289.70650000000001	0	61,800		39,188		51,222			(22,612)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/14/2024	03/13/2026	50,088		294.23145	0	506,160		368,624		303,734			(137,536)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/16/2023	03/14/2025	46,099		288.91705999999999	377,520	0		85,163		244,708			(292,357)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	02/15/2024	02/13/2026	44,753		291.84179999999998	0	436,230		301,264		301,727			(134,966)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	02/08/2024	02/06/2026	33,270		291.25844999999998	0	315,250		214,370		230,927			(100,880)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	01/11/2024	01/09/2026	23,157		289.90870000000001	0	209,710		134,689		170,125			(75,021)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	02/01/2024	01/30/2026	21,973		290.96874000000003	0	209,280		140,290		154,146			(68,990)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/02/2023	02/28/2025	14,087		295.40559999999999	105,780	0		21,825		33,691			(83,955)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/04/2024	04/02/2026	12,416		299.45985000000002	0	110,630		83,737		53,864			(26,893)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/21/2024	03/20/2026	21,095		296.67302999999998	0	204,120		150,626		97,039			(53,494)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	01/19/2024	01/16/2026	12,099		289.27999999999997	0	112,700		73,473		93,075			(39,227)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	04/25/2024	04/25/2025	207		17396	0	69,696		39,771		97,553			(29,925)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	01/25/2024	01/24/2025	188		17342	0	86,196		27,459		123,491			(58,737)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	03/28/2024	03/28/2025	241		18255	0	91,432		45,208		122,284			(46,224)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	02/29/2024	02/28/2025	205		17972	0	76,479		31,778		104,961			(44,701)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	02/01/2024	01/31/2025	225		17327	0	92,118		31,131		135,269			(60,987)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	MS-	03/27/2024	03/27/2025	5,600		18281	0	75,040		36,895		71,025			(38,145)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	02/15/2024	02/14/2025	2,804		284.71940000000001	0	18,640		7,042		14,666			(11,598)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	03/07/2024	03/07/2025	9,676		288.91079999999999	0	63,840		27,764		33,106			(36,076)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	03/21/2024	03/21/2025	9,602		289.65841	0	66,360		31,434		28,745			(34,926)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	03/28/2024	03/28/2025	1,704		290.0403	0	13,550		6,700		5,401			(6,850)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	04/18/2024	04/17/2025	10,142		284.14215000000002	0	71,340		39,237		61,864			(32,103)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/18/2024	04/17/2025	3,847		285.28442999999999	0	24,970		13,734		21,158			(11,237)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/11/2024	04/11/2025	3,824		289.09066000000001	0	25,520		13,573		18,192			(11,947)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/04/2024	04/04/2025	3,418		291.65213999999997	0	21,400		10,967		8,151			(10,433)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	02/29/2024	02/28/2025	6,648		283.78949999999998	0	48,640		20,211		39,417			(28,429)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	02/29/2024	02/28/2025	1,400		283.21789999999999	0	10,640		4,421		8,772			(6,219)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	03/28/2024	03/28/2025	17,723		291.50515000000001	0	127,920		63,249		47,341			(64,671)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/11/2024	04/11/2025	10,082		287.64231000000001	0	74,240		39,485		55,031			(34,755)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	02/23/2024	02/21/2025	12,233		284.11720000000003	0	89,600		35,591		69,070			(54,009)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	03/21/2024	03/21/2025	4,115		289.36788000000001	0	29,040		13,756		12,747			(15,284)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	03/14/2024	03/14/2025	691		278.33280000000002	0	9,060		4,116		6,903			(4,944)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/25/2024	04/25/2025	7,014		285.68403000000001	0	45,400		25,907		42,038			(19,493)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/25/2024	04/25/2025	4,208		285.68403000000001	0	27,240		15,544		25,223			(11,696)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/04/2024	04/04/2025	3,418		289.90571999999997	0	24,200		12,402		10,023			(11,798)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	02/15/2024	02/14/2025	4,206		284.4341	0	28,560		10,789		22,671			(17,771)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	02/08/2024	02/07/2025	3,868		283.78129999999999	0	25,520		9,119		21,932			(16,401)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	02/08/2024	02/07/2025	703		282.0752	0	5,240		1,872		4,735			(3,368)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	03/07/2024	03/07/2025	4,492		289.2	0	29,120		12,664		14,856			(16,456)				0/0
RAGMAE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	03/14/2024	03/14/2025	1,727		286.45084000000003	0	14,100		6,406		8,430			(7,694)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	02/08/2024	02/06/2026	1,758		282.92824999999999	0	16,450		11,186		16,486			(5,264)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/04/2024	04/02/2026	5,127		291.36106999999998	0	45,000		34,061		27,907			(10,939)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/07/2024	03/06/2026	6,220		288.6216	0	56,880		40,875		42,292			(16,005)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/28/2024	03/27/2026	2,045		290.33327000000003	0	20,700		15,496		12,612			(5,204)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/07/2024	03/06/2026	3,801		288.6216	0	34,760		24,979		25,845			(9,781)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/14/2024	03/13/2026	1,036		278.91266000000002	0	15,000		10,924		12,506			(4,076)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/18/2024	04/17/2026	5,595		286.14114000000001	0	47,040		36,529		45,211			(10,511)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/18/2024	04/17/2026	11,540		288.14013	0	87,780		68,166		83,138			(19,614)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/28/2024	03/27/2026	4,431		291.50515000000001	0	42,510		31,824		25,390			(10,686)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/11/2024	04/10/2026	11,473		291.98736000000002	0	89,100		68,330		75,502			(20,770)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	02/15/2024	02/13/2026	3,155		284.4341	0	28,800		19,890		27,304			(8,911)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	02/23/2024	02/23/2026	2,097		284.4033	0	19,920		13,974		18,285			(5,946)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/04/2024	04/02/2026	5,469		288.74144000000001	0	54,400		41,176		35,084			(13,224)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	02/29/2024	02/27/2026	4,549		284.93259999999998	0	41,340		29,309		38,657			(12,031)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/21/2024	03/20/2026	1,029		293.72582999999997	0	7,800		5,756		4,848			(2,044)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	02/15/2024	02/13/2026	1,753		284.4341	0	16,000		11,050		15,169			(4,950)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	02/23/2024	02/23/2026	1,398		284.11720000000003	0	13,440		9,428		12,390			(4,012)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	02/08/2024	02/06/2026	703		283.49695000000003	0	6,400		4,352		6,386			(2,048)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/25/2024	04/24/2026	4,559		290.54552000000001	0	31,070		24,427		30,838			(6,643)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/14/2024	03/13/2026	1,727		286.45084000000003	0	18,000		13,109		13,916			(4,891)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/21/2024	03/20/2026	5,830		289.65841	0	54,060		39,893		35,767			(14,167)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	02/29/2024	02/27/2026	1,050		284.64679999999998	0	9,660		6,849		9,068			(2,811)				0/0
RAGMAE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/11/2024	04/10/2026	5,563		289.95967000000002	0	47,840		36,688		41,240			(11,152)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	02/08/2024	02/08/2027	2,110		282.92824999999999	0	23,400		18,429		24,178			(4,971)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	03/14/2024	03/12/2027	2,763		284.13139999999999	0	36,320		29,750		31,008			(6,570)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	03/28/2024	03/25/2027	2,727		292.67703	0	29,440		24,511		20,158			(4,929)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	04/18/2024	04/16/2027	5,246		286.14114000000001	0	52,800		44,945		53,084			(7,855)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	02/29/2024	02/26/2027	1,050		284.64679999999998	0	11,430		9,215		11,260			(2,215)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	04/04/2024	04/02/2027	5,469		290.19679000000002	0	60,160		50,437		43,463			(9,723)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	02/15/2024	02/12/2027	3,155		284.4341	0	34,290		27,230		33,951			(7,060)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	03/07/2024	03/05/2027	6,911		288.6216	0	75,400		61,275		61,760			(14,125)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	04/25/2024	04/23/2027	7,365		285.68403000000001	0	76,440		65,560		80,282			(10,880)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	03/21/2024	03/19/2027	4,801		289.65841	0	52,780		43,571		39,602			(9,209)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	04/11/2024	04/09/2027	5,215		289.95967000000002	0	53,400		45,113		49,453			(8,287)				0/0
RAGMAE - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	02/23/2024	02/23/2027	1,748		284.4033	0	19,450		15,585		18,907			(3,865)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	03/28/2024	03/28/2028	2,386		290.91921000000002	0	30,660		26,828		23,078			(3,833)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	04/18/2024	04/18/2028	6,645		286.71228000000002	0	73,530		65,354		76,024			(8,176)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	04/11/2024	04/11/2028	6,606		290.53901000000002	0	74,480		65,841		71,634			(8,639)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	03/07/2024	03/07/2028	7,948		288.91079999999999	0	96,140		82,679		83,132			(13,461)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	03/14/2024	03/14/2028	2,763		282.68175000000002	0	41,440		35,837		37,166			(5,603)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	03/21/2024	03/21/2028	6,173		289.94893999999999	0	75,060		65,272		60,324			(9,788)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	02/15/2024	02/15/2028	3,856		284.4341	0	46,860		39,651		47,672			(7,209)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	02/29/2024	02/29/2028	1,050		284.64679999999998	0	12,750		10,904		12,929			(1,846)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	04/04/2024	04/04/2028	5,811		291.07	0	69,360		60,982		53,778			(8,378)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	02/08/2024	02/08/2028	2,462		282.92824999999999	0	30,520		25,660		32,074			(4,860)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	02/23/2024	02/23/2028	1,748		284.4033	0	21,600		18,383		21,677			(3,217)				0/0
RAGMAE - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	04/25/2024	04/25/2028	7,365		285.68403000000001	0	85,260		76,190		91,537			(9,070)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	03/28/2024	03/28/2029	2,727		290.33327000000003	0	38,080		34,274		30,305			(3,806)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	03/07/2024	03/07/2029	8,984		288.91079999999999	0	117,000		103,900		104,989			(13,100)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	04/25/2024	04/25/2029	8,066		290.54552000000001	0	86,020		78,702		93,480			(7,318)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	02/15/2024	02/15/2029	4,557		284.4341	0	59,540		52,220		61,732			(7,320)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	04/04/2024	04/04/2029	6,494		291.36106999999998	0	82,650		74,666		67,358			(7,984)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	04/18/2024	04/18/2029	7,694		285.85557	0	94,160		85,788		99,616			(8,372)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	03/21/2024	03/21/2029	7,545		289.65841	0	99,440		89,070		83,820			(10,370)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	02/23/2024	02/23/2029	2,097		284.11720000000003	0	27,960		24,632		28,736			(3,328)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	02/08/2024	02/08/2029	2,462		282.92824999999999	0	32,760		28,591		34,933			(4,169)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	04/11/2024	04/11/2029	7,649		289.38033000000001	0	96,140		87,223		95,434			(8,917)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	03/14/2024	03/14/2029	2,072		280.65224000000001	0	34,560		30,823		32,102			(3,737)				0/0
RAGMAE - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	02/29/2024	02/28/2029	1,050		284.93259999999998	0	13,560		11,990		14,027			(1,570)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	01/11/2024	01/10/2025	1,023		1975	0	44,360		12,445		69,313			(31,915)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	03/07/2024	03/07/2025	480		2056	0	24,070		10,468		30,753			(13,602)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	02/29/2024	02/28/2025	1,168		2051	0	51,360		21,341		69,891			(30,019)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	04/25/2024	04/25/2025	1,010		1987	0	36,600		20,885		52,046			(15,715)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	03/28/2024	03/28/2025	1,177		2103	0	59,700		29,518		70,556			(30,182)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	MS-	01/04/2024	01/03/2025	185		2709	0	8,050		2,096		13,818			(5,954)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	01/19/2024	01/17/2025	876		2727	0	66,912		20,074		104,010			(46,838)				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		46,218		105,278			(40,682)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	03/28/2024	03/28/2025	919		3004	0	45,388		22,442		48,435			(22,946)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	03/21/2024	03/21/2025	796		2989	0	59,208		28,046		66,474			(31,162)				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		39,532		92,909			(37,608)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	03/02/2023	02/28/2025	1,362		582.29402000000005	29,120	0		6,008		49,770			(23,112)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	03/09/2023	03/07/2025	1,967		579.17011000000002	39,100	0		8,444		78,039			(30,656)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/03/2024	04/03/2025	4,477		196.79857999999999	0	30,447		15,433		57,864			(15,014)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	02/28/2024	02/28/2025	4,002		199.71009000000001	0	18,352		7,563		40,939			(10,789)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	01/24/2024	01/24/2025	7,095		197.33	0	31,640		9,996		86,835			(21,644)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	03/13/2024	03/13/2025	12,933		201.03	0	58,786		26,397		118,655			(32,389)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/24/2024	04/24/2025	17,026		198.09247999999999	0	90,066		50,864		202,199			(39,202)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	03/06/2024	03/06/2025	17,985		199.23057	0	83,304		35,800		180,457			(47,504)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/10/2024	04/10/2025	4,013		199.72865999999999	0	17,536		9,227		41,773			(8,309)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	01/31/2024	01/31/2025	17,141		198.36	0	77,248		25,891		193,938			(51,357)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	01/10/2024	01/10/2025	10,074		198.53	0	45,400		12,597		111,470			(32,803)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	03/27/2024	03/27/2025	20,254		202.43	0	88,683		43,602		164,332			(45,081)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	03/20/2024	03/20/2025	26,795		201.12693999999999	0	129,060		60,441		244,751			(68,619)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/17/2024	04/17/2025	4,065		197.20362	0	17,192		9,377		51,343			(7,815)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	01/10/2024	01/09/2026	504		198.53	0	3,157		2,016		6,349			(1,141)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/03/2024	04/02/2026	3,980		199.41184000000001	0	27,648		20,841		49,024			(6,807)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/01/2023	02/28/2025	6,532		199.41800000000001	37,570	0		7,741		68,487			(29,829)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	02/28/2024	02/27/2026	7,003		198.91045	0	46,746		33,005		87,797			(13,741)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/20/2024	03/20/2026	2,481		201.53	0	15,750		11,575		26,735			(4,175)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/27/2024	03/27/2026	5,434		202.43	0	32,318		24,160		55,499			(8,158)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/15/2023	03/14/2025	2,521		198.10169999999999	15,700	0		3,537		29,515			(12,163)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/10/2024	04/10/2026	11,539		200.92464000000001	0	64,469		49,237		130,248			(15,232)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/06/2024	03/06/2026	999		195.64082999999999	0	8,242		5,898		14,485			(2,344)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/17/2024	04/17/2026	11,686		198.38448	0	62,859		48,612		153,335			(14,247)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/08/2023	03/07/2025	3,518		201.57687000000001	17,150	0		3,699		30,563			(13,451)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	01/31/2024	01/30/2026	1,008		199.74852000000001	0	5,686		3,796		11,897			(1,890)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	01/24/2024	01/23/2026	1,014		196.14601999999999	0	6,870		4,520		14,716			(2,350)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	01/31/2024	01/31/2025	4,402		256.13729999999998	0	14,630		4,903		32,322			(9,727)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/03/2024	04/03/2025	5,854		260.06330000000003	0	25,950		13,154		33,093			(12,796)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	01/31/2024	01/31/2025	4,402		247.89089999999999	0	30,580		10,249		62,893			(20,331)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	01/04/2024	01/03/2025	808		253.83099999999999	0	2,754		717		7,109			(2,037)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/01/2023	02/28/2025	403		245.7878	3,790	0		781		6,601			(3,009)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	01/04/2024	01/02/2026	2,423		247.64	0	19,956		12,607		40,029			(7,349)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	01/31/2024	01/30/2026	4,802		248.8904	0	42,012		28,046		75,596			(13,966)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/17/2024	04/17/2025	449		5738	0	37,250		20,318		120,464			(16,932)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	03/27/2024	03/27/2025	1,111		5729	0	156,544		76,967		243,043			(79,577)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	03/27/2024	03/27/2025	399		5735	0	55,154		27,117		85,600			(28,037)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/17/2024	04/17/2025	269		5665	0	29,760		16,233		88,727			(13,527)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/27/2024	03/27/2026	434		5712	0	88,475		66,143		127,075			(22,332)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/17/2024	04/17/2026	377		5637	0	65,982		51,027		148,829			(14,955)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/08/2023	03/07/2025	18		5586	3,290	0		710		6,444			(2,580)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/17/2024	04/17/2026	395		5665	0	69,542		53,780		147,761			(15,762)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/27/2024	03/27/2026	590		5735	0	114,002		85,226		164,090			(28,776)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	03/01/2023	02/27/2026	18		5628	3,540	0		1,666		6,575			(1,874)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	04/17/2024	04/16/2027	413		5660	0	84,410		71,656		171,518			(12,754)				0/0
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	03/27/2024	03/25/2027	590		5706	0	146,506		121,864		201,431			(24,642)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	03/01/2023	03/01/2027	18		5628	4,110	0		2,482		7,283			(1,628)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	04/17/2024	04/17/2028	520		5665	0	122,931		109,029		231,350			(13,902)				0/0
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	03/27/2024	03/27/2028	781		5735	0	211,770		185,153		283,637			(26,617)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	03/27/2024	03/27/2029	764		5712	0	235,840		212,139		311,408			(23,701)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	03/01/2023	03/01/2028	18		5628	4,630	0		3,164		7,892			(1,466)				0/0
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	04/17/2024	04/17/2029	377		5620	0	105,105		95,597		187,844			(9,508)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	12/21/2023	12/20/2024	2,793		243.1499	30,940	0		6,819		41,708			(24,121)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	11/22/2023	11/22/2024	16,248		250.365100000001	79,200	0		11,314		129,773			(67,886)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	12/07/2023	12/06/2024	22,533		253.7389	100,800	0		18,327		123,771			(82,473)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	10/12/2023	10/11/2024	12,234		251.1053	50,400	0		1,388		83,745			(49,012)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	12/29/2023	12/27/2024	15,535		259.63422000000003	54,600	0		13,122		41,942			(41,478)				0/0
MSDB - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	11/30/2023	12/04/2024	22,544		253.8648	98,560	0		17,141		118,732			(81,419)				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-	10/05/2023	10/04/2024	13,934		249.62223	58,480	0		483		115,722			(57,997)				0/0
MSDB - UNCAPPED - 1YR.	INDEX LIAB	EX5	Equity/Index	MS-	11/02/2023	11/01/2024	18,724		250.58340000000001	84,180	0		7,189		141,063			(76,991)				0/0
MSDB - UNCAPPED - 1YR.	INDEX LIAB	EX5	Equity/Index	MS-	11/09/2023	11/08/2024	15,121		249.3493	69,190	0		7,243		132,468			(61,947)				0/0
MSDB - UNCAPPED - 1YR.	INDEX LIAB	EX5	Equity/Index	MS-	10/19/2023	10/18/2024	15,114		250.18559999999999	64,750	0		3,032		117,753			(61,718)				0/0
MSDB - UNCAPPED - 1YR.	INDEX LIAB	EX5	Equity/Index	MS-	11/16/2023	11/15/2024	23,155		251.0934	104,310	0		12,931		167,930			(91,379)				0/0
MSDB - UNCAPPED - 1YR.	INDEX LIAB	EX5	Equity/Index	MS-	12/14/2023	12/13/2024	22,375		256.03640000000001	96,880	0		19,483		92,035			(77,397)				0/0
MSDB - UNCAPPED - 1YR.	INDEX LIAB	EX5	Equity/Index	MS-	10/26/2023	10/25/2024	19,152		250.7988	82,720	0		5,469		138,960			(77,251)				0/0
MSDB - UNCAPPED - 3YR.	INDEX LIAB	EX5	Equity/Index	MS-	11/10/2021	11/08/2024	5,253		285.84559999999999	86,250	0		3,001		1			(83,249)				0/0
MSDB - UNCAPPED - 3YR.	INDEX LIAB	EX5	Equity/Index	MS-	01/26/2022	01/24/2025	2,175		273.32769999999999	36,360	0		3,829		623			(32,531)				0/0
MSDB - UNCAPPED - 3YR.	INDEX LIAB	EX5	Equity/Index	MS-	06/02/2022	06/02/2025	13,422		272.77969999999999	164,520	0		36,694		16,781			(127,826)				0/0
MSDB - UNCAPPED - 3YR.	INDEX LIAB	EX5	Equity/Index	MS-	06/08/2023	06/08/2026	6,762		250.40440000000001	90,950	0		51,128		91,489			(39,822)				0/0
MSDB - UNCAPPED - 3YR.	INDEX LIAB	EX5	Equity/Index	MS-	12/08/2022	12/08/2025	10,327		255.04301000000001	119,080	0		47,131		95,110			(71,949)				0/0
MSDB - UNCAPPED - 3YR.	INDEX LIAB	EX5	Equity/Index	MS-	07/14/2022	07/14/2025	12,490		267.99006000000003	153,780	0		40,202		32,518			(113,578)				0/0
MSDB - UNCAPPED - 3YR.	INDEX LIAB	EX5	Equity/Index	MS-	08/03/2023	08/03/2026	2,769		257.37079999999997	30,100	0		18,462		27,969			(11,638)				0/0
MSDB - UNCAPPED - 3YR.	INDEX LIAB	EX5	Equity/Index	MS-	08/04/2022	08/04/2025	11,677		274.24079999999998	120,280	0		33,753		16,754			(86,527)				0/0
MSDB - UNCAPPED - 3YR.	INDEX LIAB	EX5	Equity/Index	MS-	04/27/2022	04/25/2025	16,481		275.7704	219,600	0		41,426		10,344			(178,174)				0/0
MSDB - UNCAPPED - 3YR.	INDEX LIAB	EX5	Equity/Index	MS-	06/29/2023	06/29/2026	3,988		252.00380000000001	48,800	0		28,370		50,765			(20,430)				0/0
MSDB - UNCAPPED - 3YR.	INDEX LIAB	EX5	Equity/Index	MS-	01/20/2023	01/20/2026	14,079		256.21140000000003	184,320	0		80,198		126,159			(104,122)				0/0
MSDB - UNCAPPED - 3YR.	INDEX LIAB	EX5	Equity/Index	MS-	04/13/2023	04/13/2026	6,658		259.4153	76,330	0		39,002		54,366			(37,328)				0/0
MSDB - UNCAPPED - 3YR.	INDEX LIAB	EX5	Equity/Index	MS-	10/12/2023	10/12/2026	6,525		247.42699999999999	74,560	0		50,502		106,913			(24,058)				0/0
MSDB - UNCAPPED - 3YR.	INDEX LIAB	EX5	Equity/Index	MS-	10/06/2022	10/06/2025	9,539		256.62180000000001	102,240	0		34,578		74,211			(67,662)				0/0
MSDB - UNCAPPED - 3YR.	INDEX LIAB	EX5	Equity/Index	MS-	11/03/2021	11/01/2024	3,492		286.12360000000001	58,600	0		1,664		0			(56,936)				0/0
MSDB - UNCAPPED - 3YR.	INDEX LIAB	EX5	Equity/Index	MS-	01/12/2022	01/10/2025	5,309		284.53789999999998	78,900	0		7,298		46			(71,602)				0/0
MSDB - UNCAPPED - 3YR.	INDEX LIAB	EX5	Equity/Index	MS-	03/30/2023	03/30/2026	12,687		254.75229999999999	151,040	0		75,244		132,126			(75,796)				0/0
MSDB - UNCAPPED - 3YR.	INDEX LIAB	EX5	Equity/Index	MS-	01/26/2023	01/26/2026	7,811		258.10849999999999	96,400	0		42,472		62,919			(53,928)				0/0
MSDB - UNCAPPED - 3YR.	INDEX LIAB	EX5	Equity/Index	MS-	11/09/2023	11/09/2026	2,452		247.63640000000001	27,300	0		19,190		40,384			(8,110)				0/0
MSDB - UNCAPPED - 3YR.	INDEX LIAB	EX5	Equity/Index	MS-	11/30/2023	11/30/2026	5,636		247.40639999999999	74,480	0		53,784		94,521			(20,696)				0/0
MSDB - UNCAPPED - 3YR.	INDEX LIAB	EX5	Equity/Index	MS-	02/24/2023	02/24/2026	18,526		251.03129999999999	211,140	0		98,622		227,542			(112,518)				0/0
MSDB - UNCAPPED - 3YR.	INDEX LIAB	EX5	Equity/Index	MS-	07/13/2023	07/13/2026	4,323		257.75790000000001	50,050	0		29,737		42,063			(20,313)				0/0
MSDB - UNCAPPED - 3YR.	INDEX LIAB	EX5	Equity/Index	MS-	11/16/2023	11/16/2026	11,374		249.86259999999999	124,320	0		88,183		172,198			(36,137)				0/0
MSDB - UNCAPPED - 3YR.	INDEX LIAB	EX5	Equity/Index	MS-	01/19/2022	01/17/2025	3,582		280.25655999999998	56,000	0		5,538		153			(50,462)				0/0
MSDB - UNCAPPED - 3YR.	INDEX LIAB	EX5	Equity/Index	MS-	08/17/2023	08/17/2026	3,216		249.2876	39,920	0		24,996		47,461			(14,924)				0/0
MSDB - UNCAPPED - 3YR.	INDEX LIAB	EX5	Equity/Index	MS-	07/20/2023	07/20/2026	7,468		254.41	97,280	0		58,421		86,128			(38,859)				0/0
MSDB - UNCAPPED - 3YR.	INDEX LIAB	EX5	Equity/Index	MS-	01/12/2023	01/12/2026	10,578		258.30290000000002	125,280	0		53,593		82,786			(71,687)				0/0
MSDB - UNCAPPED - 3YR.	INDEX LIAB	EX5	Equity/Index	MS-	11/03/2022	11/03/2025	8,029		255.56630000000001	79,200	0		28,813		69,170			(50,387)				0/0
MSDB - UNCAPPED - 3YR.	INDEX LIAB	EX5	Equity/Index	MS-	03/30/2022	03/28/2025	9,701		280.83499999999998	134,460	0		21,917		1,819			(112,543)				0/0
MSDB - UNCAPPED - 3YR.	INDEX LIAB	EX5	Equity/Index	MS-	04/20/2023	04/20/2026	4,732		255.62880000000001	57,720	0		29,862		47,882			(27,858)				0/0
MSDB - UNCAPPED - 3YR.	INDEX LIAB	EX5	Equity/Index	MS-	12/29/2023	12/29/2026	5,975		256.11545999999998	65,100	0		48,736		72,483			(16,364)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	06/23/2022	06/23/2025	10,587		266.40627000000001	136,920	0		33,166		28,717			(103,754)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	05/04/2022	05/02/2025	15,862		274.61419999999998	202,100	0		39,421		4,313			(162,679)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	09/01/2022	08/29/2025	8,518		263.43540000000002	95,480	0		29,055		37,762			(66,425)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	05/18/2022	05/16/2025	11,648		268.25900000000001	153,760	0		31,963		23,403			(121,797)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	04/13/2022	04/11/2025	11,095		276.3365	185,380	0		32,594		5,573			(152,786)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	10/06/2021	10/04/2024	3,216		279.87	52,110	0		143		0			(51,967)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	09/29/2022	09/29/2025	14,325		255.83359999999999	156,600	0		51,961		116,541			(104,639)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	07/08/2022	07/08/2025	14,006		266.55759999999998	180,560	0		46,213		41,053			(134,347)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	10/05/2023	10/05/2026	3,279		241.32588999999999	44,720	0		30,004		67,284			(14,716)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	07/07/2023	07/07/2026	2,793		255.12100000000001	30,030	0		17,678		30,820			(12,352)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	03/23/2023	03/23/2026	6,756		251.86160000000001	87,720	0		43,138		81,192			(44,582)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	09/22/2022	09/22/2025	10,683		257.79480000000001	115,830	0		37,692		75,405			(78,138)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	06/15/2022	06/13/2025	13,708		262.10469999999998	192,240	0		44,891		58,188			(147,349)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	12/22/2021	12/20/2024	1,760		285.46019999999999	27,865	0		2,041		3			(25,824)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	05/04/2023	05/04/2026	7,484		257.44445999999999	87,400	0		46,336		69,630			(41,064)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	10/20/2022	10/20/2025	13,652		253.88388	147,560	0		51,794		133,760			(95,766)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	09/09/2022	09/09/2025	15,065		263.7987	170,820	0		53,557		65,796			(117,263)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	08/24/2023	08/24/2026	4,424		250.89789999999999	51,370	0		32,494		61,175			(18,876)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	09/15/2022	09/15/2025	9,000		260.1499	100,970	0		32,211		53,000			(68,759)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	11/23/2021	11/22/2024	1,052		286.25044000000003	16,800	0		799		0			(16,001)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	12/21/2023	12/21/2026	3,590		252.6754	43,380	0		32,158		49,447			(11,222)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	12/01/2022	12/01/2025	12,675		257.26693	138,240	0		53,830		100,911			(84,410)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	06/30/2022	06/30/2025	5,278		268.97359999999998	65,240	0		16,221		11,760			(49,019)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	06/08/2022	06/06/2025	11,614		268.79849999999999	154,690	0		35,131		24,074			(119,559)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	05/11/2022	05/09/2025	14,232		269.41309999999999	186,580	0		37,589		23,943			(148,991)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	06/15/2023	06/15/2026	4,339		257.04899999999998	49,610	0		28,206		42,766			(21,404)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	10/26/2023	10/26/2026	5,297		247.85400000000001	59,800	0		41,270		85,938			(18,530)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	12/15/2021	12/13/2024	2,814		284.81849999999997	45,600	0		3,048		4			(42,552)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	01/06/2023	01/06/2026	4,342		254.08999	55,110	0		23,273		43,394			(31,837)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	06/23/2023	06/23/2026	3,595		254.3861	39,780	0		22,908		40,703			(16,872)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	06/02/2023	06/02/2026	11,957		254.9042	133,530	0		74,333		130,030			(59,197)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	08/11/2022	08/11/2025	7,586		264.70460000000003	102,400	0		29,391		28,938			(73,009)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	05/25/2022	05/23/2025	9,308		270.74880000000002	126,250	0		27,054		14,365			(99,196)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	02/09/2022	02/07/2025	5,400		280.85579999999999	76,650	0		9,055		369			(67,595)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	11/10/2022	11/10/2025	9,536		256.96530000000001	101,040	0		37,405		75,678			(63,635)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	09/21/2023	09/21/2026	3,652		244.2022	49,320	0		32,459		67,118			(16,861)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	12/08/2021	12/06/2024	6,338		287.38776000000001	93,798	0		5,669		1			(88,129)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	04/27/2023	04/27/2026	6,305		259.60669999999999	67,040	0		35,113		51,718			(31,927)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	05/11/2023	05/11/2026	5,513		256.40233999999998	68,880	0		36,958		56,566			(31,922)				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-	02/09/2023	02/09/2026	12,263		255.0752	146,940	0		66,620		119,858			(80,320)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	12/14/2023	12/14/2026	7,192		253.53360000001	82,620	0		60,719		95,194			(21,901)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	10/13/2022	10/13/2025	11,998		255.04079999999	126,900	0		43,731		104,472			(83,169)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	11/17/2021	11/15/2024	3,487		290.83548000002	50,900	0		2,098		0			(48,802)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	01/05/2022	01/03/2025	3,186		285.02229999997	46,710	0		4,021		16			(42,689)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	12/30/2022	12/30/2025	16,771		257.6925	163,800	0		68,125		134,211			(95,675)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	12/29/2021	12/27/2024	3,500		287.98559999998	54,000	0		4,302		4			(49,698)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	04/20/2022	04/17/2025	12,921		277.2269	201,960	0		36,653		5,990			(165,307)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	07/21/2022	07/21/2025	11,332		268.71109999999	138,300	0		37,040		27,815			(101,260)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	08/10/2023	08/10/2026	5,554		256.59710000001	60,480	0		37,482		58,587			(22,998)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	10/27/2022	10/27/2025	11,114		257.47250000003	116,480	0		41,630		83,870			(74,850)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	11/17/2022	11/17/2025	9,963		259.45128	92,750	0		34,930		67,597			(57,820)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	12/15/2022	12/15/2025	5,562		252.21342000001	71,260	0		28,660		60,754			(42,600)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	08/31/2023	08/31/2026	7,150		255.51609999999	79,740	0		50,949		80,681			(28,791)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	08/18/2022	08/18/2025	5,695		267.08760000001	69,600	0		20,422		17,782			(49,178)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	09/08/2023	09/08/2026	3,596		251.04089999999	44,550	0		28,791		49,846			(15,759)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	05/18/2023	05/18/2026	9,908		255.53025	117,220	0		63,646		105,422			(53,574)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	07/27/2023	07/27/2026	3,152		257.60700000003	35,520	0		21,559		31,285			(13,961)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	04/06/2023	04/06/2026	3,934		255.96933000001	49,100	0		24,774		38,595			(24,326)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	09/28/2023	09/28/2026	3,669		252.91460000001	33,750	0		22,428		47,469			(11,322)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	05/25/2023	05/22/2026	2,411		256.28460000001	23,298	0		12,770		24,263			(10,528)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	11/23/2022	11/21/2025	9,579		255.31049999999	102,960	0		39,223		85,540			(63,737)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	10/19/2023	10/19/2026	2,859		247.24799999999	32,130	0		21,968		47,342			(10,162)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	02/02/2022	01/31/2025	6,473		278.63619999997	98,460	0		11,000		632			(87,460)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	08/25/2022	08/25/2025	4,201		267.60050000001	46,970	0		14,082		12,737			(32,888)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	09/14/2023	09/14/2026	7,962		254.1942	90,800	0		59,178		96,387			(31,622)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	02/02/2023	02/02/2026	7,021		259.2002	84,600	0		37,815		53,391			(46,785)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	12/07/2023	12/07/2026	5,633		251.0052	65,660	0		47,835		82,352			(17,825)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	10/27/2021	10/25/2024	3,169		284.29399999998	51,570	0		1,133		0			(50,437)				0/0
MSDB - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	07/28/2022	07/28/2025	10,885		271.21559999999	130,790	0		35,866		21,093			(94,924)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	12/21/2023	12/20/2024	8,404		272.03789999998	63,250	0		13,939		77,187			(49,311)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	11/30/2023	12/04/2024	4,052		271.72145	26,510	0		4,610		37,477			(21,900)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	11/22/2023	11/22/2024	4,808		269.27859999998	34,450	0		4,921		55,030			(29,529)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	10/12/2023	10/11/2024	7,111		266.38839999999	49,210	0		1,356		101,401			(47,854)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	11/09/2023	11/08/2024	4,116		266.70549999997	27,940	0		2,925		57,238			(25,015)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	11/16/2023	11/15/2024	8,913		268.72149999999	60,960	0		7,557		106,530			(53,403)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	10/26/2023	10/25/2024	7,566		264.35000000002	49,000	0		3,240		122,998			(45,760)				0/0
MSDC - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	12/07/2023	12/06/2024	1,848		265.71940000001	16,900	0		3,073		27,463			(13,827)				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		275.08908000000002	59,250	0		14,240		69,108			(45,010)				0/0
MSDC - UNCAPPED - 1YR.	INDEX LIAB	EX5	Equity/Index	MS-	12/14/2023	12/13/2024	8,099		271.64	54,120	0		10,884		76,530			(43,236)				0/0
MSDC - UNCAPPED - 1YR.	INDEX LIAB	EX5	Equity/Index	MS-	10/05/2023	10/04/2024	9,815		264.09532999999999	67,340	0		557		162,628			(66,783)				0/0
MSDC - UNCAPPED - 1YR.	INDEX LIAB	EX5	Equity/Index	MS-	10/19/2023	10/18/2024	7,526		265.47430000000003	49,800	0		2,332		114,055			(47,468)				0/0
MSDC - UNCAPPED - 1YR.	INDEX LIAB	EX5	Equity/Index	MS-	11/02/2023	11/01/2024	7,883		266.94281999999998	49,560	0		4,232		107,753			(45,328)				0/0
MSDC - UNCAPPED - 2YR.	INDEX LIAB	EX5	Equity/Index	MS-	10/19/2023	10/17/2025	27,847		271.32049999999998	193,140	0		101,219		340,716			(91,921)				0/0
MSDC - UNCAPPED - 2YR.	INDEX LIAB	EX5	Equity/Index	MS-	12/21/2023	12/19/2025	3,289		285.44819999999999	17,640	0		10,773		18,342			(6,867)				0/0
MSDC - UNCAPPED - 2YR.	INDEX LIAB	EX5	Equity/Index	MS-	04/20/2023	04/17/2025	5,796		273.01350000000002	64,000	0		17,455		55,816			(46,545)				0/0
MSDC - UNCAPPED - 2YR.	INDEX LIAB	EX5	Equity/Index	MS-	12/01/2022	11/29/2024	3,279		273.63661999999999	32,490	0		2,637		24,982			(29,853)				0/0
MSDC - UNCAPPED - 2YR.	INDEX LIAB	EX5	Equity/Index	MS-	06/23/2023	06/23/2025	17,637		284.48770000000002	123,970	0		45,065		74,980			(78,905)				0/0
MSDC - UNCAPPED - 2YR.	INDEX LIAB	EX5	Equity/Index	MS-	01/06/2023	01/06/2025	2,948		278.15424999999999	20,080	0		2,672		14,581			(17,408)				0/0
MSDC - UNCAPPED - 2YR.	INDEX LIAB	EX5	Equity/Index	MS-	12/22/2022	12/20/2024	11,141		280.32047999999998	60,300	0		6,635		39,309			(53,665)				0/0
MSDC - UNCAPPED - 2YR.	INDEX LIAB	EX5	Equity/Index	MS-	11/16/2023	11/14/2025	21,912		275.18369999999999	153,400	0		86,301		221,150			(67,099)				0/0
MSDC - UNCAPPED - 2YR.	INDEX LIAB	EX5	Equity/Index	MS-	09/14/2023	09/12/2025	33,214		279.45960000000002	242,060	0		115,203		240,583			(126,857)				0/0
MSDC - UNCAPPED - 2YR.	INDEX LIAB	EX5	Equity/Index	MS-	02/02/2023	01/31/2025	6,531		279.47868	52,560	0		8,820		30,434			(43,740)				0/0
MSDC - UNCAPPED - 2YR.	INDEX LIAB	EX5	Equity/Index	MS-	12/07/2023	12/05/2025	20,696		275.7312	152,320	0		90,093		205,985			(62,227)				0/0
MSDC - UNCAPPED - 2YR.	INDEX LIAB	EX5	Equity/Index	MS-	11/30/2023	11/28/2025	14,367		279.59350000000001	91,260	0		53,099		113,163			(38,161)				0/0
MSDC - UNCAPPED - 2YR.	INDEX LIAB	EX5	Equity/Index	MS-	12/08/2022	12/06/2024	9,845		273.98570000000001	95,040	0		8,628		73,062			(86,412)				0/0
MSDC - UNCAPPED - 2YR.	INDEX LIAB	EX5	Equity/Index	MS-	02/24/2023	02/24/2025	7,439		276.92579999999998	46,400	0		9,293		47,899			(37,107)				0/0
MSDC - UNCAPPED - 2YR.	INDEX LIAB	EX5	Equity/Index	MS-	12/15/2022	12/13/2024	12,086		276.86255999999997	96,030	0		9,643		65,569			(86,387)				0/0
MSDC - UNCAPPED - 2YR.	INDEX LIAB	EX5	Equity/Index	MS-	04/06/2023	04/04/2025	10,109		281.41167999999999	80,080	0		20,378		46,749			(59,702)				0/0
MSDC - UNCAPPED - 2YR.	INDEX LIAB	EX5	Equity/Index	MS-	10/06/2022	10/04/2024	6,701		273.19671	50,400	0		208		50,107			(50,192)				0/0
MSDC - UNCAPPED - 2YR.	INDEX LIAB	EX5	Equity/Index	MS-	08/24/2023	08/22/2025	22,723		281.30835000000002	141,980	0		63,471		140,597			(78,509)				0/0
MSDC - UNCAPPED - 2YR.	INDEX LIAB	EX5	Equity/Index	MS-	12/29/2023	12/29/2025	38,379		284.14890000000003	231,000	0		143,860		250,919			(87,140)				0/0
MSDC - UNCAPPED - 2YR.	INDEX LIAB	EX5	Equity/Index	MS-	11/17/2022	11/15/2024	9,155		279.62367999999998	63,500	0		3,931		29,372			(59,569)				0/0
MSDC - UNCAPPED - 2YR.	INDEX LIAB	EX5	Equity/Index	MS-	08/31/2023	08/29/2025	21,142		281.19850000000002	144,420	0		65,952		133,281			(78,468)				0/0
MSDC - UNCAPPED - 2YR.	INDEX LIAB	EX5	Equity/Index	MS-	07/07/2023	07/07/2025	20,733		280.9785	147,630	0		56,500		121,557			(91,130)				0/0
MSDC - UNCAPPED - 2YR.	INDEX LIAB	EX5	Equity/Index	MS-	07/20/2023	07/18/2025	19,144		282.11014999999998	143,100	0		57,083		105,001			(86,017)				0/0
MSDC - UNCAPPED - 2YR.	INDEX LIAB	EX5	Equity/Index	MS-	04/06/2023	02/19/2025	2,527		263.40798000000001	42,490	0		8,772		43,339			(33,718)				0/0
MSDC - UNCAPPED - 2YR.	INDEX LIAB	EX5	Equity/Index	MS-	07/13/2023	07/11/2025	7,944		284.96100000000001	52,140	0		20,297		33,914			(31,843)				0/0
MSDC - UNCAPPED - 2YR.	INDEX LIAB	EX5	Equity/Index	MS-	11/02/2023	10/31/2025	7,507		272.53742999999997	51,200	0		27,818		86,811			(23,382)				0/0
MSDC - UNCAPPED - 2YR.	INDEX LIAB	EX5	Equity/Index	MS-	06/29/2023	06/27/2025	12,266		287.99	69,700	0		25,790		38,420			(43,910)				0/0
MSDC - UNCAPPED - 2YR.	INDEX LIAB	EX5	Equity/Index	MS-	01/12/2023	01/10/2025	13,556		275.95249999999999	112,110	0		15,575		87,327			(96,535)				0/0
MSDC - UNCAPPED - 2YR.	INDEX LIAB	EX5	Equity/Index	MS-	05/25/2023	05/23/2025	13,222		275.00279999999998	110,592	0		35,596		114,701			(74,996)				0/0
MSDC - UNCAPPED - 2YR.	INDEX LIAB	EX5	Equity/Index	MS-	02/09/2023	02/07/2025	6,242		277.25229999999999	46,750	0		8,295		37,662			(38,455)				0/0
MSDC - UNCAPPED - 2YR.	INDEX LIAB	EX5	Equity/Index	MS-	09/08/2023	09/08/2025	14,250		280.25855999999999	98,280	0		46,107		96,995			(52,173)				0/0
MSDC - UNCAPPED - 2YR.	INDEX LIAB	EX5	Equity/Index	MS-	12/14/2023	12/12/2025	10,676		277.07279999999997	78,300	0		47,066		99,109			(31,234)				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-	10/12/2023	10/10/2025	17,965		273.06819999999999	124,320	0		63,956		198,737			(60,364)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	01/20/2023	01/17/2025	4,738		281.26	32,760	0		4,873		16,818			(27,887)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/15/2023	06/13/2025	19,389		280.45960000000002	171,180	0		60,043		114,102			(111,138)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/04/2023	05/02/2025	12,927		283.21415999999999	101,520	0		29,744		54,195			(71,776)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/10/2023	08/08/2025	23,420		279.28194000000002	166,400	0		71,183		164,317			(95,217)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	10/05/2023	10/03/2025	11,325		268.86335000000003	85,200	0		43,010		156,354			(42,190)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/18/2023	05/16/2025	7,649		283.70319999999998	49,432	0		15,435		34,736			(33,997)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/21/2023	09/19/2025	22,988		276.72250000000003	151,280	0		73,455		200,770			(77,825)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/23/2023	03/21/2025	3,269		281.68304999999998	23,400	0		5,504		14,115			(17,896)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	07/27/2023	07/25/2025	6,499		282.51960000000003	47,880	0		19,560		34,955			(28,320)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/17/2023	08/15/2025	10,707		278.42352	69,310	0		30,317		80,540			(38,993)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	12/30/2022	12/30/2024	7,439		278.52859999999998	43,000	0		5,309		34,397			(37,691)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/11/2023	05/09/2025	7,205		283.16219999999998	54,320	0		16,438		31,097			(37,882)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	10/13/2022	10/11/2024	12,713		272.79899999999998	90,780	0		1,249		100,308			(89,531)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	11/10/2022	11/08/2024	3,673		280.15550000000002	23,700	0		1,239		10,131			(22,461)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/30/2023	03/28/2025	10,152		283.79820000000001	66,640	0		16,316		35,877			(50,324)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	11/22/2023	11/21/2025	15,905		275.7672	115,240	0		65,851		156,218			(49,389)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/03/2023	08/01/2025	11,014		277.83780000000002	79,800	0		33,369		84,764			(46,431)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	01/26/2023	01/24/2025	5,816		275.91527000000002	53,760	0		8,504		38,807			(45,256)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/27/2023	04/25/2025	4,004		277.77229999999997	33,440	0		9,475		26,912			(23,965)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/08/2023	06/06/2025	5,826		276.81700000000001	50,240	0		17,138		44,969			(33,102)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	11/23/2022	11/22/2024	8,409		280.34780000000001	57,500	0		4,107		25,039			(53,393)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	10/20/2022	10/18/2024	22,126		272.13414	159,300	0		3,725		198,502			(155,575)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	11/09/2023	11/07/2025	12,723		273.11930000000001	88,060	0		48,693		143,260			(39,367)				0/0
MSDC - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/28/2023	09/26/2025	20,887		276.1533	129,360	0		64,057		190,295			(65,303)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	12/14/2023	12/13/2024	26,198		291.5505	155,040	0		31,179		71,166			(123,861)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	11/30/2023	12/04/2024	58,889		288.39132000000001	389,300	0		67,704		241,885			(321,596)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	11/02/2023	11/01/2024	70,004		286.84280000000001	414,000	0		35,355		323,626			(378,645)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	11/22/2023	11/22/2024	76,508		287.99340000000001	528,190	0		75,456		325,318			(452,734)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	12/29/2023	12/27/2024	64,186		291.75794999999999	430,100	0		103,367		202,469			(326,733)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	10/26/2023	10/25/2024	63,240		284.18220000000002	370,530	0		24,498		424,294			(346,032)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	12/07/2023	12/06/2024	45,349		288.87	294,750	0		53,591		179,202			(241,159)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	10/05/2023	10/04/2024	78,106		283.66154	517,260	0		4,275		553,637			(512,985)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	11/16/2023	11/15/2024	62,039		288.52999999999997	402,750	0		49,928		234,171			(352,822)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	10/19/2023	10/18/2024	50,459		281.9554	406,080	0		19,018		442,546			(387,062)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	11/09/2023	11/08/2024	75,699		283.79340000000002	590,240	0		61,788		546,300			(528,452)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	10/12/2023	10/11/2024	85,654		289.52350000000001	511,290	0		14,085		178,683			(497,205)				0/0
MSDG - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	12/21/2023	12/20/2024	66,902		290.88709999999998	456,300	0		100,562		210,301			(355,738)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	11/02/2023	10/31/2025	19,601		294.27100000000002	117,600	0		63,895		98,471			(53,705)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	02/24/2023	02/24/2025	41,312		288.72717999999998	412,800	0		82,673		213,114			(330,127)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	01/26/2023	01/24/2025	21,506		288.57830000000001	196,540	0		31,090		104,298			(165,450)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	07/13/2023	07/11/2025	2,378		297.27330000000001	19,530	0		7,602		7,378			(11,928)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	01/20/2023	01/17/2025	29,527		284.99130000000002	312,800	0		46,532		207,990			(266,268)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	01/12/2023	01/10/2025	29,498		284.99020000000002	315,350	0		43,811		205,070			(271,539)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/29/2023	06/27/2025	11,150		298.9196	91,740	0		33,945		28,253			(57,795)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	02/02/2023	01/31/2025	23,320		291.30840000000001	222,360	0		37,315		83,419			(185,045)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/21/2023	09/19/2025	29,391		289.75810999999999	280,500	0		136,199		214,463			(144,301)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/30/2023	03/28/2025	33,300		289.25099999999998	342,410	0		83,836		176,501			(258,574)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	11/23/2022	11/22/2024	26,776		282.98849999999999	253,080	0		18,077		215,407			(235,003)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/24/2023	08/22/2025	35,926		286.58519999999999	376,480	0		168,303		287,911			(208,177)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/23/2023	06/23/2025	57,897		293.87329999999997	583,110	0		211,967		236,592			(371,143)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	07/07/2023	07/07/2025	27,587		293.62	257,580	0		98,580		118,601			(159,000)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	12/07/2023	12/05/2025	21,463		288.58109999999999	201,500	0		119,182		166,110			(82,318)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/04/2023	05/02/2025	37,256		292.27742999999998	357,520	0		104,748		158,465			(252,772)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	12/30/2022	12/30/2024	29,492		280.58569999999997	276,390	0		34,122		304,876			(242,268)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	10/19/2023	10/17/2025	28,734		282.8116	291,920	0		152,987		305,039			(138,933)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	10/27/2022	10/25/2024	19,061		276.94779999999997	178,610	0		5,896		261,131			(172,714)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/31/2023	08/29/2025	20,198		291.81790000000001	190,570	0		87,028		111,353			(103,542)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	12/14/2023	12/12/2025	15,167		289.80990000000003	143,440	0		86,222		109,290			(57,218)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	10/12/2023	10/10/2025	28,782		288.08159999999998	267,260	0		137,490		218,430			(129,770)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	11/30/2023	11/28/2025	27,712		288.10264000000001	262,400	0		152,676		219,704			(109,724)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	12/01/2022	11/29/2024	14,762		281.10575999999998	157,500	0		12,782		143,717			(144,718)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	11/03/2022	11/01/2024	28,042		277.59370000000001	255,060	0		10,876		365,788			(244,184)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/06/2023	04/04/2025	35,716		290.31643000000003	350,480	0		89,187		173,138			(261,293)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	12/08/2022	12/06/2024	49,456		281.66460000000001	480,200	0		43,595		459,095			(436,606)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	10/20/2022	10/18/2024	28,839		278.09508	248,000	0		5,799		367,155			(242,201)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	10/06/2022	10/04/2024	32,653		279.24740000000003	284,830	0		1,175		375,432			(283,655)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/08/2023	09/08/2025	42,206		290.5557	407,130	0		190,999		258,569			(216,131)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/20/2023	04/17/2025	32,609		291.33	305,900	0		83,427		147,259			(222,473)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	10/05/2023	10/03/2025	16,888		282.24038999999999	167,040	0		84,324		183,826			(82,716)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	12/22/2022	12/20/2024	39,430		282.91755000000001	333,000	0		36,644		329,274			(296,356)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	02/09/2023	02/07/2025	24,006		289.25729999999999	249,200	0		44,218		112,388			(204,982)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	07/20/2023	07/18/2025	36,053		293.42200000000003	346,620	0		138,267		161,901			(208,353)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	12/21/2023	12/19/2025	35,681		290.88709999999998	344,240	0		210,237		241,494			(134,003)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	12/29/2023	12/29/2025	33,294		290.58974999999998	333,680	0		207,806		242,190			(125,874)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	07/27/2023	07/25/2025	45,394		294.89479999999998	432,820	0		176,819		181,769			(256,001)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	12/15/2022	12/13/2024	31,992		282.16395999999997	278,100	0		27,925		285,119			(250,175)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	01/06/2023	01/06/2025	38,027		286.06671999999998	358,610	0		47,716		232,952			(310,894)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	11/17/2022	11/15/2024	27,025		278.97023999999999	270,560	0		16,747		316,013			(253,813)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/25/2023	05/23/2025	29,188		291.22000000000003	273,190	0		87,932		143,752			(185,258)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/23/2023	03/21/2025	52,247		291.61110000000002	431,860	0		101,579		213,827			(330,281)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	11/09/2023	11/07/2025	34,536		286.08670000000001	323,730	0		179,009		305,534			(144,721)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/18/2023	05/16/2025	26,683		[illegible]	251,171	0		78,426		116,864			(172,745)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/11/2023	05/09/2025	18,801		293.50583999999998	173,580	0		52,528		74,857			(121,052)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/27/2023	04/25/2025	30,813		291.49579999999997	297,900	0		84,412		139,148			(213,488)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/02/2023	06/02/2025	23,767		295.1191	218,680	0		73,193		82,040			(145,487)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	11/10/2022	11/08/2024	49,226		280.05970000000002	448,500	0		23,443		523,941			(425,057)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/17/2023	08/15/2025	29,860		288.58600000000001	266,600	0		116,615		206,014			(149,985)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	11/16/2023	11/14/2025	25,301		287.3759	245,280	0		137,991		207,713			(107,289)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	10/26/2023	10/24/2025	50,874		284.46530000000001	427,680	0		228,253		491,782			(199,427)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/10/2023	08/08/2025	38,829		294.22120000000001	310,750	0		132,934		169,714			(177,816)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/13/2023	04/11/2025	24,029		290.43610000000001	235,200	0		62,116		116,946			(173,084)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/14/2023	09/12/2025	29,709		296.93979999999999	228,810	0		108,897		110,375			(119,913)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	11/22/2023	11/21/2025	32,542		288.5711	304,560	0		174,034		249,136			(130,526)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/03/2023	08/01/2025	47,658		291.07670000000002	454,530	0		190,065		266,605			(264,465)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/15/2023	06/13/2025	44,525		296.75650000000002	415,800	0		145,845		135,233			(269,955)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/08/2023	06/06/2025	31,802		290.67540000000002	322,710	0		110,085		168,308			(212,625)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	02/16/2023	02/14/2025	29,029		294.56689999999998	249,900	0		46,749		72,520			(203,151)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	10/13/2022	10/11/2024	19,426		276.59010000000001	184,140	0		2,533		274,336			(181,607)				0/0
MSDG - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/28/2023	09/26/2025	32,365		287.35000000000002	294,810	0		145,986		254,387			(148,824)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	11/09/2023	11/08/2024	296		15082	120,105	0		12,573		199,516			(107,532)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	11/02/2023	11/01/2024	181		14830	67,770	0		5,788		115,332			(61,982)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	12/14/2023	12/13/2024	236		16505	88,842	0		17,866		139,516			(70,976)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	12/21/2023	12/20/2024	161		16824	49,410	0		10,889		77,137			(38,521)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	10/26/2023	10/25/2024	227		14392	61,504	0		4,066		111,321			(57,438)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	10/12/2023	10/11/2024	217		15123	73,920	0		2,036		125,219			(71,884)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	12/07/2023	12/06/2024	231		15894	67,377	0		12,250		106,841			(55,127)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	11/22/2023	11/22/2024	194		15873	70,339	0		10,048		110,881			(60,291)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	12/29/2023	12/27/2024	297		16725	110,100	0		26,461		166,380			(83,640)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	10/19/2023	10/18/2024	223		14827	72,600	0		3,400		125,097			(69,200)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	11/30/2023	12/04/2024	245		15964	92,040	0		16,007		149,606			(76,033)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	11/16/2023	11/15/2024	253		15802	70,480	0		8,737		113,542			(61,743)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	10/05/2023	10/04/2024	211		14782	75,702	0		626		133,217			(75,076)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML-	10/26/2023	10/25/2024	3,700		14110	49,950	0		3,302		203,783			(46,648)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	SG-	11/09/2023	11/08/2024	2,700		15188	45,360	0		4,748		39,671			(40,612)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML-	12/29/2023	12/27/2024	5,600		16826	70,000	0		16,823		128,046			(53,177)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML-	10/05/2023	10/04/2024	3,900		14723	41,730	0		345		0			(41,385)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML-	11/29/2023	12/04/2024	3,600		15988	51,480	0		8,929		136,784			(42,551)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	CITI-	11/22/2023	11/22/2024	2,900		16001	37,120	0		5,303		49,052			(31,817)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML-	10/12/2023	10/11/2024	5,300		15184	59,890	0		1,650		75,023			(58,240)				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	MS-	10/04/2023	10/04/2024	3,800		14776	41,800	0		345		11,516			(41,455)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	MS-	11/02/2023	11/01/2024	3,700		14920	37,000	0		3,160		0			(33,840)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	SG-	11/08/2023	11/08/2024	2,700		15313	45,360	0		4,735		34,611			(40,625)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML-	11/15/2023	11/15/2024	4,600		15817	63,940	0		7,905		146,842			(56,035)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	MS-	12/06/2023	12/06/2024	4,500		15788	53,550	0		9,710		0			(43,840)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	SG-	12/14/2023	12/13/2024	5,300		16538	66,250	0		13,323		110,221			(52,927)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML-	10/11/2023	10/11/2024	5,400		15241	61,020	0		1,676		73,301			(59,344)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML-	10/18/2023	10/18/2024	5,600		14909	81,760	0		3,818		250,720			(77,942)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML-	12/20/2023	12/20/2024	3,800		16554	46,740	0		10,273		37,166			(36,467)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML-	12/28/2023	12/27/2024	5,600		16898	70,000	0		16,777		112,682			(53,223)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	MS-	11/16/2023	11/15/2024	4,600		15833	63,940	0		7,926		168,199			(56,014)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML-	11/21/2023	11/21/2024	3,000		15934	36,300	0		5,086		32,779			(31,214)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML-	12/07/2023	12/06/2024	4,500		16022	54,000	0		9,818		0			(44,182)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	MS-	10/25/2023	10/25/2024	3,600		14382	49,680	0		3,276		121,207			(46,404)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	CITI-	12/21/2023	12/20/2024	3,900		16757	47,970	0		10,572		24,922			(37,398)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	BAML-	12/13/2023	12/13/2024	5,400		16562	69,120	0		13,862		112,831			(55,258)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	CITI-	11/30/2023	12/04/2024	3,600		15948	50,400	0		8,765		57,854			(41,635)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	CITI-	10/19/2023	10/18/2024	5,700		14783	82,650	0		3,871		235,082			(78,779)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	MS-	11/01/2023	11/01/2024	3,800		14665	36,860	0		3,139		0			(33,721)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	12/14/2023	12/13/2024	1,900		0.996	38,950	0		7,833		57,494			(31,117)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	ML-	11/30/2023	12/04/2024	2,100		0.996	57,750	0		10,043		89,707			(47,707)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	ML-	10/19/2023	10/18/2024	1,400		1.00499999999999999	32,900	0		1,541		53,012			(31,359)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	12/07/2023	12/06/2024	1,700		1.00899999999999999	37,230	0		6,769		58,804			(30,461)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	ML-	11/09/2023	11/08/2024	1,700		0.97399999999999998	46,070	0		4,823		67,312			(41,247)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	ML-	10/12/2023	10/11/2024	2,200		1.00499999999999999	45,760	0		1,261		72,430			(44,499)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/26/2023	10/25/2024	1,500		0.999	44,550	0		2,945		73,099			(41,605)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	12/21/2023	12/20/2024	1,900		0.98099999999999998	55,670	0		12,269		80,597			(43,401)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/05/2023	10/04/2024	1,800		1.02699999999999999	40,320	0		333		71,922			(39,987)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	12/29/2023	12/27/2024	2,500		0.98399999999999999	62,500	0		15,021		89,176			(47,479)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	RBC-	11/16/2023	11/15/2024	2,200		1	44,220	0		5,482		70,032			(38,738)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/02/2023	11/01/2024	2,400		1	64,080	0		5,472		104,671			(58,608)				0/0
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/22/2023	11/22/2024	1,500		0.99	50,250	0		7,179		77,384			(43,071)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	03/21/2024	03/21/2025	455		5027	0	51,290		24,295		49,003			(26,995)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	02/01/2024	01/31/2025	388		4629	0	41,220		13,930		67,302			(27,290)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	01/11/2024	01/10/2025	495		4438	0	50,600		14,196		91,106			(36,404)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	03/28/2024	03/28/2025	590		5048	0	75,300		37,232		67,445			(38,068)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	02/08/2024	02/07/2025	318		4711	0	23,250		8,308		35,863			(14,942)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	03/14/2024	03/14/2025	421		4953	0	35,910		16,314		39,050			(19,596)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	04/25/2024	04/25/2025	466		4949	0	44,160		25,199		50,054			(18,961)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	03/07/2024	03/07/2025	402		4969	0	45,400		19,745		48,915			(25,655)				0/0
DJ EURO STOXX 50 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	04/18/2024	04/17/2025	608		4966	0	50,700		27,885		56,940			(22,815)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	01/31/2024	01/31/2025	18		38303	0	24,570		8,235		40,256			(16,335)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	03/27/2024	03/27/2025	33		39561	0	14,950		7,350		19,062			(7,600)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	04/03/2024	04/03/2025	38		38932	0	24,750		12,545		35,665			(12,205)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	03/06/2024	03/06/2025	21		38661	0	10,560		4,538		16,078			(6,022)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	03/27/2024	03/27/2025	28		39601	0	45,320		22,282		42,885			(23,038)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	03/13/2024	03/13/2025	54		38965	0	37,800		16,974		55,514			(20,826)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	04/10/2024	04/10/2025	29		38462	0	46,310		24,367		79,191			(21,943)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	02/07/2024	02/07/2025	18		38600	0	28,350		10,047		35,889			(18,303)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	01/31/2024	01/31/2025	31		37998	0	18,000		6,033		27,151			(11,967)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	03/13/2024	03/13/2025	44		38926	0	68,340		30,687		88,793			(37,653)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	04/10/2024	04/10/2025	47		38308	0	30,600		16,101		47,872			(14,499)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	04/03/2024	04/03/2025	18		38814	0	30,870		15,648		42,085			(15,222)				0/0
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	02/07/2024	02/07/2025	18		38561	0	10,640		3,771		16,285			(6,869)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	04/18/2024	04/17/2025	282		17255	0	104,370		57,404		147,393			(46,967)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	02/15/2024	02/14/2025	202		17810	0	75,240		28,424		104,695			(46,816)				0/0
NASDAQ 100 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	01/05/2024	01/03/2025	98		16273	0	37,760		9,860		59,615			(27,900)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	03/13/2024	03/13/2025	290		2057	0	34,860		15,653		31,121			(19,207)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	03/13/2024	03/13/2025	676		2074	0	17,220		7,732		24,745			(9,488)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	03/13/2024	03/13/2025	169		2961	0	23,950		10,754		16,468			(13,196)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	03/13/2024	03/13/2025	337		2961	0	17,000		7,634		19,283			(9,366)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	02/07/2024	02/07/2025	181		2773	0	22,500		7,974		44,686			(14,526)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	01/18/2024	01/17/2025	184		2719	0	24,850		7,434		51,403			(17,416)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	02/14/2024	02/14/2025	285		2780	0	12,400		4,633		17,284			(7,767)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	01/31/2024	01/31/2025	293		2732	0	11,280		3,781		17,339			(7,499)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	01/31/2024	01/31/2025	15,366		364.08555000000001	0	126,000		42,231		396,962			(83,769)				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		24,021		218,092			(33,789)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	02/29/2024	02/28/2025	3,562		366.40980000000002	0	25,870		10,749		84,450			(15,121)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	04/11/2024	04/11/2025	8,851		376.21573999999998	0	58,740		31,241		134,820			(27,499)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	01/24/2024	01/24/2025	11,593		361.92770999999999	0	92,820		29,325		323,728			(63,495)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	03/07/2024	03/07/2025	6,735		375.67464000000001	0	41,500		18,048		102,971			(23,452)				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		90,068		492,479			(117,032)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	01/25/2024	01/24/2025	6,334		366.03503999999998	0	41,630		13,262		151,434			(28,368)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	02/14/2024	02/14/2025	1,658		364.77503999999999	0	10,920		4,080		41,810			(6,840)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	02/01/2024	01/31/2025	8,738		376.85066999999998	0	34,560		11,680		121,199			(22,880)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	01/31/2024	01/31/2025	8,780		375.01904999999999	0	34,880		11,691		135,964			(23,189)				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		9,480		87,155			(18,571)				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		21,025		290,714			(45,525)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	03/21/2024	03/21/2025	18,842		370.76697999999999	0	160,300		75,932		372,469			(84,368)				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		12,789		152,340			(27,691)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	03/21/2024	03/21/2025	8,614		379.68322000000001	0	41,920		19,857		105,108			(22,063)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	04/11/2024	04/11/2025	9,923		382.18150000000003	0	44,400		23,614		105,875			(20,786)				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	RBC-	02/01/2024	01/31/2025	15,291		366.23	0	122,640		41,446		363,143			(81,194)				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		29,034		309,344			(62,106)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	02/29/2024	02/28/2025	19,455		363.85514999999998	0	164,720		68,443		508,994			(96,277)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	01/25/2024	01/24/2025	15,146		372.20825000000002	0	65,450		20,850		272,605			(44,600)				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		82,321		344,310			(72,459)				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		10,082		100,986			(19,998)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	03/21/2024	03/21/2025	7,268		372.99603999999999	0	54,270		25,707		129,117			(28,563)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	02/14/2024	02/14/2025	11,330		369.11759999999998	0	55,760		20,833		238,530			(34,927)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	02/14/2024	02/14/2025	21,001		362.24187999999998	0	161,880		60,483		581,301			(101,397)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	03/07/2024	03/07/2025	15,355		379.38684000000001	0	73,530		31,978		187,904			(41,552)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	RBC-	01/31/2024	01/30/2026	5,488		364.08555000000001	0	59,400		39,654		151,894			(19,746)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	RBC-	03/21/2024	03/20/2026	8,344		372.25301999999999	0	86,800		64,052		178,098			(22,748)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	RBC-	01/25/2024	01/23/2026	3,580		362.76686999999998	0	38,480		25,423		103,046			(13,057)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	RBC-	02/01/2024	01/30/2026	5,734		366.23	0	61,740		41,387		148,242			(20,353)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	RBC-	02/14/2024	02/13/2026	4,421		361.51812000000001	0	47,200		32,418		132,584			(14,782)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	RBC-	01/24/2024	01/23/2026	3,588		361.56542000000002	0	39,260		25,832		107,079			(13,428)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	RBC-	04/11/2024	04/10/2026	5,096		373.60572000000002	0	54,530		41,819		104,388			(12,711)				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		31,584		113,968			(12,966)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	RBC-	03/07/2024	03/06/2026	7,543		368.62146000000001	0	90,160		64,791		181,838			(25,369)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	12/06/2023	12/06/2024	378		1822	10,430	0		1,891		17,347			(8,539)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	11/21/2023	11/21/2024	336		1767	10,200	0		1,429		17,877			(8,771)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	11/08/2023	11/08/2024	350		1733	6,660	0		695		13,133			(5,965)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	12/28/2023	12/27/2024	243		1953	44,250	0		10,605		37,611			(33,645)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	10/18/2023	10/18/2024	521		1736	14,733	0		688		26,921			(14,045)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	12/20/2023	12/20/2024	303		1999	7,800	0		1,714		15,350			(6,086)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	TRU-	10/25/2023	10/25/2024	303		1696	22,600	0		1,490		103,951			(21,110)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	11/21/2023	11/21/2024	280		1726	36,550	0		5,121		98,442			(31,429)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	11/15/2023	11/15/2024	278		1756	9,250	0		1,144		14,909			(8,106)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	12/28/2023	12/27/2024	292		2040	7,320	0		1,754		11,395			(5,566)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	10/04/2023	10/04/2024	347		1741	8,340	0		69		15,592			(8,271)				0/0
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML-	11/01/2023	11/01/2024	359		1616	8,100	0		690		11,942			(7,410)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	11/22/2023	11/22/2024	724		1778	30,771	0		4,396		51,426			(26,375)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	12/07/2023	12/06/2024	1,124		1870	46,221	0		8,404		77,553			(37,817)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	RBC-	11/16/2023	11/15/2024	1,184		1781	41,160	0		5,102		71,340			(36,058)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	10/12/2023	10/11/2024	980		1741	34,408	0		948		61,011			(33,460)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	11/09/2023	11/08/2024	1,304		1680	41,734	0		4,369		71,426			(37,365)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	GS-	10/26/2023	10/25/2024	1,026		1672	42,500	0		2,810		81,013			(39,690)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	12/14/2023	12/13/2024	1,200		1957	46,392	0		9,330		66,928			(37,062)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	TRU-	12/21/2023	12/20/2024	694		1999	22,820	0		5,029		32,976			(17,791)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	12/29/2023	12/27/2024	1,381		2029	76,720	0		18,438		108,749			(58,282)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	10/05/2023	10/04/2024	1,040		1737	38,970	0		322		70,123			(38,648)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	11/02/2023	11/01/2024	700		1704	27,780	0		2,372		48,662			(25,408)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	10/19/2023	10/18/2024	822		1718	29,456	0		1,379		52,926			(28,077)				0/0
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	TRU-	11/30/2023	12/04/2024	884		1804	37,760	0		6,567		64,129			(31,193)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	12/28/2023	12/27/2024	214		2751	38,220	0		9,160		48,297			(29,060)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	11/08/2023	11/08/2024	246		2419	10,920	0		1,140		17,910			(9,780)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	11/21/2023	11/21/2024	197		2522	8,500	0		1,191		14,404			(7,309)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	10/11/2023	10/11/2024	200		2505	6,200	0		170		9,985			(6,030)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	MS-	12/06/2023	12/06/2024	269		2578	13,090	0		2,373		20,818			(10,717)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	12/20/2023	12/20/2024	328		2739	14,220	0		3,125		21,364			(11,095)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	10/18/2023	10/18/2024	244		2454	33,660	0		1,572		100,631			(32,088)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	BAML-	11/01/2023	11/01/2024	252		2376	33,900	0		2,887		131,249			(31,013)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	11/15/2023	11/15/2024	197		2517	7,250	0		896		10,935			(6,354)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	10/25/2023	10/25/2024	426		2347	16,300	0		1,075		27,909			(15,225)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	11/15/2023	11/15/2024	197		2499	30,850	0		3,814		83,209			(27,036)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	12/28/2023	12/27/2024	249		2804	10,220	0		2,449		15,229			(7,771)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	RBC-	10/04/2023	10/04/2024	246		2485	8,940	0		74		17,391			(8,866)				0/0
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	MS-	12/06/2023	12/06/2024	192		2557	31,650	0		5,739		76,396			(25,911)				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		1,604		98,725			(56,630)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	12/07/2023	12/06/2024	1,068		2621	57,204	0		10,401		95,056			(46,803)				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		19,060		115,698			(60,247)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	TRU-	12/21/2023	12/20/2024	648		2770	43,542	0		9,596		64,523			(33,946)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	10/19/2023	10/18/2024	992		2418	48,864	0		2,288		81,084			(46,576)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	BAML-	11/02/2023	11/01/2024	905		2406	54,120	0		4,622		93,418			(49,498)				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		445		95,896			(53,455)				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		2,793		73,096			(39,458)				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		8,677		82,355			(41,217)				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		8,394		115,230			(59,318)				0/0
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	MS-	11/22/2023	11/22/2024	902		2536	49,634	0		7,091		82,116			(42,543)				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		10,556		78,623			(41,934)				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		6,007		97,358			(51,375)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	GS-	05/10/2023	05/09/2025	5,505		362.95668000000001	60,934	0		18,414		150,435			(42,520)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	GS-	10/06/2022	10/04/2024	8,028		347.04604999999998	95,323	0		393		341,764			(94,930)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	12/08/2022	12/06/2024	5,359		353.10192000000001	60,610	0		5,502		195,940			(55,108)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	10/12/2022	10/11/2024	8,662		345.99365999999998	94,200	0		1,294		377,851			(92,906)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML-	05/04/2023	05/02/2025	7,982		362.94668999999999	88,450	0		25,915		217,950			(62,535)				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		6,488		120,914			(28,192)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	UBS-	07/20/2023	07/18/2025	8,282		361.88774999999998	90,600	0		36,140		237,435			(54,460)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	GS-	02/24/2023	02/24/2025	7,126		351.53165999999999	71,580	0		14,336		272,177			(57,244)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	01/25/2023	01/24/2025	5,008		357.95244000000002	57,060	0		9,014		159,435			(48,046)				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 - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	11/30/2023	11/28/2025	6,693		357.87281999999999	74,640	0		43,429		220,163			(31,211)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML-	02/23/2023	02/21/2025	7,385		352.42207000000002	73,580	0		14,473		275,580			(59,107)				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		57,605		401,988			(61,195)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	GS-	06/28/2023	06/27/2025	5,851		359.28890000000001	61,660	0		22,784		181,394			(38,876)				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		39,123		327,596			(38,377)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	RBC-	11/22/2023	11/21/2025	6,457		355.86378000000002	68,770	0		39,297		224,180			(29,473)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	09/07/2023	09/05/2025	3,377		354.62932000000001	37,200	0		17,346		120,410			(19,854)				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		35,561		207,052			(27,649)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML-	12/29/2022	12/27/2024	10,775		352.32731999999999	113,240	0		13,551		402,390			(99,689)				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		40,949		230,527			(30,811)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	10/12/2023	10/10/2025	4,600		347.50214999999997	48,640	0		25,023		195,399			(23,618)				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		55,674		430,995			(58,986)				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		16,139		157,065			(47,281)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	UBS-	02/09/2023	02/07/2025	3,092		351.85653000000002	37,840	0		6,714		117,043			(31,126)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	UBS-	07/13/2023	07/11/2025	3,861		360.04194000000001	46,340	0		18,039		117,208			(28,301)				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		28,684		221,148			(25,136)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	GS-	02/02/2023	01/31/2025	5,270		361.61158999999998	53,677	0		9,008		148,898			(44,669)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	GS-	04/12/2023	04/11/2025	6,629		363.47811999999999	67,195	0		17,722		177,028			(49,473)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	CITI-	05/03/2023	05/02/2025	7,722		362.23739999999998	85,120	0		24,905		216,038			(60,215)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML-	08/17/2023	08/15/2025	7,087		353.09273999999999	73,000	0		31,931		262,552			(41,069)				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		42,062		297,251			(46,438)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML-	12/28/2023	12/26/2025	4,928		364.86477000000002	54,720	0		33,946		132,087			(20,774)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	07/07/2023	07/07/2025	3,645		357.33323999999999	38,090	0		14,578		119,903			(23,512)				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		21,460		148,593			(31,070)				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		37,809		327,755			(37,191)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML-	06/07/2023	06/06/2025	9,763		357.77301999999997	107,450	0		36,604		315,984			(70,846)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML-	08/24/2023	08/22/2025	4,797		354.06558000000001	51,170	0		22,875		173,362			(28,295)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML-	03/22/2023	03/21/2025	10,613		357.33390000000003	116,280	0		27,313		345,571			(88,967)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	01/20/2023	01/17/2025	4,463		357.46438000000001	50,240	0		7,474		144,144			(42,766)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	GS-	10/26/2022	10/25/2024	8,052		347.02456000000001	87,629	0		2,889		342,937			(84,740)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML-	10/27/2022	10/25/2024	8,049		347.16428000000002	86,800	0		2,865		341,677			(83,935)				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		1,038		194,372			(43,362)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	GS-	07/19/2023	07/18/2025	8,240		363.70593000000002	90,900	0		36,210		222,475			(54,690)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	01/11/2023	01/10/2025	3,364		356.05646000000002	37,320	0		5,178		113,277			(32,142)				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 - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	11/01/2023	10/31/2025	4,582		349.2	47,840	0		25,957		187,451			(21,883)				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		11,811		97,305			(20,963)				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		2,414		245,757			(54,206)				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		37,080		226,007			(28,920)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	08/31/2023	08/29/2025	7,537		356.77715999998	86,130	0		39,333		253,360			(46,797)				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		9,561		92,662			(20,143)				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		15,903		156,648			(46,677)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	GS-	10/13/2022	10/11/2024	8,941		346.35329999999	95,468	0		1,313		386,829			(94,154)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	01/12/2023	01/10/2025	3,352		356.94594000001	37,800	0		5,251		109,939			(32,549)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML-	12/21/2022	12/20/2024	3,392		353.43621000002	36,120	0		3,969		122,928			(32,151)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	UBS-	12/07/2022	12/06/2024	5,356		353.30112000003	60,230	0		5,460		194,772			(54,770)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	UBS-	06/01/2023	05/30/2025	10,533		359.67772000002	118,560	0		39,303		321,527			(79,257)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML-	06/29/2023	06/27/2025	5,870		358.08773000002	61,320	0		22,689		188,673			(38,631)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	UBS-	01/05/2023	01/03/2025	2,832		353.51316000003	29,000	0		3,750		102,449			(25,250)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML-	06/23/2023	06/23/2025	3,068		358.91856000001	32,010	0		11,636		96,139			(20,374)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML-	12/15/2022	12/13/2024	6,214		353.32193999998	67,320	0		6,760		225,875			(60,560)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	UBS-	06/15/2023	06/13/2025	3,592		364.76495999997	34,450	0		12,084		92,784			(22,366)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	RBC-	11/02/2023	10/31/2025	4,837		351.11853000002	49,810	0		27,063		189,095			(22,747)				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		3,643		116,803			(29,467)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	11/29/2023	11/28/2025	6,682		358.82082000003	73,680	0		42,811		214,015			(30,869)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	01/06/2023	01/06/2025	2,811		356.42142000001	28,900	0		3,845		93,649			(25,055)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	10/26/2023	10/24/2025	5,182		347.68734000001	52,920	0		28,243		219,381			(24,677)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML-	07/12/2023	07/11/2025	3,879		359.10545000002	45,080	0		17,524		121,159			(27,556)				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		38,732		160,706			(24,688)				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		17,339		120,303			(19,621)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	01/19/2023	01/17/2025	4,467		357.12540000001	50,240	0		7,463		145,774			(42,777)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	UBS-	04/13/2023	04/11/2025	6,604		364.84356000002	66,960	0		17,684		167,813			(49,276)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	12/14/2022	12/13/2024	6,190		354.32382999999	69,300	0		6,949		218,868			(62,351)				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		9,054		160,346			(48,186)				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		27,865		265,882			(70,475)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	11/22/2022	11/22/2024	3,973		352.04759999999	42,980	0		3,066		149,359			(39,914)				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		28,111		216,347			(25,529)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	GS-	08/03/2023	08/01/2025	8,375		358.58823000001	87,900	0		36,756		266,368			(51,144)				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		26,984		262,800			(68,376)				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 - 2Y	INDEX LIAB	EX5	Equity/Index	BAML-	09/27/2023	09/26/2025	9,782		347.58	100,300	0		49,599		414,731			(50,701)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML-	11/16/2022	11/15/2024	7,360		350.80703999999997	86,840	0		5,368		285,734			(81,472)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	12/07/2023	12/05/2025	3,059		359.29039999999998	33,550	0		19,844		96,760			(13,706)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	CITI-	03/23/2023	03/21/2025	10,551		359.41971999999998	119,320	0		28,066		322,157			(91,254)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	11/09/2023	11/07/2025	4,842		350.07661000000002	53,380	0		29,517		194,139			(23,863)				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		25,025		245,852			(66,735)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	CITI-	08/23/2023	08/22/2025	5,058		356.19583999999998	53,100	0		23,705		172,659			(29,395)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	03/29/2023	03/28/2025	5,010		361.41556000000003	49,320	0		12,059		143,412			(37,261)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML-	05/11/2023	05/09/2025	5,237		362.46717000000001	57,760	0		17,479		145,528			(40,281)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML-	11/10/2022	11/08/2024	8,232		351.91773000000001	88,160	0		4,608		310,496			(83,552)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	06/14/2023	06/13/2025	3,886		363.49225000000001	36,680	0		12,848		104,939			(23,832)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML-	03/30/2023	03/28/2025	4,723		361.73970000000003	46,750	0		11,446		133,714			(35,304)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	GS-	02/08/2023	02/07/2025	3,364		352.83564000000001	41,652	0		7,381		124,088			(34,271)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	RBC-	10/11/2023	10/10/2025	4,583		348.74090999999999	47,840	0		24,577		189,291			(23,263)				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		43,671		304,174			(48,089)				0/0
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		1,061		193,123			(44,387)				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		29,222		211,575			(39,088)				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		35,310		311,623			(77,930)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	08/30/2023	08/29/2025	7,813		357.31482999999997	88,200	0		40,223		258,682			(47,977)				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		35,498		140,558			(21,502)				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		9,579		89,783			(20,221)				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		5,215		280,188			(79,035)				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		5,394		214,709			(61,076)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	UBS-	11/09/2022	11/08/2024	8,048		347.20420000000001	85,960	0		4,487		341,297			(81,473)				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		35,471		320,804			(78,130)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	GS-	07/26/2023	07/25/2025	4,411		361.65177999999997	49,760	0		20,300		127,580			(29,460)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	GS-	06/08/2023	06/06/2025	9,715		359.90973000000002	106,176	0		36,220		294,676			(69,956)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	11/23/2022	11/22/2024	4,250		352.56709999999998	46,050	0		3,289		157,599			(42,761)				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		28,167		212,808			(25,653)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML-	11/08/2023	11/07/2025	4,545		350.99385000000001	49,120	0		27,124		178,301			(21,996)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	UBS-	09/28/2023	09/26/2025	9,777		348.10775999999998	98,600	0		48,825		409,599			(49,775)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	BAML-	10/05/2022	10/04/2024	8,014		347.62315000000001	92,400	0		381		336,574			(92,019)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	11/02/2022	11/01/2024	5,775		345.98367000000002	61,600	0		2,623		251,911			(58,977)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	02/01/2023	01/31/2025	5,274		361.69099999999997	53,200	0		8,915		148,604			(44,285)				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 - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	11/30/2022	11/29/2024	6,224		354.18696	64,460	0		5,224		220,807			(59,236)				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		15,750		134,115			(25,830)				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		33,307		254,496			(42,943)				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		29,378		207,671			(39,392)				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		6,701		120,224			(29,167)				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		37,207		261,125			(51,893)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	JPM-	06/02/2023	06/02/2025	10,281		358.82029999999997	116,180	0		38,886		322,318			(77,294)				0/0
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	GS-	04/19/2023	04/17/2025	8,309		360.70893000000001	90,444	0		24,633		244,075			(65,811)				0/0
S&P MARC 5% EXCESS RETURN-2YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/13/2023	12/12/2025	4,990		359.99860000000001	55,440	0		33,279		154,821			(22,161)				0/0
S&P MARC 5% EXCESS RETURN-2YR	INDEX LIAB	EX5	Equity/Index	RBC-	12/06/2023	12/05/2025	3,063		358.79084999999998	32,560	0		19,232		98,279			(13,328)				0/0
S&P MARC 5% EXCESS RETURN-2YR	INDEX LIAB	EX5	Equity/Index	JPM-	12/14/2023	12/12/2025	5,234		361.56792000000002	60,800	0		36,547		155,014			(24,253)				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		37,447		158,537			(23,953)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML-	12/28/2023	12/27/2024	3,833		368.51706999999999	24,780	0		5,939		81,560			(18,841)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	12/20/2023	12/20/2024	7,991		364.01879000000002	58,000	0		12,747		204,856			(45,253)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	12/14/2023	12/13/2024	25,067		361.93094000000002	208,390	0		41,908		694,272			(166,482)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	11/30/2023	12/04/2024	8,924		361.81731000000002	56,000	0		9,739		248,175			(46,261)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	10/19/2023	10/18/2024	6,606		347.13546000000002	52,670	0		2,467		280,527			(50,203)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	10/19/2023	10/18/2024	18,669		347.48363999999998	146,250	0		6,849		786,313			(139,401)				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		16,319		607,895			(115,681)				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		18,732		423,529			(89,268)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	11/29/2023	12/04/2024	10,858		367.08195999999998	49,530	0		8,591		245,383			(40,939)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	10/18/2023	10/18/2024	6,307		347.77354000000003	50,600	0		2,363		263,825			(48,237)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	10/18/2023	10/18/2024	18,348		355.79640000000001	85,760	0		4,005		620,729			(81,755)				0/0
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		1,064		235,651			(37,656)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	12/21/2023	12/20/2024	7,975		366.18547999999998	52,780	0		11,632		187,476			(41,148)				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		9,768		242,511			(46,552)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	11/16/2023	11/15/2024	16,879		355.12452000000002	132,000	0		16,364		581,683			(115,636)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	11/21/2023	11/21/2024	14,030		364.58697000000001	61,000	0		8,547		351,651			(52,453)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	10/26/2023	10/25/2024	23,032		356.02350000000001	93,600	0		6,188		773,783			(87,412)				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		24,511		321,774			(77,479)				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		4,342		351,235			(46,498)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	11/09/2023	11/08/2024	14,525		359.20598999999999	63,240	0		6,620		441,685			(56,620)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	10/04/2023	10/04/2024	3,482		343.62601999999998	26,040	0		215		160,102			(25,825)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	10/25/2023	10/25/2024	23,033		355.66592000000003	96,800	0		6,382		782,009			(90,418)				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-	12/07/2023	12/06/2024	11,400		367.92200000000003	50,020	0		9,095		248,313			(40,925)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	12/06/2023	12/06/2024	6,126		365.97385000000003	30,140	0		5,465		145,805			(24,675)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	12/21/2023	12/20/2024	10,725		373.09464000000003	43,680	0		9,626		180,615			(34,054)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	12/13/2023	12/13/2024	25,227		360.35930000000002	200,200	0		40,150		735,659			(160,050)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	11/15/2023	11/15/2024	21,748		361.84931999999998	97,790	0		12,089		604,213			(85,701)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	10/12/2023	10/11/2024	22,136		353.41559999999998	113,960	0		3,139		801,590			(110,821)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	12/06/2023	12/06/2024	11,694		367.76960000000003	50,400	0		9,138		257,591			(41,262)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	11/22/2023	11/22/2024	8,141		358.71354000000002	53,070	0		7,581		252,174			(45,489)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	10/11/2023	10/11/2024	15,469		349.78818000000001	111,780	0		3,071		616,162			(108,709)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	12/14/2023	12/13/2024	3,581		366.28717999999998	22,620	0		4,549		83,797			(18,071)				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		202		146,689			(24,218)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	10/25/2023	10/25/2024	15,259		346.98266999999998	116,600	0		7,688		650,063			(108,912)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	12/07/2023	12/06/2024	10,844		360.00970000000001	81,510	0		14,820		320,959			(66,690)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	10/04/2023	10/04/2024	20,310		343.62601999999998	151,900	0		1,252		933,931			(150,648)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	11/02/2023	11/01/2024	16,787		351.11853000000002	129,210	0		11,034		646,438			(118,176)				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		13,021		200,824			(41,159)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	11/30/2023	12/04/2024	13,944		358.23140999999998	110,000	0		19,130		437,341			(90,870)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	11/16/2023	11/15/2024	10,408		358.67932000000002	64,750	0		8,027		321,950			(56,723)				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		10,986		693,758			(118,014)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML-	12/28/2023	12/27/2024	11,773		373.26506000000001	55,470	0		13,294		198,411			(42,176)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	12/13/2023	12/13/2024	3,604		364.68790000000001	21,710	0		4,354		89,688			(17,356)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	10/11/2023	10/11/2024	22,057		355.02453000000003	111,650	0		3,067		763,268			(108,583)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	11/21/2023	11/21/2024	6,734		358.52834000000001	44,640	0		6,255		209,277			(38,385)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	10/26/2023	10/25/2024	6,622		351.16073999999998	38,410	0		2,540		254,537			(35,871)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	11/02/2023	11/01/2024	11,096		354.28176000000002	70,200	0		5,995		392,355			(64,205)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	11/22/2023	11/22/2024	14,317		364.41305999999997	62,730	0		8,961		362,443			(53,769)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	11/09/2023	11/08/2024	20,790		350.77886999999998	160,600	0		16,812		806,389			(143,788)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	12/20/2023	12/20/2024	7,715		365.10757999999998	52,360	0		11,508		189,530			(40,852)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	10/12/2023	10/11/2024	6,325		350.98065000000003	38,500	0		1,061		244,393			(37,439)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	10/05/2023	10/04/2024	20,309		343.30128000000002	158,900	0		1,313		940,465			(157,587)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	10/04/2023	10/04/2024	18,279		350.86387999999999	82,530	0		680		708,380			(81,850)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	11/30/2023	12/04/2024	10,876		366.47897999999998	49,530	0		8,614		252,265			(40,916)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML-	11/08/2023	11/08/2024	14,487		360.14715000000001	63,750	0		6,655		426,675			(57,095)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	11/01/2023	11/01/2024	11,455		352.34280000000001	70,000	0		5,962		426,678			(64,038)				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-	12/21/2023	12/20/2024	7,975		364.73092000000003	58,000	0		12,782		198,869			(45,218)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	12/06/2023	12/06/2024	10,581		359.50914999999998	79,800	0		14,469		319,618			(65,331)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML-	12/28/2023	12/27/2024	12,595		364.86477000000002	102,120	0		24,475		312,197			(77,645)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	11/01/2023	11/01/2024	11,455		357.23160000000001	49,600	0		4,224		370,948			(45,376)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	11/16/2023	11/15/2024	21,661		363.30056000000002	97,790	0		12,123		570,579			(85,667)				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		16,340		336,538			(64,910)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	10/19/2023	10/18/2024	18,669		355.49178000000001	84,500	0		3,957		637,257			(80,543)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	11/21/2023	11/21/2024	7,857		358.88472999999999	50,960	0		7,140		241,378			(43,820)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	10/26/2023	10/25/2024	15,259		347.68734000000001	111,300	0		7,359		639,334			(103,941)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	10/25/2023	10/25/2024	6,334		350.80329999999998	37,620	0		2,480		245,732			(35,140)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	12/20/2023	12/20/2024	10,746		372.36617999999999	44,070	0		9,686		188,365			(34,384)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	RBC-	11/22/2023	11/22/2024	6,457		358.00110000000001	44,160	0		6,309		204,568			(37,851)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML-	12/29/2023	12/27/2024	4,113		368.51706999999999	26,550	0		6,381		89,692			(20,169)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	10/18/2023	10/18/2024	18,921		348.12236000000001	148,500	0		6,935		784,897			(141,565)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	10/12/2023	10/11/2024	15,811		348.19785000000002	115,500	0		3,182		654,886			(112,318)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	BAML-	11/08/2023	11/08/2024	20,736		351.34589999999997	164,250	0		17,147		792,130			(147,103)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	12/07/2023	12/06/2024	6,117		366.48340000000002	29,700	0		5,400		141,902			(24,300)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	10/05/2023	10/04/2024	18,278		350.88423999999998	84,420	0		698		707,966			(83,722)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	JPM-	11/15/2023	11/15/2024	10,733		357.24653999999998	66,500	0		8,221		347,252			(58,279)				0/0
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	CITI-	12/13/2023	12/13/2024	17,742		369.37729999999999	77,440	0		15,531		359,936			(61,909)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	SG-	03/21/2024	03/21/2025	5,700		18320	0	77,520		36,720		14,486			(40,800)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	SG-	03/13/2024	03/13/2025	8,000		18068	0	88,800		39,874		34,886			(48,926)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	SG-	01/25/2024	01/24/2025	4,500		17517	0	54,000		17,202		15,911			(36,798)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	SG-	03/07/2024	03/07/2025	2,900		18298	0	31,900		13,873		0			(18,027)				0/0
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	SG-	01/04/2024	01/03/2025	2,500		16282	0	33,250		8,658		3,766			(24,592)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	SG-	01/24/2024	01/24/2025	24,490		388.12187999999998	0	139,730		44,145		450,337			(95,585)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	SG-	03/27/2024	03/27/2025	22,053		406.84516000000002	0	99,600		48,970		168,408			(50,630)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	SG-	03/06/2024	03/06/2025	26,147		399.99162000000001	0	117,370		50,440		266,108			(66,930)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	SG-	03/20/2024	03/20/2025	27,252		403.11032999999998	0	136,680		64,010		258,569			(72,670)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	SG-	03/20/2024	03/20/2025	9,084		390.75876	0	92,480		43,310		169,798			(49,170)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	SG-	03/27/2024	03/27/2025	11,160		397.43615999999997	0	89,040		43,778		152,662			(45,262)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	SG-	03/06/2024	03/06/2025	14,556		388.89102000000003	0	126,900		54,536		273,425			(72,364)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	SG-	01/24/2024	01/24/2025	7,154		379.76344999999998	0	66,820		21,111		187,799			(45,709)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	11/02/2023	11/01/2024	6,249		351.33591999999999	34,980	0		2,987		115,593			(31,993)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	10/19/2023	10/18/2024	3,443		348.17147999999997	19,080	0		894		67,968			(18,186)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	12/14/2023	12/13/2024	17,403		360.56196	78,750	0		15,837		193,721			(62,913)				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 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	10/12/2023	10/11/2024	7,195		346.75510000000003	44,250	0		1,219		170,632			(43,031)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML-	11/30/2023	12/04/2024	5,861		356.84688	31,080	0		5,405		94,638			(25,675)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	10/05/2023	10/04/2024	3,176		347.76551999999998	15,620	0		129		70,965			(15,491)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	10/26/2023	10/25/2024	5,740		347.72316000000001	33,600	0		2,221		125,221			(31,379)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	11/09/2023	11/08/2024	4,262		351.61802999999998	19,500	0		2,041		67,557			(17,459)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	11/22/2023	11/22/2024	2,240		356.35586000000001	9,520	0		1,360		28,060			(8,160)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	11/16/2023	11/15/2024	5,629		354.58940000000001	24,400	0		3,025		78,202			(21,375)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	12/29/2023	12/27/2024	2,203		362.01452	9,200	0		2,211		25,827			(6,989)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	12/21/2023	12/20/2024	1,664		360.55	6,120	0		1,349		18,366			(4,771)				0/0
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	12/07/2023	12/06/2024	5,844		357.17399999998998	27,510	0		5,002		72,349			(22,508)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	12/28/2023	12/27/2024	40,249		394.29838000000001	135,780	0		32,542		493,661			(103,238)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	11/16/2023	11/15/2024	14,354		370.9332	147,390	0		18,271		453,273			(129,119)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	11/29/2023	12/04/2024	20,486		374.51334000000003	178,120	0		30,893		593,233			(147,227)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	12/29/2023	12/27/2024	40,214		393.93563999999998	141,620	0		34,036		493,732			(107,584)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	11/09/2023	11/08/2024	34,378		381.18351000000001	142,780	0		14,947		730,614			(127,833)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	12/14/2023	12/13/2024	52,761		390.9708	227,290	0		45,708		739,456			(181,582)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	10/12/2023	10/11/2024	10,649		364.47505000000001	99,530	0		2,742		384,926			(96,788)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	11/15/2023	11/15/2024	14,369		370.53647999999998	146,880	0		18,158		461,463			(128,722)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	11/22/2023	11/22/2024	24,925		387.77802000000003	97,010	0		13,859		396,232			(83,151)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	12/06/2023	12/06/2024	25,049		390.18894	93,600	0		16,971		365,005			(76,629)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	11/29/2023	12/04/2024	26,941		386.98523999999998	100,800	0		17,483		458,908			(83,317)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	11/16/2023	11/15/2024	47,284		385.14519999999999	186,480	0		23,117		838,468			(163,363)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	12/13/2023	12/13/2024	52,083		394.71359999999999	212,800	0		42,677		549,156			(170,123)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	12/07/2023	12/06/2024	13,636		377.6558	115,150	0		20,936		357,140			(94,214)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	10/11/2023	10/11/2024	30,601		378.68178	131,610	0		3,616		671,827			(127,994)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	10/26/2023	10/25/2024	12,915		365.49257999999998	119,700	0		7,914		463,245			(111,786)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	10/05/2023	10/04/2024	18,766		375.12954000000002	79,300	0		655		471,155			(78,645)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	10/26/2023	10/25/2024	35,302		377.33886000000001	146,370	0		9,677		850,611			(136,693)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML-	11/30/2023	12/04/2024	27,074		389.09208000000001	106,700	0		18,557		413,555			(88,143)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	12/07/2023	12/06/2024	25,047		389.87310000000002	91,800	0		16,691		368,315			(75,109)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	11/01/2023	11/01/2024	4,860		362.41352000000001	57,970	0		4,937		191,017			(53,033)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	11/15/2023	11/15/2024	47,335		384.73327999999998	189,840	0		23,469		866,564			(166,371)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	12/28/2023	12/27/2024	3,032		379.78877999999997	27,280	0		6,538		76,946			(20,742)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	10/12/2023	10/11/2024	30,796		376.28834999999998	128,400	0		3,537		750,266			(124,863)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	10/05/2023	10/04/2024	5,485		348.11189999999999	106,970	0		884		285,762			(106,086)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	11/02/2023	11/01/2024	39,200		381.61135999999999	155,940	0		13,317		799,066			(142,623)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	10/18/2023	10/18/2024	9,716		367.08706000000001	92,480	0		4,319		329,363			(88,161)				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	CITI-	10/11/2023	10/11/2024	10,582		366.79334	90,650	0		2,490		357,743			(88,160)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	12/20/2023	12/20/2024	52,298		388.95735999999999	215,448	0		47,351		851,303			(168,097)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	11/21/2023	11/21/2024	25,279		386.64857999999998	97,200	0		13,619		426,612			(83,581)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	12/14/2023	12/13/2024	8,011		377.57643000000002	82,650	0		16,621		212,257			(66,029)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	10/19/2023	10/18/2024	10,042		365.94600000000003	91,700	0		4,294		352,178			(87,406)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	10/04/2023	10/04/2024	18,436		376.29975999999999	76,160	0		628		441,241			(75,532)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	12/06/2023	12/06/2024	13,360		377.97307999999998	113,760	0		20,627		347,093			(93,133)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	12/13/2023	12/13/2024	7,950		381.21600000000001	78,010	0		15,645		178,730			(62,365)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	10/04/2023	10/04/2024	5,761		349.22284000000002	111,200	0		916		293,719			(110,284)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	10/18/2023	10/18/2024	43,436		378.98502000000002	185,440	0		8,661		958,112			(176,779)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	11/02/2023	11/01/2024	4,829		364.71343999999999	57,290	0		4,893		179,171			(52,397)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	12/21/2023	12/20/2024	52,420		390.83620000000002	192,780	0		42,486		760,728			(150,294)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	10/25/2023	10/25/2024	12,908		366.04050000000001	117,900	0		7,774		455,937			(110,126)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	11/22/2023	11/22/2024	12,603		372.78107999999997	130,500	0		18,643		381,553			(111,857)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	11/01/2023	11/01/2024	39,449		379.55470000000003	154,560	0		13,163		880,301			(141,397)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	10/19/2023	10/18/2024	43,326		377.44716	181,200	0		8,486		1,022,595			(172,714)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	10/25/2023	10/25/2024	35,283		377.54462999999998	146,370	0		9,651		842,921			(136,719)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	11/21/2023	11/21/2024	12,639		371.69531999999998	129,600	0		18,158		395,528			(111,442)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	11/08/2023	11/08/2024	34,314		381.89828999999997	146,410	0		15,285		705,556			(131,125)				0/0
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML-	11/30/2023	12/04/2024	20,375		376.55228	179,580	0		31,231		548,947			(148,349)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	GS-	01/20/2023	01/17/2025	3,276		582.23946000000001	67,289	0		10,010		108,393			(57,279)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	08/10/2023	08/08/2025	1,912		602.66880000000003	34,000	0		14,545		62,217			(19,455)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML-	08/24/2023	08/22/2025	4,281		590.99649999999997	81,840	0		36,586		175,933			(45,254)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML-	09/08/2023	09/08/2025	2,529		591.19200000000001	48,100	0		22,565		113,592			(25,535)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	05/25/2023	05/23/2025	2,550		577.68271000000004	48,100	0		15,482		117,217			(32,618)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	07/20/2023	07/18/2025	2,816		608.91039000000001	55,650	0		22,199		78,198			(33,451)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	10/27/2022	10/25/2024	8,668		555.34721999999999	235,840	0		7,786		429,966			(228,054)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	03/30/2023	03/28/2025	1,742		582.71352000000002	32,220	0		7,889		65,792			(24,331)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	06/02/2023	06/02/2025	1,551		586.82108000000005	28,560	0		9,559		61,957			(19,001)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML-	11/10/2022	11/08/2024	3,486		581.45514000000003	73,080	0		3,820		118,040			(69,260)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML-	01/12/2023	01/10/2025	2,096		592.62338999999997	41,690	0		5,792		51,993			(35,898)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	11/03/2022	11/01/2024	2,751		554.78819999999996	80,640	0		3,439		139,474			(77,201)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	01/26/2023	01/24/2025	2,304		593.78039999999999	39,240	0		6,207		55,792			(33,033)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	08/17/2023	08/15/2025	2,137		588.99983999999995	42,460	0		18,573		91,062			(23,887)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	06/29/2023	06/27/2025	1,150		594.23907999999994	23,100	0		8,547		41,562			(14,553)				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)
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	09/21/2023	09/19/2025	5,065		588.21888000000001	101,660	0		49,362		229,684			(52,298)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	05/04/2023	05/02/2025	2,292		598.32620999999995	33,240	0		9,739		65,910			(23,501)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	05/11/2023	05/09/2025	2,285		600.68007999999998	33,480	0		10,132		63,247			(23,349)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	10/12/2023	10/10/2025	2,816		572.79744000000005	50,120	0		25,784		165,561			(24,336)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML-	10/20/2022	10/18/2024	1,802		567.39792	35,010	0		819		67,040			(34,191)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML-	11/16/2022	11/15/2024	2,526		583.18908999999996	49,660	0		3,070		69,537			(46,590)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	11/22/2023	11/21/2025	9,084		598.13751999999999	160,740	0		91,851		411,597			(68,889)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML-	10/13/2022	10/11/2024	2,198		569.54624000000001	39,820	0		548		75,478			(39,272)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	07/27/2023	07/25/2025	1,695		596.40283999999997	41,760	0		17,060		61,971			(24,700)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	02/09/2023	02/07/2025	3,291		584.24067000000002	76,840	0		13,635		109,394			(63,205)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML-	11/23/2022	11/22/2024	6,335		588.10739999999998	135,300	0		9,664		153,997			(125,636)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	10/05/2023	10/03/2025	3,030		557.47134000000005	68,100	0		34,378		223,030			(33,722)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	GS-	12/29/2023	12/29/2025	6,610		647.80449999999996	47,950	0		29,862		148,835			(18,088)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	11/02/2023	10/31/2025	6,118		581.23077999999998	110,360	0		59,962		326,083			(50,398)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	09/28/2023	09/26/2025	2,590		571.61854000000005	53,170	0		26,329		152,553			(26,841)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML-	01/06/2023	01/06/2025	951		600.02908000000002	17,500	0		2,329		22,833			(15,171)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	11/16/2023	11/14/2025	8,762		589.61279999999999	161,100	0		90,633		447,471			(70,467)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	04/27/2023	04/25/2025	2,088		598.51296000000002	35,310	0		10,005		58,664			(25,305)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML-	12/22/2022	12/20/2024	1,728		587.65416000000005	35,550	0		3,912		45,955			(31,638)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	12/21/2023	12/19/2025	6,297		616.81862000000001	78,210	0		47,765		200,047			(30,445)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	06/23/2023	06/23/2025	2,309		591.40722000000005	46,560	0		16,925		87,531			(29,635)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	12/29/2022	12/27/2024	2,675		595.52678000000003	50,820	0		6,082		54,568			(44,738)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	12/01/2022	11/29/2024	6,480		591.82776000000001	131,580	0		10,678		132,260			(120,902)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	04/06/2023	04/04/2025	1,145		592.68924000000004	19,440	0		4,947		35,085			(14,493)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	12/08/2022	12/06/2024	3,053		589.5	64,640	0		5,868		69,944			(58,772)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	10/19/2023	10/17/2025	5,007		570.73419000000001	100,250	0		52,538		304,844			(47,712)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	07/07/2023	07/07/2025	1,150		594.56700000000001	24,180	0		9,254		42,056			(14,926)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	02/24/2023	02/24/2025	4,060		587.56191999999999	83,790	0		16,781		127,315			(67,009)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	12/07/2023	12/05/2025	10,346		609.10400000000004	154,980	0		91,666		377,205			(63,314)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML-	06/08/2023	06/06/2025	1,544		586.93931999999995	29,760	0		10,152		62,936			(19,608)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML-	12/15/2022	12/13/2024	4,982		593.94496000000004	93,080	0		9,346		105,333			(83,734)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BAML-	12/14/2023	12/12/2025	3,410		615.42646000000002	50,400	0		30,295		115,548			(20,105)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	CITI-	10/06/2022	10/04/2024	4,599		563.65778	88,550	0		365		180,708			(88,185)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	03/23/2023	03/21/2025	2,178		568.76512000000002	37,950	0		8,926		106,748			(29,024)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	11/30/2023	11/28/2025	6,156		607.17312000000004	90,880	0		52,878		229,446			(38,002)				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)
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	09/14/2023	09/12/2025	4,611		598.59799999999996	90,480	0		43,062		176,354			(47,418)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	10/26/2023	10/24/2025	4,210		562.12505999999996	94,500	0		50,435		288,646			(44,065)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	05/18/2023	05/16/2025	1,732		593.33752000000004	28,260	0		8,824		56,236			(19,436)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	08/31/2023	08/29/2025	1,547		597.98724000000004	27,760	0		12,677		58,449			(15,083)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	04/13/2023	04/11/2025	1,904		595.54277999999999	33,500	0		8,847		56,636			(24,653)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	JPM-	04/20/2023	04/17/2025	5,516		593.56046000000003	100,630	0		27,445		171,275			(73,185)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	11/09/2023	11/07/2025	4,938		578.64374999999995	97,000	0		53,637		279,519			(43,363)				0/0
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	MS-	02/16/2023	02/14/2025	1,542		591.92798000000005	30,352	0		5,678		42,942			(24,674)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	10/26/2023	10/25/2024	3,261		181.43386000000001	7,452	0		493		11,953			(6,959)				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		85		16,076			(10,170)				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		1,462		14,239			(6,946)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	BAML-	12/29/2023	12/27/2024	4,185		191.55233999999999	9,280	0		2,230		18,079			(7,050)				0/0
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	BNP PARIBAS-	11/09/2023	11/08/2024	3,306		179.67509999999999	8,730	0		914		14,304			(7,816)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	12/20/2023	12/20/2024	8,153		195.45504	39,296	0		8,636		113,171			(30,660)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	11/15/2023	11/15/2024	8,214		194.39044000000001	37,760	0		4,668		121,838			(33,092)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	10/18/2023	10/18/2024	1,556		189.38852	9,660	0		451		18,318			(9,209)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/01/2023	11/01/2024	5,198		192.39	22,400	0		1,908		87,427			(20,492)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	10/25/2023	10/25/2024	2,084		189.24297999999999	11,948	0		788		41,511			(11,160)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/11/2023	10/11/2024	17,625		193.29581999999999	66,300	0		1,821		280,012			(64,479)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	11/21/2023	11/21/2024	7,172		194.42916	34,384	0		4,818		106,177			(29,566)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	11/29/2023	12/04/2024	7,174		194.94486000000001	32,480	0		5,633		102,027			(26,847)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	12/28/2023	12/27/2024	7,079		198.17555999999999	30,660	0		7,348		80,146			(23,312)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	10/04/2023	10/04/2024	6,259		192.67859999999999	23,928	0		197		103,221			(23,731)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	12/13/2023	12/13/2024	5,518		198.96129999999999	25,872	0		5,189		58,116			(20,683)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	12/06/2023	12/06/2024	3,053		198.5155	10,740	0		1,947		33,321			(8,793)				0/0
SPLV5UE - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/08/2023	11/08/2024	3,097		193.73	13,380	0		1,397		48,030			(11,983)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	11/15/2023	11/14/2025	1,027		190.30006	8,500	0		4,775		19,525			(3,725)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/22/2023	06/20/2025	1,501		199.42035999999999	9,570	0		3,449		16,491			(6,121)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	01/11/2023	01/10/2025	984		203.7567	5,980	0		830		6,483			(5,150)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	12/28/2023	12/26/2025	3,034		198.17555999999999	18,420	0		11,427		38,057			(6,993)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	05/03/2023	05/02/2025	2,487		201.87430000000001	14,400	0		4,213		20,840			(10,187)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	10/19/2022	10/18/2024	2,015		198.48223999999999	12,440	0		290		22,446			(12,150)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	12/20/2023	12/19/2025	2,548		193.88512	18,600	0		11,344		41,374			(7,256)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	07/12/2023	07/11/2025	1,000		201.11949999999999	5,718	0		2,223		9,752			(3,495)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	02/23/2023	02/21/2025	2,491		201.34222	14,700	0		2,891		21,838			(11,809)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML	11/16/2022	11/15/2024	2,980		201.54133999999999	17,640	0		1,090		24,639			(16,550)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML	05/10/2023	05/09/2025	4,469		201.79277999999999	26,910	0		8,132		39,484			(18,778)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML	11/29/2023	11/28/2025	1,025		194.1643	6,700	0		3,893		16,005			(2,807)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML	01/19/2023	01/17/2025	2,986		200.73905999999999	18,780	0		2,790		26,113			(15,990)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML	01/05/2023	01/03/2025	1,486		201.92	9,180	0		1,187		10,899			(7,993)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS	04/05/2023	04/04/2025	4,969		199.63007999999999	34,300	0		8,716		51,952			(25,584)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML	04/26/2023	04/25/2025	1,494		201.20160000000001	8,850	0		2,504		13,822			(6,346)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML	11/09/2022	11/08/2024	5,491		200.53032999999999	32,230	0		1,682		46,875			(30,548)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS	08/09/2023	08/08/2025	5,019		199.64850000000001	30,290	0		12,940		55,451			(17,350)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML	05/24/2023	05/23/2025	7,576		198.59399999999999	44,100	0		14,175		86,948			(29,925)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS	04/12/2023	04/11/2025	5,959		200.37309999999999	39,360	0		10,381		58,857			(28,979)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	CITI	10/11/2023	10/10/2025	3,629		193.68163999999999	23,310	0		11,975		58,948			(11,335)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS	08/16/2023	08/15/2025	3,034		198.1455	17,922	0		7,829		37,283			(10,093)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS	06/28/2023	06/27/2025	5,031		198.18366	32,300	0		11,935		60,533			(20,365)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML	04/19/2023	04/17/2025	6,450		201.33846	39,910	0		10,870		58,625			(29,040)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML	12/21/2022	12/20/2024	1,974		202.04204999999999	12,880	0		1,415		16,868			(11,465)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS	09/27/2023	09/26/2025	2,073		191.26300000000001	14,280	0		7,062		37,981			(7,218)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML	06/07/2023	06/06/2025	3,528		198.83688000000001	20,790	0		7,082		44,252			(13,708)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML	06/01/2023	05/30/2025	507		198.52	2,790	0		925		5,868			(1,865)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML	12/07/2022	12/06/2024	985		202.76703000000001	6,260	0		568		7,033			(5,692)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS	10/04/2023	10/03/2025	2,608		191.72	15,175	0		7,650		46,755			(7,525)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS	07/26/2023	07/25/2025	3,463		201.13925	23,177	0		9,455		33,999			(13,722)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS	12/06/2023	12/05/2025	1,526		196.94309999999999	9,084	0		5,366		20,895			(3,718)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML	05/17/2023	05/16/2025	3,002		199.44032000000001	18,900	0		5,893		32,185			(13,007)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML	08/02/2023	08/01/2025	6,479		201.262	39,260	0		16,394		62,895			(22,866)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS	09/20/2023	09/19/2025	9,127		197.41721999999999	52,866	0		25,634		118,865			(27,232)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML	11/22/2022	11/22/2024	6,418		200.71714	44,850	0		3,199		58,776			(41,651)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML	02/08/2023	02/07/2025	6,461		201.41121000000001	39,520	0		7,003		52,849			(32,517)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML	01/25/2023	01/24/2025	1,487		204.5745	7,530	0		1,189		9,092			(6,341)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS	11/21/2023	11/21/2025	1,537		195.60042000000001	9,414	0		5,372		22,644			(4,042)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS	12/13/2023	12/12/2025	1,505		198.5626	9,903	0		5,945		18,737			(3,958)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS	09/07/2023	09/05/2025	1,530		196.23604	8,766	0		4,088		21,350			(4,678)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS	02/01/2023	01/31/2025	494		203.47355999999999	2,790	0		468		3,421			(2,322)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	11/30/2022	11/29/2024	1,474		202.09536	10,200	0		827		12,751			(9,373)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/29/2023	03/28/2025	7,015		198.96132	44,660	0		10,920		77,133			(33,740)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	10/12/2022	10/11/2024	3,044		197.898439999999999	16,620	0		228		34,398			(16,392)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	07/06/2023	07/03/2025	9,001		199.58	57,420	0		21,750		98,231			(35,670)				0/0
SPLV5UE - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	08/23/2023	08/22/2025	1,522		195.29637	10,530	0		4,701		22,866			(5,829)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	12/13/2023	12/13/2024	5,677		252.53890000000001	19,740	0		3,959		56,535			(15,781)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	10/04/2023	10/04/2024	2,930		245.13192000000001	8,589	0		71		48,905			(8,518)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	11/29/2023	12/04/2024	4,502		244.10565	27,170	0		4,712		79,406			(22,458)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	10/18/2023	10/18/2024	9,548		246.90199999999999	32,430	0		1,515		141,834			(30,915)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	12/28/2023	12/27/2024	1,203		251.56388000000001	5,928	0		1,421		12,887			(4,507)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	11/08/2023	11/08/2024	2,078		240.36939000000001	12,150	0		1,268		44,365			(10,882)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	11/21/2023	11/21/2024	2,468		243.1	14,400	0		2,018		46,262			(12,382)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	12/28/2023	12/27/2024	1,203		259.04347999999999	2,931	0		702		5,832			(2,229)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	10/11/2023	10/11/2024	5,380		247.69130000000001	18,278	0		502		76,074			(17,776)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	12/06/2023	12/06/2024	3,681		250.83647999999999	12,420	0		2,252		40,845			(10,168)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	10/04/2023	10/04/2024	3,348		239.39784	17,144	0		141		75,081			(17,003)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	11/01/2023	11/01/2024	3,349		245.06010000000001	11,040	0		940		55,897			(10,100)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	12/06/2023	12/06/2024	2,863		244.48	17,010	0		3,084		49,452			(13,926)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	11/21/2023	11/21/2024	823		249.17750000000001	2,740	0		384		10,486			(2,356)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	10/25/2023	10/25/2024	5,838		239.82	33,796	0		2,228		128,426			(31,568)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	10/18/2023	10/18/2024	2,906		240.3982	17,640	0		824		62,010			(16,816)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	11/01/2023	11/01/2024	5,024		238.85	29,040	0		2,473		114,893			(26,567)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	10/11/2023	10/11/2024	2,897		234.6422	28,483	0		783		78,707			(27,701)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	12/13/2023	12/13/2024	4,055		246.62	23,900	0		4,793		62,737			(19,107)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	12/20/2023	12/20/2024	6,463		253.749	22,240	0		4,888		57,980			(17,352)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	11/15/2023	11/15/2024	1,651		241.72558000000001	10,080	0		1,246		33,203			(8,834)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	12/20/2023	12/20/2024	6,463		246.07463999999999	43,360	0		9,530		103,473			(33,830)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	11/15/2023	11/15/2024	1,651		247.78083000000001	5,760	0		712		23,285			(5,048)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	11/08/2023	11/08/2024	3,740		246.86586	12,060	0		1,259		55,708			(10,801)				0/0
SPMAES5E - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	11/29/2023	12/04/2024	2,865		250.45875000000001	9,870	0		1,712		32,712			(8,158)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	12/06/2023	12/05/2025	6,954		244.48	57,800	0		34,140		128,555			(23,660)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	11/16/2022	11/15/2024	395		255.14496	3,010	0		186		2,811			(2,824)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	06/28/2023	06/27/2025	2,820		247.9418	24,430	0		9,027		42,741			(15,403)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	07/26/2023	07/25/2025	795		251.68	6,840	0		2,790		9,791			(4,050)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	04/26/2023	04/25/2025	2,762		253.73349999999999	23,486	0		6,646		27,132			(16,841)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/02/2023	08/01/2025	2,405		249.44	19,920	0		8,318		34,028			(11,602)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	11/01/2023	10/31/2025	5,861		238.85	47,040	0		25,523		136,040			(21,517)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/23/2023	08/22/2025	812		246.44	6,126	0		2,735		13,566			(3,391)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/16/2023	08/15/2025	406		246.28	3,514	0		1,535		6,825			(1,979)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	02/08/2023	02/07/2025	3,164		255.34819999999999	23,370	0		4,141		24,807			(19,229)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	03/29/2023	03/28/2025	397		253.57239999999999	3,120	0		763		3,969			(2,357)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	05/03/2023	05/02/2025	1,574		255.19669999999999	13,040	0		3,815		14,319			(9,225)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	05/10/2023	05/09/2025	2,359		253.58695	21,444	0		6,480		23,731			(14,964)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	06/22/2023	06/20/2025	806		247.99180000000001	6,894	0		2,484		11,902			(4,409)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	12/29/2022	12/27/2024	1,979		251.59956	18,100	0		2,166		21,546			(15,934)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	09/20/2023	09/19/2025	408		245.25	3,430	0		1,663		7,257			(1,767)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	10/18/2023	10/17/2025	2,906		240.88	23,450	0		12,273		62,111			(11,177)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	12/20/2023	12/19/2025	6,867		247.31244000000001	59,330	0		36,185		113,333			(23,145)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	11/30/2022	11/29/2024	1,970		253.50623999999999	17,400	0		1,410		17,689			(15,990)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	05/17/2023	05/16/2025	3,582		251.04078999999999	30,780	0		9,598		42,941			(21,182)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	07/19/2023	07/18/2025	1,193		251.24850000000001	10,302	0		4,104		15,075			(6,198)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	07/12/2023	07/11/2025	3,602		249.62010000000001	31,140	0		12,105		48,886			(19,035)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	07/06/2023	07/03/2025	1,622		246.59	13,352	0		5,058		26,444			(8,294)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	02/15/2023	02/14/2025	1,988		251.52	16,750	0		3,129		22,539			(13,621)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	10/11/2023	10/10/2025	414		241.4084	3,386	0		1,740		8,795			(1,646)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	01/19/2023	01/17/2025	393		252.20249999999999	3,950	0		587		4,054			(3,363)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/30/2023	08/29/2025	5,243		247.69210000000001	42,432	0		19,351		82,486			(23,081)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	11/21/2023	11/21/2025	1,645		248.44820000000001	9,640	0		5,501		25,774			(4,139)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	11/09/2022	11/08/2024	2,799		249.60978	24,130	0		1,260		34,079			(22,870)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	11/15/2023	11/14/2025	1,651		240.99895000000001	14,440	0		8,113		35,915			(6,327)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	12/21/2022	12/20/2024	2,370		253.40315000000001	20,100	0		2,209		21,411			(17,891)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	10/19/2022	10/18/2024	1,204		249.75	10,350	0		242		15,350			(10,108)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	01/25/2023	01/24/2025	1,176		253.6688	11,035	0		1,743		10,573			(9,292)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	10/26/2022	10/25/2024	801		251.52846	6,139	0		202		8,211			(5,937)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	09/27/2023	09/26/2025	4,156		240.64	33,500	0		16,566		89,466			(16,934)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	10/12/2022	10/11/2024	801		249.95971	6,695	0		92		9,451			(6,603)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	06/07/2023	06/06/2025	1,208		248.41	10,163	0		3,462		17,324			(6,701)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	12/07/2022	12/06/2024	5,121		253.07848000000001	45,748	0		4,148		46,241			(41,601)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	03/22/2023	03/21/2025	1,996		252.19308000000001	15,178	0		3,565		21,374			(11,612)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	10/04/2023	10/03/2025	2,930		243.45948000000001	16,275	0		8,205		56,972			(8,070)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	01/11/2023	01/10/2025	4,707		253.65535	43,715	0		6,065		41,738			(37,650)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	12/13/2023	12/12/2025	4,866		246.1268	42,120	0		25,284		84,723			(16,836)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	12/14/2022	12/13/2024	787		252.6251	7,392	0		741		7,474			(6,651)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	11/22/2022	11/22/2024	3,558		252.98	30,690	0		2,189		33,399			(28,501)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	11/08/2023	11/07/2025	5,819		240.369390000001	47,180	0		26,053		127,313			(21,127)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	10/25/2023	10/24/2025	7,506		239.82	59,976	0		31,965		170,417			(28,011)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	10/05/2022	10/04/2024	2,389		249.86439999999999	21,864	0		90		28,417			(21,774)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	11/29/2023	11/28/2025	9,822		244.10565	82,560	0		47,971		184,331			(34,589)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	02/01/2023	01/31/2025	391		246.22946999999999	5,419	0		908		6,131			(4,511)				0/0
SPMAES5E - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	04/19/2023	04/17/2025	787		250.4658	8,256	0		2,249		9,691			(6,008)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	12/06/2023	12/06/2024	328		5490	43,200	0		7,833		147,327			(35,367)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	12/13/2023	12/13/2024	378		5555	51,450	0		10,318		145,514			(41,132)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/01/2023	11/01/2024	243		5397	25,090	0		2,137		131,491			(22,953)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	UBS-	12/28/2023	12/27/2024	411		5580	58,420	0		14,001		147,995			(44,419)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	12/06/2023	12/06/2024	237		5479	32,500	0		5,893		108,977			(26,607)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	12/20/2023	12/20/2024	180		5457	35,000	0		7,692		86,783			(27,308)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	11/21/2023	11/21/2024	293		5433	43,200	0		6,053		148,274			(37,147)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/01/2023	11/01/2024	1,085		5365	127,020	0		10,818		621,293			(116,202)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	11/08/2023	11/08/2024	277		5409	36,150	0		3,774		146,754			(32,376)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	UBS-	10/25/2023	10/25/2024	355		5367	41,990	0		2,769		202,815			(39,221)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	UBS-	11/15/2023	11/15/2024	294		5426	41,600	0		5,143		150,081			(36,457)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	12/13/2023	12/13/2024	683		5555	93,100	0		18,671		263,311			(74,429)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	10/11/2023	10/11/2024	511		5540	53,760	0		1,477		203,684			(52,283)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	UBS-	12/28/2023	12/27/2024	554		5585	77,190	0		18,500		196,461			(58,690)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	10/04/2023	10/04/2024	202		5433	26,290	0		217		102,275			(26,073)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	UBS-	10/18/2023	10/18/2024	221		5413	30,600	0		1,429		115,818			(29,171)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	10/11/2023	10/11/2024	219		5474	29,280	0		804		89,625			(28,476)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/29/2023	12/04/2024	328		5475	43,740	0		7,586		152,273			(36,154)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	11/21/2023	11/21/2024	695		5433	102,600	0		14,375		352,155			(88,225)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	12/20/2023	12/20/2024	359		5507	59,800	0		13,143		155,853			(46,657)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	11/08/2023	11/08/2024	185		5469	19,300	0		2,015		86,900			(17,285)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	UBS-	10/25/2023	10/25/2024	281		5372	32,400	0		2,136		158,624			(30,264)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/29/2023	12/04/2024	237		5459	33,540	0		5,817		113,842			(27,723)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	UBS-	10/18/2023	10/18/2024	460		5419	62,500	0		2,919		238,797			(59,581)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	BAML-	10/04/2023	10/04/2024	331		5449	40,500	0		334		161,962			(40,166)				0/0
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	UBS-	11/15/2023	11/15/2024	716		5421	103,740	0		12,825		369,696			(90,915)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/29/2023	11/28/2025	146		5470	27,680	0		16,083		71,398			(11,597)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	08/23/2023	08/22/2025	159		5705	25,830	0		11,531		45,206			(14,299)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/14/2023	06/13/2025	123		5697	22,050	0		7,724		34,314			(14,326)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/07/2023	06/06/2025	301		5583	69,292	0		23,605		111,326			(45,687)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/01/2023	10/31/2025	281		5397	43,350	0		23,521		154,813			(19,829)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/22/2023	03/21/2025	18		5518	3,920	0		921		7,597			(2,999)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	07/26/2023	07/25/2025	261		5735	50,550	0		20,623		67,057			(29,927)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	UBS-	10/18/2023	10/17/2025	74		5402	14,280	0		7,473		39,854			(6,807)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/01/2023	10/31/2025	468		5387	74,500	0		40,422		262,577			(34,078)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	05/17/2023	05/16/2025	18		5542	3,770	0		1,176		7,106			(2,594)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	UBS-	12/28/2023	12/26/2025	376		5557	78,120	0		48,462		155,206			(29,658)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	09/20/2023	09/19/2025	107		5595	20,760	0		10,066		40,050			(10,694)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/28/2023	06/27/2025	53		5690	9,720	0		3,592		15,128			(6,128)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/28/2023	06/27/2025	53		5695	9,480	0		3,503		14,891			(5,977)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	10/04/2023	10/03/2025	295		5422	54,240	0		27,344		153,835			(26,896)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	10/11/2023	10/10/2025	219		5452	42,600	0		21,885		108,556			(20,715)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	UBS-	04/26/2023	04/25/2025	36		5562	6,520	0		1,845		13,892			(4,675)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	09/13/2023	09/12/2025	247		5595	53,760	0		25,551		92,589			(28,209)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/07/2023	06/06/2025	53		5645	10,617	0		3,617		16,842			(7,000)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/03/2023	05/02/2025	36		5596	6,606	0		1,933		12,728			(4,673)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	09/07/2023	09/05/2025	672		5611	137,180	0		63,967		242,069			(73,213)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	09/27/2023	09/26/2025	161		5574	30,510	0		15,087		62,877			(15,423)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	12/20/2023	12/19/2025	126		5490	28,560	0		17,418		58,816			(11,142)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/02/2023	08/01/2025	649		5699	122,766	0		51,265		183,853			(71,501)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	11/08/2023	11/07/2025	370		5415	65,800	0		36,335		196,195			(29,465)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	04/19/2023	04/17/2025	71		5594	13,760	0		3,748		25,363			(10,012)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	09/20/2023	09/19/2025	303		5612	56,440	0		27,367		109,277			(29,073)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	12/20/2023	12/19/2025	467		5524	98,280	0		59,940		205,389			(38,340)				0/0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	12/13/2023	12/12/2025	234		5560	44,070	0		26,454		96,742			(17,616)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	UBS-	06/01/2023	05/30/2025	71		5653	12,800	0		4,243		22,047			(8,557)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	04/05/2023	04/04/2025	107		5573	22,320	0		5,672		39,942			(16,648)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	12/06/2023	12/05/2025	328		5484	61,920	0		36,574		156,471			(25,346)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/09/2023	08/08/2025	316		5697	58,500	0		24,991		90,398			(33,509)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	07/06/2023	07/03/2025	71		5658	13,320	0		5,045		22,087			(8,275)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/09/2023	08/08/2025	387		5743	63,822	0		27,265		97,631			(36,557)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	UBS-	10/25/2023	10/24/2025	412		5372	68,200	0		36,348		234,253			(31,852)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/29/2023	11/28/2025	347		5464	66,690	0		38,750		171,235			(27,940)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	07/12/2023	07/11/2025	123		5707	23,240	0		9,034		33,760			(14,206)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/10/2023	05/09/2025	89		5611	17,315	0		5,233		30,541			(12,082)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	UBS-	05/24/2023	05/23/2025	54		5527	10,860	0		3,491		22,639			(7,369)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	09/27/2023	09/26/2025	197		5568	37,730	0		18,658		77,762			(19,072)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	UBS-	10/18/2023	10/17/2025	368		5500	55,200	0		28,889		167,390			(26,311)				0/0
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	06/22/2023	06/20/2025	246		5675	48,860	0		17,608		72,750			(31,252)				
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	09/13/2023	09/12/2025	177		5742	26,500	0		12,595		45,957			(13,905)				
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	UBS-	07/19/2023	07/18/2025	139		5729	28,480	0		11,345		35,960			(17,135)				
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	07/26/2023	07/25/2025	348		5735	67,400	0		27,497		89,411			(39,903)				
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	UBS-	07/19/2023	07/18/2025	226		5735	45,630	0		18,177		57,486			(27,453)				
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	09/07/2023	09/05/2025	354		5651	65,600	0		30,589		116,073			(35,011)				
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	08/30/2023	08/29/2025	334		5653	68,970	0		31,453		108,507			(37,517)				
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	11/21/2023	11/21/2025	183		5465	33,500	0		19,117		89,106			(14,383)				
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/14/2023	06/13/2025	88		5674	16,600	0		5,815		26,112			(10,785)				
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/02/2023	08/01/2025	105		5716	18,942	0		7,910		28,473			(11,032)				
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	08/16/2023	08/15/2025	390		5658	68,420	0		29,887		124,730			(38,533)				
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	07/06/2023	07/03/2025	159		5675	28,710	0		10,875		47,514			(17,835)				
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	08/16/2023	08/15/2025	302		5635	55,930	0		24,431		101,867			(31,499)				
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/12/2023	04/11/2025	53		5612	10,260	0		2,706		18,075			(7,554)				
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	UBS-	11/15/2023	11/14/2025	165		5470	28,530	0		16,029		79,822			(12,501)				
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	UBS-	11/15/2023	11/14/2025	422		5377	91,770	0		51,558		238,712			(40,212)				
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	08/23/2023	08/22/2025	424		5671	75,360	0		33,643		131,628			(41,717)				
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	12/06/2023	12/05/2025	164		5440	34,470	0		20,360		84,532			(14,110)				
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/29/2023	03/28/2025	107		5580	21,060	0		5,149		39,297			(15,911)				

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	UBS-	10/25/2023	10/24/2025	131		5318	24,920	0		13,282		80,975			(11,638)				
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	10/11/2023	10/10/2025	310		5474	57,290	0		29,432		147,797			(27,858)				
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	BAML-	11/21/2023	11/21/2025	403		5438	78,760	0		44,944		205,662			(33,816)				
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	08/30/2023	08/29/2025	351		5676	68,800	0		31,376		107,933			(37,424)				
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	12/13/2023	12/12/2025	558		5555	106,640	0		64,013		233,248			(42,627)				
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	UBS-	12/28/2023	12/26/2025	554		5574	110,670	0		68,655		221,644			(42,015)				
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML-	09/27/2023	09/25/2026	161		5512	41,310	0		27,389		76,176			(13,921)				
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	05/10/2023	05/08/2026	89		5617	20,735	0		11,089		33,978			(9,646)				
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/29/2023	11/27/2026	347		5470	80,560	0		58,059		177,125			(22,501)				
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML-	11/21/2023	11/20/2026	439		5427	105,360	0		75,188		238,767			(30,172)				
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML-	04/19/2023	04/17/2026	71		5583	17,200	0		8,868		28,867			(8,332)				
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML-	05/17/2023	05/15/2026	18		5542	4,540	0		2,457		7,727			(2,083)				
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	UBS-	10/18/2023	10/16/2026	405		5413	91,740	0		62,588		224,259			(29,152)				
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	05/03/2023	05/01/2026	54		5608	11,841	0		6,257		20,837			(5,584)				
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	UBS-	11/15/2023	11/13/2026	477		5426	110,760	0		78,404		260,178			(32,356)				
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	08/16/2023	08/14/2026	373		5585	92,610	0		57,839		154,573			(34,771)				
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	07/06/2023	07/06/2026	194		5681	42,020	0		24,697		66,516			(17,323)				
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML-	04/05/2023	04/02/2026	125		5573	31,500	0		15,822		51,264			(15,678)				
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML-	10/04/2023	10/02/2026	331		5433	72,000	0		48,198		177,361			(23,802)				
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	04/12/2023	04/10/2026	53		5629	11,970	0		6,095		19,714			(5,875)				
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	03/29/2023	03/27/2026	107		5586	25,020	0		12,418		42,960			(12,602)				
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	UBS-	12/28/2023	12/28/2026	626		5580	150,500	0		112,531		271,032			(37,969)				
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	08/30/2023	08/28/2026	386		5653	95,040	0		60,575		141,981			(34,465)				
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	UBS-	07/19/2023	07/17/2026	243		5740	58,660	0		35,132		74,492			(23,528)				
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML-	12/20/2023	12/18/2026	575		5524	144,960	0		107,260		271,020			(37,700)				
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML-	11/08/2023	11/06/2026	407		5415	88,440	0		62,038		224,783			(26,402)				
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML-	10/11/2023	10/09/2026	328		5474	73,440	0		49,633		165,550			(23,807)				
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/14/2023	06/12/2026	211		5680	47,640	0		27,005		71,838			(20,635)				
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	07/26/2023	07/24/2026	383		5735	89,320	0		54,066		118,503			(35,254)				
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	12/13/2023	12/11/2026	540		5555	125,700	0		92,203		241,863			(33,497)				
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	UBS-	05/24/2023	05/22/2026	54		5527	13,110	0		7,179		24,405			(5,931)				
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/28/2023	06/26/2026	105		5690	23,760	0		13,773		35,395			(9,987)				
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	09/13/2023	09/11/2026	265		5686	56,550	0		36,768		92,081			(19,782)				

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 - 3YR	INDEX LIAB	EX5	Equity/Index	UBS-	10/25/2023	10/23/2026	449		5372	91,680	0		63,135		263,887			(28,545)				
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/01/2023	10/30/2026	299		5392	58,720	0		40,814		170,844			(17,906)				
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	UBS-	04/26/2023	04/24/2026	54		5556	12,240	0		6,389		23,059			(5,851)				
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	03/22/2023	03/20/2026	36		5535	8,920	0		4,370		15,769			(4,550)				
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	07/12/2023	07/10/2026	105		5735	22,740	0		13,473		32,283			(9,267)				
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	08/02/2023	07/31/2026	701		5693	161,040	0		98,512		236,535			(62,528)				
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	UBS-	06/01/2023	06/01/2026	89		5630	20,750	0		11,532		33,306			(9,218)				
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	08/09/2023	08/07/2026	387		5743	79,970	0		49,432		118,376			(30,538)				
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	06/07/2023	06/05/2026	318		5583	85,446	0		47,887		130,224			(37,559)				
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	08/23/2023	08/21/2026	478		5677	102,330	0		64,565		167,468			(37,765)				
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	09/20/2023	09/18/2026	339		5612	76,190	0		50,026		134,864			(26,164)				
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	BAML-	06/22/2023	06/22/2026	176		5675	42,400	0		24,378		60,714			(18,022)				
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	09/07/2023	09/04/2026	354		5623	84,000	0		54,126		137,881			(29,874)				
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	JPM-	12/06/2023	12/04/2026	364		5484	84,000	0		61,077		182,241			(22,923)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	07/26/2023	07/26/2027	435		5735	116,500	0		82,085		152,889			(34,415)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	07/06/2023	07/06/2027	194		5675	48,950	0		33,819		74,812			(15,131)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	10/11/2023	10/11/2027	401		5562	88,660	0		67,148		188,725			(21,512)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	09/07/2023	09/07/2027	425		5651	108,960	0		79,984		172,630			(28,976)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	03/22/2023	03/22/2027	36		5540	9,920	0		6,133		16,770			(3,787)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	09/20/2023	09/20/2027	374		5612	95,970	0		71,303		161,865			(24,667)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	UBS-	05/24/2023	05/24/2027	54		5555	14,310	0		9,465		25,050			(4,845)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	05/10/2023	05/10/2027	89		5617	23,640	0		15,409		37,283			(8,231)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	08/30/2023	08/30/2027	386		5574	122,540	0		89,280		176,362			(33,260)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	UBS-	10/25/2023	10/25/2027	505		5377	117,450	0		90,080		304,691			(27,370)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	12/20/2023	12/20/2027	611		5507	179,860	0		144,850		312,742			(35,010)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	09/27/2023	09/27/2027	179		5557	48,100	0		35,968		84,105			(12,132)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	UBS-	06/01/2023	06/01/2027	89		5630	23,900	0		15,939		36,718			(7,961)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	UBS-	04/26/2023	04/26/2027	54		5534	14,730	0		9,460		25,749			(5,270)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	04/05/2023	04/05/2027	125		5573	35,910	0		22,545		55,571			(13,365)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/28/2023	06/28/2027	70		5667	18,960	0		12,995		27,431			(5,965)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	06/07/2023	06/07/2027	354		5583	105,480	0		70,778		156,784			(34,702)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	07/12/2023	07/12/2027	140		5735	35,600	0		24,742		48,940			(10,858)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	10/04/2023	10/04/2027	331		5433	82,440	0		62,042		185,553			(20,398)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	UBS-	11/15/2023	11/15/2027	514		5421	136,920	0		106,983		294,056			(29,937)				

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	JPM-	06/14/2023	06/14/2027	176		5686	44,800	0		30,276		66,274			(14,524)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	11/08/2023	11/08/2027	462		5415	115,500	0		89,693		265,826			(25,807)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	09/13/2023	09/13/2027	301		5691	73,100	0		53,961		114,812			(19,139)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/29/2023	11/29/2027	420		5470	111,320	0		88,049		225,294			(23,271)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	05/17/2023	05/17/2027	36		5548	10,240	0		6,724		16,469			(3,516)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	08/09/2023	08/09/2027	422		5754	99,000	0		70,705		143,928			(28,295)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	05/03/2023	05/03/2027	54		5608	13,599	0		8,799		22,805			(4,800)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	UBS-	12/28/2023	12/28/2027	662		5580	182,780	0		148,203		307,547			(34,577)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/01/2023	11/01/2027	337		5392	76,320	0		58,901		199,275			(17,419)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	04/12/2023	04/12/2027	53		5629	13,650	0		8,635		21,772			(5,015)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	03/29/2023	03/29/2027	125		5580	33,390	0		20,803		55,072			(12,587)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	04/19/2023	04/19/2027	89		5600	23,900	0		15,234		38,194			(8,666)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	12/13/2023	12/13/2027	665		5555	177,230	0		141,881		318,951			(35,349)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	08/02/2023	08/02/2027	789		5687	205,290	0		145,631		300,174			(59,659)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	08/16/2023	08/16/2027	408		5641	104,650	0		75,242		167,726			(29,408)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	UBS-	10/18/2023	10/18/2027	442		5419	112,320	0		85,606		252,745			(26,714)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	12/06/2023	12/06/2027	401		5479	106,700	0		84,907		212,749			(21,793)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	06/22/2023	06/22/2027	281		5680	66,400	0		45,238		107,179			(21,162)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	BAML-	11/21/2023	11/19/2027	457		5433	123,500	0		96,969		257,454			(26,531)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	JPM-	08/23/2023	08/23/2027	531		5677	132,000	0		95,539		206,422			(36,461)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	UBS-	07/19/2023	07/19/2027	243		5735	67,900	0		47,516		85,866			(20,384)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	12/20/2023	12/20/2028	647		5512	208,800	0		176,307		344,557			(32,493)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	UBS-	12/28/2023	12/28/2028	733		5574	226,320	0		192,093		363,050			(34,227)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	UBS-	06/01/2023	06/01/2028	107		5630	31,860	0		23,376		47,463			(8,484)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	04/19/2023	04/19/2028	107		5600	31,920	0		22,668		49,203			(9,252)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	07/26/2023	07/26/2028	487		5735	146,160	0		111,642		188,479			(34,518)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	05/03/2023	05/03/2028	54		5602	15,171	0		10,890		24,695			(4,281)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	07/12/2023	07/12/2028	158		5707	46,620	0		35,252		63,231			(11,368)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	10/04/2023	10/04/2028	368		5330	117,600	0		94,338		240,571			(23,262)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	07/06/2023	07/06/2028	212		5669	60,240	0		45,353		89,441			(14,887)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	UBS-	07/19/2023	07/19/2028	278		5746	84,480	0		64,205		106,169			(20,275)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	08/02/2023	08/02/2028	841		5687	239,472	0		183,836		348,401			(55,636)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	09/20/2023	09/20/2028	410		5606	117,760	0		93,563		190,850			(24,197)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	08/23/2023	08/23/2028	548		5677	153,450	0		119,565		231,277			(33,885)				

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	05/10/2023	05/10/2028	107		5617	31,242	0		22,546		48,162			(8,696)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	UBS-	05/24/2023	05/24/2028	54		5555	15,900	0		11,596		26,592			(4,304)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	05/17/2023	05/17/2028	36		5542	11,420	0		8,285		17,631			(3,135)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/29/2023	11/29/2028	474		5470	138,580	0		115,420		265,413			(23,160)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	04/12/2023	04/12/2028	53		5624	15,210	0		10,743		23,720			(4,467)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	08/16/2023	08/16/2028	479		5641	138,240	0		107,183		211,971			(31,057)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	03/22/2023	03/22/2028	36		5546	10,740	0		7,462		17,672			(3,278)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	UBS-	11/15/2023	11/15/2028	551		5421	160,800	0		132,693		326,099			(28,107)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/14/2023	06/14/2028	176		5686	49,100	0		36,374		72,336			(12,726)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	04/05/2023	04/05/2028	143		5573	45,600	0		32,032		67,851			(13,568)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	06/22/2023	06/22/2028	281		5675	86,080	0		64,147		117,715			(21,933)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	12/13/2023	12/13/2028	719		5555	211,600	0		177,860		363,845			(33,740)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	09/07/2023	09/07/2028	460		5651	132,080	0		103,999		201,565			(28,081)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	UBS-	04/26/2023	04/26/2028	54		5551	15,990	0		11,416		26,664			(4,574)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	11/08/2023	11/08/2028	499		5415	138,780	0		113,990		297,097			(24,790)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	06/07/2023	06/07/2028	371		5583	119,742	0		88,248		175,721			(31,494)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	UBS-	10/25/2023	10/25/2028	486		5377	125,320	0		101,973		302,140			(23,347)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	08/30/2023	08/30/2028	439		5579	151,250	0		118,431		211,252			(32,819)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	12/06/2023	12/06/2028	419		5490	121,210	0		101,418		230,204			(19,792)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	11/21/2023	11/21/2028	531		5433	158,050	0		130,943		309,779			(27,107)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/01/2023	11/01/2028	449		5355	120,720	0		98,693		285,934			(22,027)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/28/2023	06/28/2028	105		5690	30,720	0		22,994		43,260			(7,726)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	JPM-	09/13/2023	09/13/2028	336		5782	80,370	0		63,547		122,655			(16,823)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	08/09/2023	08/09/2028	439		5760	113,225	0		87,354		164,331			(25,871)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	09/27/2023	09/27/2028	215		5535	65,640	0		52,404		109,829			(13,236)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	BAML-	10/11/2023	10/11/2028	438		5469	125,280	0		100,979		244,310			(24,301)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	UBS-	10/18/2023	10/18/2028	460		5413	129,250	0		104,675		274,278			(24,575)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	03/29/2023	03/29/2028	125		5580	36,610	0		25,577		58,930			(11,033)				
DOW INDUSTRIAL - CAPPED	INDEX LIAB	EX5	Equity/Index	TRU-	01/19/2024	01/17/2025	108		37599	0	100,040		30,012		141,087			(70,028)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	TRU-	02/22/2024	02/21/2025	348		2034	0	10,570		4,187		18,885			(6,383)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	TRU-	01/05/2024	01/03/2025	769		1992	0	38,550		10,066		62,256			(28,484)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	TRU-	03/14/2024	03/14/2025	2,560		2043	0	92,560		42,049		127,285			(50,511)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	TRU-	03/21/2024	03/21/2025	905		2111	0	39,140		18,540		48,561			(20,600)				
S&P 400 MIDCAP - CAPPED	INDEX LIAB	EX5	Equity/Index	TRU-	01/05/2024	01/03/2025	479		2805	0	16,380		4,277		27,262			(12,103)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	04/03/2024	04/03/2025	10,434		382.76096000000001	0	47,970		24,315		106,316			(23,655)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	04/04/2024	04/04/2025	7,240		375.93360000000001	0	49,680		25,459		111,029			(24,221)				

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	UBS-	04/03/2024	04/03/2025	19,797		371.92104999999998	0	179,080		90,773		370,449			(88,307)				
S&P MARC 5% EXCESS RETURN	INDEX LIAB	EX5	Equity/Index	UBS-	04/04/2024	04/04/2025	20,110		370.71230000000003	0	186,000		95,319		398,201			(90,681)				
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		25,582		115,753			(24,338)				
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		25,263		107,293			(24,577)				
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		16,999		320,821			(65,501)				
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	UBS-	04/03/2024	04/02/2026	1,873		370.79968000000002	0	23,450		17,676		42,275			(5,774)				
S&P MARC 5% EXCESS RETURN - 2Y	INDEX LIAB	EX5	Equity/Index	UBS-	04/04/2024	04/02/2026	1,877		369.59345000000002	0	23,940		18,120		44,142			(5,820)				
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	UBS-	02/22/2024	02/21/2025	352		5680	0	48,200		19,093		95,826			(29,107)				
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	UBS-	02/22/2024	02/21/2025	880		5692	0	115,500		45,752		230,941			(69,748)				
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	UBS-	01/04/2024	01/03/2025	216		5526	0	31,920		8,312		89,052			(23,608)				
SPPRISME - UNCAPPED - 1YR	INDEX LIAB	EX5	Equity/Index	UBS-	01/04/2024	01/03/2025	216		5543	0	30,120		7,843		85,535			(22,277)				
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	UBS-	02/22/2024	02/20/2026	211		5692	0	39,240		27,441		67,306			(11,799)				
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	UBS-	02/22/2024	02/20/2026	352		5641	0	74,000		51,749		125,091			(22,251)				
SPPRISME - UNCAPPED - 2YR	INDEX LIAB	EX5	Equity/Index	UBS-	01/04/2024	01/02/2026	342		5548	0	65,170		41,169		144,071			(24,001)				
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	UBS-	01/04/2024	01/04/2027	378		5548	0	88,200		66,635		172,422			(21,565)				
SPPRISME - UNCAPPED - 3YR	INDEX LIAB	EX5	Equity/Index	UBS-	02/22/2024	02/22/2027	475		5680	0	110,700		88,601		176,202			(22,099)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	UBS-	01/04/2024	01/04/2028	432		5543	0	116,640		95,265		211,597			(21,375)				
SPPRISME - UNCAPPED - 4YR	INDEX LIAB	EX5	Equity/Index	UBS-	02/22/2024	02/22/2028	616		5680	0	164,500		139,887		250,459			(24,613)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	UBS-	02/22/2024	02/22/2029	563		5675	0	167,680		147,628		247,683			(20,052)				
SPPRISME - UNCAPPED - 5YR	INDEX LIAB	EX5	Equity/Index	UBS-	01/04/2024	01/04/2029	504		5548	0	149,800		127,860		257,846			(21,940)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	04/17/2024	04/17/2025	48		37489	0	31,320		17,084		48,039			(14,236)				
DOW INDUSTRIAL - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	04/17/2024	04/17/2025	29		37640	0	49,170		26,820		108,593			(22,350)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	WF-	01/10/2024	01/10/2025	4,500		16793	0	62,550		17,356		19,003			(45,194)				
NASDAQ 100 - CLIQUET	INDEX LIAB	EX5	Equity/Index	WF-	01/11/2024	01/10/2025	4,500		16821	0	63,000		17,675		38,391			(45,325)				
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	WF-	04/04/2024	04/04/2025	2,100		0.99199999999999999	0	40,950		20,985		50,382			(19,965)				
RAINBOW OPTION	INDEX LIAB	EX5	Equity/Index	WF-	01/11/2024	01/10/2025	2,900		1.006	0	80,620		22,618		137,164			(58,002)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	04/03/2024	04/03/2025	241		2062	0	29,900		15,156		29,156			(14,744)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	04/24/2024	04/24/2025	301		2001	0	9,660		5,455		16,908			(4,205)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	04/17/2024	04/17/2025	513		1940	0	13,600		7,418		23,461			(6,182)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	02/28/2024	02/28/2025	245		2032	0	6,600		2,720		11,048			(3,880)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	01/10/2024	01/10/2025	355		1970	0	10,150		2,816		18,453			(7,334)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	03/27/2024	03/27/2025	236		2125	0	6,050		2,975		7,223			(3,075)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	04/03/2024	04/03/2025	337		2064	0	10,220		5,180		14,897			(5,040)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	03/20/2024	03/20/2025	289		2044	0	9,240		4,327		13,633			(4,913)				
RUSSELL 2000 - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	01/24/2024	01/24/2025	408		1930	0	10,880		3,437		18,052			(7,443)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	01/25/2024	01/24/2025	962		1984	0	42,370		13,497		64,693			(28,873)				
RUSSELL 2000 - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	04/04/2024	04/04/2025	1,217		2037	0	39,250		20,114		51,565			(19,136)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	01/24/2024	01/24/2025	292		2714	0	14,080		4,448		20,431			(9,632)				
S&P 400 MIDCAP - ASIAN	INDEX LIAB	EX5	Equity/Index	WF-	01/10/2024	01/10/2025	183		2734	0	9,850		2,733		15,732			(7,117)				
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	02/29/2024	02/28/2025	1,623		368.1515	0	12,300		5,111		26,108			(7,189)				
SP500LV5 DOUBLE EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	04/25/2024	04/25/2025	2,417		371.65519999999998	0	14,940		8,525		32,215			(6,415)				

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	WF-	01/10/2024	01/10/2025	6,304		381.98748000000001	0	58,420		16,210		151,432			(42,210)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	04/25/2024	04/25/2025	24,436		400.33	0	131,040		74,776		333,140			(56,264)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	02/29/2024	02/28/2025	26,784		397.72190000000001	0	133,650		55,533		344,715			(78,117)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	01/04/2024	01/03/2025	25,543		393.5813	0	107,880		28,091		338,658			(79,789)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	02/29/2024	02/28/2025	8,387		388.48110000000003	0	74,400		30,914		172,649			(43,486)				
SP500LV5 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	01/10/2024	01/10/2025	32,069		394.75688000000002	0	129,870		36,035		406,338			(93,835)				
SP500LV8 EUROPEAN	INDEX LIAB	EX5	Equity/Index	WF-	03/28/2024	03/27/2026	4,121		652.47735	0	66,700		49,933		90,886			(16,767)				
SPDR GOLD - CAPPED	INDEX LIAB	EX5	Equity/Index	WF-	02/23/2024	02/21/2025	2,651		182.9614	0	7,900		3,138		10,736			(4,762)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/27/2023	10/18/2024	50		4250	2,203,380			84,745		7,590,744			(1,525,417)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/03/2023	12/20/2024	25		4200	1,195,042			213,400		4,005,076			(768,241)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/04/2023	12/20/2024	25		4200	1,215,042			216,972		4,005,076			(781,099)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/11/2023	10/04/2024	100		4250	4,782,854			199,286		15,117,349			(3,587,140)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/11/2023	10/04/2024	125		4290	5,587,691			232,820		18,397,006			(4,190,768)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/18/2023	10/11/2024	225		4340	9,052,765			377,199		32,064,788			(6,789,574)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/19/2023	12/20/2024	25		4300	1,132,417			202,217		3,762,562			(727,983)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	UBS-	10/04/2023	10/04/2024	3,166		4263.75	129,600			1,394		672,652			(97,200)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	UBS-	10/04/2023	10/04/2024	1,524		4263.75	136,500			1,468		672,092			(102,375)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	10/11/2023	10/11/2024	2,856		4376.95	126,250			3,733		656,447			(94,688)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	WF-	10/11/2023	10/11/2024	2,170		4376.95	215,650			6,377		1,001,081			(161,738)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	10/18/2023	10/18/2024	3,129		4314.6000000000004	152,550			7,381		893,928			(114,413)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	WF-	10/18/2023	10/18/2024	2,202		4314.6000000000004	213,750			10,343		1,028,176			(160,313)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/24/2023	11/15/2024	25		4200	1,145,012			132,117		3,953,785			(792,701)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/25/2023	10/18/2024	125		4300	4,215,441			175,643		18,353,666			(3,161,581)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/25/2023	10/18/2024	125		4370	3,704,316			154,347		17,481,206			(2,778,237)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	10/25/2023	10/25/2024	3,702		4186.77000000000004	145,700			9,792		601,521			(109,275)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	MS-	10/25/2023	10/25/2024	2,150		4186.77000000000004	172,800			11,613		754,742			(129,600)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/01/2023	10/25/2024	100		4160	4,247,554			193,071		16,109,973			(3,475,271)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/01/2023	10/25/2024	150		4230	5,674,578			257,935		23,119,240			(4,642,837)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/08/2023	11/01/2024	150		4160	7,873,428			984,179		24,213,024			(5,905,071)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/08/2023	11/01/2024	50		4280	2,198,179			274,772		7,474,551			(1,648,635)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	11/01/2023	10/25/2024	3,658		4237.8599999999997	151,900			13,080		525,299			(113,925)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	WF-	11/01/2023	10/25/2024	2,006		4237.8599999999997	182,750			15,737		717,804			(137,063)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	11/08/2023	10/25/2024	2,738		4382.78	139,200			14,693		465,501			(104,400)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	MS-	11/08/2023	10/25/2024	1,939		4382.78	198,900			20,995		728,915			(149,175)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/15/2023	11/08/2024	225		4360	10,836,340			1,354,543		31,935,010			(8,127,255)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	11/15/2023	11/15/2024	2,998		4502.88	157,950			19,744		729,319			(118,463)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	WF-	11/15/2023	11/15/2024	1,777		4502.88	192,000			24,000		781,518			(144,000)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/22/2023	11/15/2024	125		4410	6,078,441			759,805		17,178,696			(4,558,831)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/22/2023	11/15/2024	125		4500	5,272,191			659,024		16,072,138			(3,954,143)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	11/22/2023	11/22/2024	3,292		4502.88	169,500			24,483		509,384			(127,125)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	UBS-	11/22/2023	11/22/2024	2,085		4502.88	246,050			35,541		807,228			(184,538)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/29/2023	11/22/2024	225		4540	9,018,790			1,127,349		28,167,834			(6,764,093)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/30/2023	12/20/2024	25		4500	1,078,789			248,951		3,280,271			(746,854)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/06/2023	11/29/2024	200		4560	7,763,303			1,058,632		24,751,686			(6,351,793)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	12/06/2023	12/06/2024	5,825		4549.34	283,550			51,832		433,262			(212,663)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	MS-	12/06/2023	12/06/2024	3,297		4549.34	348,000			63,613		866,867			(261,000)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/13/2023	12/06/2024	4,570		4570	9,807,190			2,043,165		27,756,250			(7,355,393)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	MS-	12/13/2023	12/13/2024	2,549		4707.09	135,600			27,339		366,147			(101,700)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	WF-	12/13/2023	12/13/2024	1,806		4707.09	188,700			38,044		590,600			(141,525)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/20/2023	12/13/2024	150		4620	7,243,128			1,508,985		17,869,952			(5,432,346)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/20/2023	12/13/2024	75		4710	3,152,817			656,837		8,289,919			(2,364,613)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	12/20/2023	12/20/2024	3,193		4698.35000000000004	162,000			35,710		382,087			(121,500)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	WF-	12/20/2023	12/20/2024	1,916		4698.35000000000004	200,700			44,240		556,549			(150,525)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/28/2023	12/20/2024	250		4730	10,774,377			2,244,662		27,316,522			(8,080,783)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	12/27/2023	12/27/2024	2,928		4781.58	162,400			38,854		490,933			(121,800)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	WF-	12/27/2023	12/27/2024	1,150		4781.58	133,650			31,975		416,355			(100,238)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/04/2024	12/27/2024	225		4770		7,978,617		1,813,322		23,899,786			(6,165,295)				

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-	01/04/2024	12/20/2024	50		4650		2,107,580		478,995		5,843,206			(1,628,584)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/10/2024	01/03/2025	75		4700		3,268,992		953,456		8,512,067			(2,315,536)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/10/2024	01/03/2025	125		4760		4,915,817		1,433,780		13,480,140			(3,482,037)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/18/2024	01/10/2025	50		4700		2,101,630		612,975		5,708,370			(1,488,654)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/18/2024	01/10/2025	125		4770		4,637,442		1,352,587		13,448,821			(3,284,855)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	01/03/2024	01/03/2025	3,295		4704.8100000000004		156,550		40,400		300,835			(116,150)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	WF-	01/03/2024	01/03/2025	1,807		4704.8100000000004		169,150		43,652		417,320			(125,498)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	01/10/2024	01/10/2025	1,881		4783.45		102,600		28,408		236,906			(74,192)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	WF-	01/10/2024	01/10/2025	1,881		4783.45		200,700		55,570		492,343			(145,130)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	01/17/2024	01/17/2025	2,532		4739.21		136,800		40,452		461,113			(96,348)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	WF-	01/17/2024	01/17/2025	1,372		4739.21		149,500		44,207		462,179			(105,293)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/24/2024	01/17/2025	225		4770		10,636,992		3,102,456		24,361,510			(7,534,536)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/24/2024	01/17/2025	25		4840		1,058,692		308,785		2,543,716			(749,907)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	01/24/2024	01/24/2025	2,157		4868.55		126,000		39,629		293,169			(86,371)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	UBS-	01/24/2024	01/24/2025	2,259		4868.55		247,500		77,843		620,707			(169,657)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/31/2024	01/24/2025	200		4860		8,266,104		2,410,947		20,072,508			(5,855,157)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	01/31/2024	01/31/2025	2,683		4846.10000000000004		143,000		47,667		381,717			(95,333)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BNP-	01/31/2024	01/31/2025	2,167		4846.10000000000004		228,900		76,300		608,135			(152,600)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/07/2024	01/31/2025	25		4850		1,237,992		393,907		2,544,997			(844,086)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/07/2024	01/31/2025	200		4910		9,058,904		2,882,379		19,254,856			(6,176,526)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	02/07/2024	02/07/2025	2,903		4995.06000000000004		163,850		57,913		108,085			(105,938)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BNP-	02/07/2024	02/07/2025	2,202		4995.06000000000004		255,200		90,200		305,988			(165,000)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/13/2024	12/20/2024	200		5000		6,678,729		1,669,682		16,796,986			(5,009,047)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/14/2024	02/07/2025	150		4940		6,450,980		2,419,117		14,105,814			(4,031,862)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/14/2024	02/07/2025	75		5000		2,919,942		1,094,978		6,643,588			(1,824,964)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	GS-	02/14/2024	02/14/2025	1,350		9999.99		149,850		55,978		346,755			(93,872)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	UBS-	02/14/2024	02/14/2025	1,000		9999.99		218,000		81,437		513,407			(136,563)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/22/2024	02/14/2025	25		4950		1,246,767		467,538		2,340,687			(779,230)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/22/2024	02/14/2025	175		5020		7,877,542		2,954,078		15,275,644			(4,923,464)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	02/21/2024	02/21/2025	2,610		4981.8		137,800		54,249		225,273			(83,551)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	UBS-	02/21/2024	02/21/2025	1,606		4981.8		172,800		68,028		314,240			(104,772)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	02/28/2024	02/28/2025	1,350		9999.99		144,450		59,772		341,084			(84,678)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BNP-	02/28/2024	02/28/2025	1,350		9999.99		290,250		120,103		653,959			(170,147)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/28/2024	02/21/2025	175		4990		8,248,892		3,093,334		15,829,450			(5,155,557)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/28/2024	02/21/2025	50		5090		2,019,980		757,492		4,074,189			(1,262,487)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/06/2024	02/28/2025	200		5080		8,912,704		3,646,106		16,574,869			(5,266,598)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/06/2024	02/28/2025	25		5140		1,016,242		415,736		1,939,045			(600,507)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	03/06/2024	03/06/2025	2,645		5104.76		137,700		59,596		100,895			(78,104)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	03/06/2024	03/06/2025	1,763		5104.76		188,100		81,409		227,806			(106,691)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/13/2024	03/07/2025	75		5090		3,682,842		1,687,969		6,185,707			(1,994,873)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/13/2024	03/07/2025	175		5140		8,003,367		3,668,210		13,661,542			(4,335,157)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	03/13/2024	03/13/2025	3,194		5165		161,700		73,026		279,573			(88,674)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	03/13/2024	03/13/2025	1,936		5165		203,000		91,677		369,364			(111,323)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/20/2024	03/14/2025	100		5120		4,797,455		2,198,833		8,031,509			(2,598,621)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/20/2024	03/14/2025	150		5160		6,773,780		3,104,649		11,521,783			(3,669,131)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	03/20/2024	03/20/2025	4,115		5224.62		212,850		100,131		299,305			(112,719)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	UBS-	03/20/2024	03/20/2025	1,818		5224.62		215,650		101,448		341,249			(114,202)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	03/27/2024	03/27/2025	3,144		5248.49		158,400		77,497		306,149			(80,903)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	UBS-	03/27/2024	03/27/2025	2,858		5248.49		301,500		147,508		556,283			(153,992)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/28/2024	03/21/2025	125		5150		6,380,442		2,924,369		9,772,261			(3,456,073)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/28/2024	03/21/2025	125		5240		5,622,942		2,577,182		8,799,572			(3,045,760)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	04/03/2024	01/03/2025	3,295		4704.8100000000004		300,700		123,287		302,010			(177,413)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	MS-	04/03/2024	01/03/2025	1,807		4704.8100000000004		324,700		133,127		423,605			(191,573)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	04/03/2024	01/10/2025	1,881		4783.45		180,900		74,169		240,784			(106,731)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	04/03/2024	01/10/2025	1,881		4783.45		342,000		140,220		490,287			(201,780)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	04/03/2024	01/17/2025	2,532		4739.21		237,600		97,416		457,733			(140,184)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	04/03/2024	01/17/2025	1,372		4739.21		256,750		105,268		463,296			(151,483)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	04/03/2024	01/24/2025	2,157		4868.55		171,150		70,172		292,831			(100,979)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	04/03/2024	01/24/2025	2,259		4868.55		352,000		144,320		613,822			(207,680)				

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-	04/03/2024	01/31/2025	2,683		4845.6499999999996		201,500		82,615		379,499			(118,885)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	04/03/2024	01/31/2025	2,167		4846.1000000000004		325,500		133,455		603,777			(192,045)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	04/03/2024	02/07/2025	2,903		4995.0600000000004		227,650		105,547		109,788			(122,103)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	MS-	04/03/2024	02/07/2025	2,202		4995.0600000000004		347,600		161,160		301,183			(186,440)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	04/03/2024	02/14/2025	2,700		5000.62		206,550		95,764		348,770			(110,786)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	MS-	04/03/2024	02/14/2025	2,000		5000.62		295,000		136,773		510,725			(158,227)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	04/03/2024	02/21/2025	2,610		4981.8		162,500		75,341		224,582			(87,159)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	04/03/2024	02/21/2025	1,606		4981.8		200,800		93,098		316,611			(107,702)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	04/03/2024	02/28/2025	2,663		5069.76		163,350		75,735		340,310			(87,615)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	04/03/2024	02/28/2025	2,663		5069.76		329,400		152,722		656,404			(176,678)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	04/03/2024	03/06/2025	2,645		5104.76		172,800		87,840		99,529			(84,960)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	04/03/2024	03/06/2025	1,763		5104.76		227,700		115,748		228,660			(111,953)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	04/03/2024	03/13/2025	3,194		5165.3100000000004		189,750		96,456		285,491			(93,294)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	04/03/2024	03/13/2025	1,936		5165.3100000000004		230,000		116,917		370,746			(113,083)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	04/03/2024	03/20/2025	4,115		5224.62		215,000		109,292		297,072			(105,708)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	MS-	04/03/2024	03/20/2025	1,818		5224.62		213,750		108,656		335,194			(105,094)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	04/03/2024	03/27/2025	3,144		5248.49		155,100		78,843		305,009			(76,258)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	04/03/2024	03/27/2025	2,858		5248.49		289,500		147,163		552,705			(142,338)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	SG-	04/03/2024	04/03/2025	6,812		5211.49		351,450		178,654		348,636			(172,796)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	04/03/2024	04/03/2025	4,317		5211.49		450,000		228,750		572,996			(221,250)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/04/2024	03/28/2025	100		5210		4,723,455		2,361,727		7,358,785			(2,361,727)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/04/2024	03/28/2025	125		5250		5,573,567		2,786,784		8,770,213			(2,786,784)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/04/2024	03/21/2025	25		5150		1,100,042		550,021		1,954,452			(550,021)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/10/2024	04/04/2025	75		5150		3,321,867		1,799,345		5,956,024			(1,522,522)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/10/2024	04/04/2025	150		5220		5,966,630		3,231,924		11,007,729			(2,734,705)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	04/10/2024	04/10/2025	6,685		5160.6400000000003		341,550		180,263		464,656			(161,288)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	04/10/2024	04/10/2025	3,294		5160.6400000000003		348,500		183,931		556,434			(164,569)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	04/12/2024	10/04/2024	3,166		4263.75		252,000		16,800		398,722			(235,200)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	04/12/2024	10/04/2024	1,524		4263.75		255,200		17,013		413,536			(238,187)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	04/12/2024	10/11/2024	2,856		4376.95		239,250		15,950		393,522			(223,300)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	04/12/2024	10/11/2024	2,170		4376.95		347,600		23,173		578,904			(324,427)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	04/12/2024	10/18/2024	3,129		4314.6000000000004		241,600		16,107		531,040			(225,493)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	04/12/2024	10/18/2024	2,202		4314.6000000000004		318,450		21,230		596,155			(297,220)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	04/12/2024	10/25/2024	3,702		4186.7700000000004		228,950		15,263		370,831			(213,687)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	04/12/2024	10/25/2024	2,150		4186.7700000000004		264,000		17,600		459,551			(246,400)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	04/12/2024	11/01/2024	3,658		4237.8599999999997		214,700		42,940		321,082			(171,760)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	04/12/2024	11/01/2024	2,006		4237.8599999999997		254,500		50,900		423,379			(203,600)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	04/12/2024	11/08/2024	2,738		4382.78		193,200		38,640		270,047			(154,560)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	04/12/2024	11/08/2024	1,939		4382.78		274,500		54,900		430,380			(219,600)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	04/12/2024	11/15/2024	2,998		4502.88		211,200		42,240		429,881			(168,960)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	04/12/2024	11/15/2024	1,777		4502.88		250,000		50,000		490,176			(200,000)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	04/12/2024	11/22/2024	3,292		4556.62		153,900		30,780		305,732			(123,120)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	04/12/2024	11/22/2024	2,085		4556.62		230,450		46,090		467,904			(184,360)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	04/12/2024	12/06/2024	5,825		4549.34		316,800		95,040		259,988			(221,760)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	04/12/2024	12/06/2024	3,297		4549.34		394,200		118,260		520,485			(275,940)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	04/12/2024	12/13/2024	2,549		4707.09		110,600		33,180		212,213			(77,420)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	04/12/2024	12/13/2024	1,806		4707.09		176,000		52,800		343,630			(123,200)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	04/12/2024	12/20/2024	3,193		4698.3500000000004		124,200		37,260		231,822			(86,940)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	04/12/2024	12/20/2024	1,916		4698.3500000000004		168,300		50,490		342,663			(117,810)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	04/12/2024	12/27/2024	2,928		4781.58		123,250		36,975		300,053			(86,275)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	04/12/2024	12/27/2024	1,150		4781.58		116,200		34,860		264,632			(81,340)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/12/2024	04/17/2025	5,150		5150		2,223,230		1,204,250		4,028,432			(1,018,980)				

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-	04/15/2024	01/17/2025	5,050		5050		2,229,865		867,170		4,122,041			(1,362,695)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/16/2024	10/18/2024	5,050		5050		753,192		62,766		1,803,234			(690,426)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/17/2024	04/11/2025	75		5150		2,836,692		1,536,542		6,003,569			(1,300,151)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/17/2024	04/11/2025	200		5200		6,978,504		3,780,023		15,149,341			(3,198,481)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	04/17/2024	04/17/2025	8,861		5022		431,650		236,208		1,652,647			(195,442)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	UBS-	04/17/2024	04/17/2025	4,381		5022		446,600		244,389		1,367,503			(202,211)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/18/2024	04/17/2025	50		4950		2,467,390		1,336,503		4,903,991			(1,130,887)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/22/2024	03/21/2025	50		4975		2,202,580		1,101,290		4,681,920			(1,101,290)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/24/2024	04/17/2025	125		5010		5,904,692		3,198,375		11,596,686			(2,706,317)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/24/2024	04/17/2025	125		5060		5,495,692		2,976,833		11,048,073			(2,518,859)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	GS-	04/24/2024	04/24/2025	7,493		5071.63		376,200		212,135		1,366,778			(164,065)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	04/24/2024	04/24/2025	3,648		5071.63		386,650		218,028		1,114,498			(168,622)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/01/2024	04/25/2025	150		5030		6,476,480		3,827,011		13,730,381			(2,649,469)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/01/2024	04/25/2025	100		5080		4,003,055		2,365,441		8,717,386			(1,637,613)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	05/01/2024	05/01/2025	4,782		5018.39000000000003		240,000		140,645		810,372			(99,355)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	05/01/2024	05/01/2025	4,583		5018.39000000000003		462,300		270,918		1,234,617			(191,382)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/02/2024	05/16/2025	50		5000		2,437,580		1,523,487		4,778,016			(914,092)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/08/2024	05/02/2025	150		5040		7,851,830		4,907,393		13,672,713			(2,944,436)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/08/2024	05/02/2025	75		5120		3,516,717		2,197,948		6,316,571			(1,318,769)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	05/08/2024	05/08/2025	3,952		5187.67		211,150		127,712		264,804			(83,438)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	05/08/2024	05/08/2025	4,819		5187.67		500,000		302,419		730,012			(197,581)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/15/2024	05/09/2025	200		5200		9,969,904		6,231,190		15,579,070			(3,738,714)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	05/15/2024	05/15/2025	4,898		5308.1509999999998		280,800		175,123		687,071			(105,677)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	UBS-	05/15/2024	05/15/2025	4,710		5308.1509999999998		535,000		333,656		1,107,665			(201,344)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/22/2024	05/16/2025	100		5230		4,840,355		3,025,222		7,588,148			(1,815,133)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/22/2024	05/16/2025	125		5300		5,442,817		3,401,761		8,757,747			(2,041,056)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	05/22/2024	05/22/2025	6,595		5307.01		395,500		254,098		1,179,381			(141,402)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	MS-	05/22/2024	05/22/2025	3,109		5307.01		435,600		279,861		975,782			(155,739)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/23/2024	10/18/2024	25		5250		575,720		0		1,310,642			(575,720)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	WF-	05/29/2024	05/29/2025	5,221		5266.95		305,250		201,859		882,527			(103,391)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	05/29/2024	05/29/2025	2,468		5266.95		345,800		228,674		743,507			(117,126)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/30/2024	05/23/2025	75		5270		3,176,442		1,985,276		5,480,812			(1,191,166)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/30/2024	05/23/2025	150		5310		5,962,130		3,726,331		10,467,227			(2,235,799)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/05/2024	05/30/2025	100		5240		5,077,655		3,462,037		7,602,625			(1,615,617)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/05/2024	05/30/2025	75		5300		3,496,842		2,384,211		5,330,421			(1,112,632)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	06/05/2024	06/05/2025	3,082		5354.03		183,150		124,644		49,853			(58,506)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	06/05/2024	06/05/2025	3,455		5354.03		392,200		266,914		218,869			(125,286)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/12/2024	06/06/2025	100		5290		5,394,255		3,820,930		7,242,267			(1,573,324)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/12/2024	06/06/2025	100		5350		4,960,055		3,513,372		6,754,286			(1,446,683)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	06/12/2024	06/12/2025	4,612		5421.03		277,500		194,250		198,314			(83,250)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	06/12/2024	06/12/2025	4,058		5421.03		528,000		369,600		465,248			(158,400)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/20/2024	06/13/2025	100		5360		5,365,255		3,800,389		6,727,971			(1,564,866)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/20/2024	06/13/2025	125		5430		6,082,817		4,308,662		7,714,828			(1,774,155)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	06/20/2024	06/20/2025	4,294		5473.17		258,500		186,694		671,829			(71,806)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	06/20/2024	06/20/2025	3,289		5473.17		435,600		314,600		834,871			(121,000)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/21/2024	06/20/2025	50		5400		2,559,535		1,813,004		3,228,364			(746,531)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/26/2024	06/20/2025	225		5470		10,256,292		7,264,873		13,294,573			(2,991,418)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	06/26/2024	06/26/2025	5,385		5477.9		321,550		237,590		723,346			(83,960)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BNP-	06/26/2024	06/26/2025	3,377		5477.9		434,750		321,232		765,861			(113,518)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/03/2024	06/27/2025	200		5470		9,836,704		7,601,090		11,941,321			(2,235,615)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	07/03/2024	07/03/2025	3,522		5537.02		220,350		167,040		204,891			(53,310)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	07/03/2024	07/03/2025	2,709		5537.02		370,500		280,863		346,531			(89,637)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/10/2024	07/03/2025	100		5480		5,485,555		4,342,731		5,944,257			(1,142,824)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/10/2024	07/03/2025	75		5540		3,797,817		3,006,605		4,116,355			(791,212)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	07/10/2024	07/10/2025	3,017		5633.91		187,000		145,277		90,366			(41,723)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	07/10/2024	07/10/2025	2,574		5633.91		362,500		281,620		231,212			(80,880)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/17/2024	07/11/2025	175		5580		8,312,242		6,580,525		9,197,158			(1,731,717)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/17/2024	07/11/2025	50		5630		2,209,780		1,749,409		2,445,490			(460,371)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	07/17/2024	07/17/2025	4,116		5588.27		232,300		184,841		485,939			(47,459)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	07/17/2024	07/17/2025	3,042		5588.27		382,500		304,355		580,406			(78,145)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/18/2024	01/17/2025	25		5500		850,392		496,062		1,080,248			(354,330)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/24/2024	07/18/2025	75		5540		3,089,367		2,445,749		4,210,061			(643,618)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/24/2024	07/18/2025	150		5630		5,357,780		4,241,575		7,429,517			(1,116,204)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	07/24/2024	07/24/2025	3,685		5427.13		196,000		159,645		534,680			(36,355)				

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	WF-	07/24/2024	07/24/2025	3,593		5427.13		430,950		351,016		878,105			(79,934)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/25/2024	07/18/2025	50		5500		2,252,780		1,783,451		2,957,363			(469,329)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/31/2024	07/25/2025	125		5420		6,638,692		5,255,631		8,232,470			(1,383,061)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/31/2024	07/25/2025	100		5560		4,365,555		3,456,064		5,523,090			(909,491)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	UBS-	07/31/2024	07/31/2025	3,803		5522.3		205,800		171,500		546,722			(34,300)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	BAML-	07/31/2024	07/31/2025	2,897		5522.3		374,400		312,000		707,066			(62,400)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/06/2024	06/20/2025	50		5200		2,500,080		2,125,068		4,040,646			(375,012)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/07/2024	08/01/2025	25		5350		1,031,542		902,600		1,797,404			(128,943)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/07/2024	08/01/2025	200		5460		6,785,704		5,937,491		12,666,799			(848,213)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/07/2024	07/18/2025	50		5200		2,468,180		2,131,610		4,147,677			(336,570)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	WF-	08/07/2024	08/07/2025	3,462		5199.5		160,200		136,515		469,723			(23,685)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	WF-	08/07/2024	08/07/2025	2,596		5199.5		272,700		232,381		571,350			(40,319)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/08/2024	08/15/2025	25		5250		1,336,292		1,169,256		2,023,376			(167,037)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/14/2024	08/08/2025	150		5200		9,230,862		8,077,004		12,672,490			(1,153,858)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/14/2024	08/08/2025	100		5330		5,232,210		4,578,183		7,401,548			(654,026)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	08/14/2024	08/14/2025	4,033		5455.21		189,200		164,787		496,776			(24,413)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	08/14/2024	08/14/2025	2,841		5455.21		344,100		299,700		609,368			(44,400)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/21/2024	08/15/2025	100		5370		6,301,455		5,513,773		7,139,982			(787,682)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/21/2024	08/15/2025	125		5520		6,526,817		5,710,965		7,490,863			(815,852)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	08/21/2024	08/21/2025	3,914		5620.85		222,200		197,710		495,730			(24,490)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	08/21/2024	08/21/2025	2,491		5620.85		348,600		310,179		525,838			(38,421)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/28/2024	08/22/2025	200		5600		8,947,504		7,829,066		10,917,312			(1,118,438)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	WF-	08/28/2024	08/28/2025	3,845		5592.18		195,650		177,768		446,251			(17,882)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	WF-	08/28/2024	08/28/2025	2,325		5592.18		288,600		262,223		456,598			(26,377)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/29/2024	02/21/2025	25		5550		863,217		647,413		1,060,246			(215,804)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	09/04/2024	09/04/2025	3,080		5520.07		151,300		140,373		344,483			(10,927)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	09/04/2024	09/04/2025	2,083		5520.07		293,250		272,071		420,008			(21,179)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/05/2024	08/29/2025	125		5590		5,073,442		4,842,831		6,979,870			(230,611)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/05/2024	08/29/2025	100		5630		3,810,855		3,637,634		5,297,559			(173,221)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/05/2024	10/04/2024	30		5200		1,076,350		538,175		1,687,043			(538,175)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/05/2024	10/04/2024	30		5425		508,610		254,305		1,013,511			(254,305)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/05/2024	05/16/2025	25		5500		939,992		881,243		1,350,383			(58,750)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/05/2024	10/04/2024	60		5550		488,375		244,187		1,290,815			(244,187)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/11/2024	09/05/2025	25		5410		1,256,292		1,203,947		1,742,614			(52,346)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/11/2024	09/05/2025	175		5520		7,522,642		7,209,199		10,746,135			(313,443)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	09/11/2024	09/11/2025	3,421		5554.13		153,900		145,778		370,111			(8,123)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	MS-	09/11/2024	09/11/2025	2,341		5554.13		293,800		278,294		449,859			(15,506)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/16/2024	10/11/2024	20		5100		1,098,475		549,237		1,333,276			(549,237)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/16/2024	10/11/2024	20		5325		669,395		334,697		887,048			(334,697)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/16/2024	10/11/2024	40		5450		897,265		448,632		1,288,487			(448,632)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/18/2024	09/12/2025	100		5480		5,716,655		5,478,461		6,488,482			(238,194)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/18/2024	09/12/2025	125		5590		6,185,817		5,928,075		7,101,012			(257,742)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	09/18/2024	09/18/2025	4,183		5618.26		202,100		195,363		446,513			(6,737)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	JPM-	09/18/2024	09/18/2025	2,759		5618.26		387,500		374,583		521,394			(12,917)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	09/25/2024	09/25/2025	3,845		5722.26		195,800		193,081		379,153			(2,719)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Citi-	09/25/2024	09/25/2025	3,408		5722.26		456,300		449,963		565,776			(6,338)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/26/2024	09/19/2025	150		5630		8,041,130		7,706,083		8,171,531			(335,047)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/26/2024	09/19/2025	75		5710		3,606,042		3,455,791		3,670,629			(150,252)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/30/2024	10/18/2024	25		5175		1,455,052		727,526		1,494,456			(727,526)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/30/2024	10/25/2024	30		5250		1,554,890		777,445		1,595,644			(777,445)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/30/2024	10/18/2024	25		5400		905,067		452,534		949,545			(452,534)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/30/2024	10/25/2024	30		5425		1,047,710		523,855		1,100,044			(523,855)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/30/2024	10/18/2024	50		5550		1,115,830		557,915		1,212,625			(557,915)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/30/2024	10/25/2024	60		5600		1,158,275		579,137		1,276,702			(579,137)				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/30/2024	02/21/2025	50		5650		1,636,430		1,472,787		1,734,665			(163,643)				
0159999999 - Purchased Options - Hedging Other - Call Options and Warrants										361,111,381	790,512,962	0	640,601,854	XXX	2,030,961,361	0	0	(495,106,298)	0	0	XXX	XXX
0219999999 - Purchased Options - Hedging Other - Subtotal - Hedging Other										361,111,381	790,512,962	0	640,601,854	XXX	2,030,961,361	0	0	(495,106,298)	0	0	XXX	XXX
0439999999 - Purchased Options - Total Purchased Options - Subtotal - Call Options and Warrants										361,111,381	790,512,962	0	640,601,854	XXX	2,030,961,361	0	0	(495,106,298)	0	0	XXX	XXX
0499999999 - Purchased Options - Total Purchased Options - Subtotal - Total Purchased Options										361,111,381	790,512,962	0	640,601,854	XXX	2,030,961,361	0	0	(495,106,298)	0	0	XXX	XXX
Written Options - Hedging Other - Call Options and Warrants																						
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/11/2023	10/04/2024	50		4360	(2,015,871)			(83,995)		(7,009,027)			1,511,903				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/11/2023	10/04/2024	50		4470	(1,668,221)			(69,509)		(6,459,377)			1,251,165				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/11/2023	10/04/2024	100		4580	(2,692,146)			(112,173)		(11,819,458)			2,019,110				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/11/2023	10/04/2024	25		4690	(527,633)			(21,985)		(2,680,040)			395,725				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/18/2023	10/11/2024	75		4460	(2,447,808)			(101,992)		(9,789,842)			1,835,856				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/18/2023	10/11/2024	75		4550	(2,053,158)			(85,548)		(9,116,029)			1,539,869				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/18/2023	10/11/2024	75		4650	(1,647,108)			(68,630)		(8,367,356)			1,235,331				

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-	10/25/2023	10/18/2024	50		4390	(1,422,021)			(59,251)		(6,892,774)			1,066,515				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/25/2023	10/18/2024	50		4480	(1,178,821)			(49,118)		(6,444,096)			884,115				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/25/2023	10/18/2024	75		4600	(1,330,533)			(55,439)		(8,768,872)			997,900				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	10/25/2023	10/18/2024	75		4690	(1,044,933)			(43,539)		(8,096,043)			783,700				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/01/2023	10/25/2024	50		4240	(1,860,171)			(84,553)		(7,656,618)			1,521,958				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/01/2023	10/25/2024	50		4330	(1,587,071)			(72,140)		(7,208,484)			1,298,512				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/01/2023	10/25/2024	75		4450	(1,873,833)			(85,174)		(9,916,594)			1,533,136				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/01/2023	10/25/2024	75		4540	(1,528,458)			(69,475)		(9,244,678)			1,250,557				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/08/2023	11/01/2024	75		4400	(2,699,808)			(337,476)		(10,317,660)			2,024,856				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/08/2023	11/01/2024	75		4470	(2,369,883)			(296,235)		(9,796,430)			1,777,412				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/08/2023	11/01/2024	50		4540	(1,370,971)			(171,371)		(6,183,725)			1,028,228				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/15/2023	11/08/2024	75		4460	(3,085,308)			(385,664)		(9,903,157)			2,313,981				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/15/2023	11/08/2024	50		4560	(1,725,121)			(215,640)		(6,108,485)			1,293,840				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/15/2023	11/08/2024	75		4660	(2,122,458)			(265,307)		(8,424,230)			1,591,844				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/15/2023	11/08/2024	25		4770	(552,008)			(69,001)		(2,538,313)			414,006				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/22/2023	11/15/2024	25		4540	(986,333)			(123,292)		(3,116,249)			739,750				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/22/2023	11/15/2024	75		4620	(2,564,883)			(320,610)		(8,760,885)			1,923,662				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/22/2023	11/15/2024	100		4720	(2,802,846)			(350,356)		(10,705,054)			2,102,135				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/22/2023	11/15/2024	50		4850	(1,040,721)			(130,090)		(4,721,977)			780,540				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/29/2023	11/22/2024	50		4650	(1,641,471)			(205,184)		(5,724,081)			1,231,103				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/29/2023	11/22/2024	50		4740	(1,368,171)			(171,021)		(5,288,185)			1,026,128				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/29/2023	11/22/2024	100		4850	(2,129,346)			(266,168)		(9,517,551)			1,597,010				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	11/29/2023	11/22/2024	25		4980	(379,133)			(47,392)		(2,069,572)			284,350				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/06/2023	11/29/2024	50		4660	(1,615,121)			(220,244)		(5,703,737)			1,321,462				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/06/2023	11/29/2024	50		4750	(1,345,021)			(183,412)		(5,270,264)			1,100,471				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/06/2023	11/29/2024	75		4860	(1,568,433)			(213,877)		(7,116,096)			1,283,264				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/06/2023	11/29/2024	25		5000	(361,483)			(49,293)		(2,040,773)			295,759				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/13/2023	12/06/2024	50		4680	(1,806,421)			(376,338)		(5,638,644)			1,354,815				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/13/2023	12/06/2024	50		4770	(1,521,671)			(317,015)		(5,208,131)			1,141,253				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/13/2023	12/06/2024	100		4880	(2,402,246)			(500,468)		(9,371,694)			1,801,685				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/13/2023	12/06/2024	25		5010	(435,108)			(90,647)		(2,037,690)			326,331				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/20/2023	12/13/2024	25		4730	(1,016,258)			(211,720)		(2,715,696)			762,193				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/20/2023	12/13/2024	75		4830	(2,560,908)			(533,523)		(7,436,084)			1,920,681				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/20/2023	12/13/2024	100		4940	(2,753,946)			(573,739)		(8,881,246)			2,065,460				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/20/2023	12/13/2024	25		5090	(490,683)			(102,226)		(1,872,815)			368,012				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/28/2023	12/20/2024	50		4840	(1,788,921)			(372,692)		(4,944,587)			1,341,690				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/28/2023	12/20/2024	50		4930	(1,511,221)			(314,838)		(4,523,843)			1,133,415				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/28/2023	12/20/2024	125		5055	(2,901,434)			(604,465)		(9,865,119)			2,176,075				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	12/28/2023	12/20/2024	25		5190	(418,458)			(87,179)		(1,666,310)			313,843				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/04/2024	12/27/2024	75		4890		(2,110,683)		(479,701)		(7,123,523)			1,630,982				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/04/2024	12/27/2024	50		5000		(1,106,720)		(251,527)		(4,239,461)			855,193				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/04/2024	12/27/2024	75		5100		(1,299,558)		(295,354)		(5,672,828)			1,004,204				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/04/2024	12/27/2024	25		5240		(293,908)		(66,797)		(1,576,245)			227,110				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/10/2024	01/03/2025	50		4830		(1,738,020)		(506,923)		(5,063,964)			1,231,098				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/10/2024	01/03/2025	50		4950		(1,372,870)		(400,420)		(4,506,303)			972,450				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/10/2024	01/03/2025	75		5070		(1,571,208)		(458,269)		(5,933,710)			1,112,939				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/10/2024	01/03/2025	25		5170		(406,233)		(118,485)		(1,751,861)			287,748				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/18/2024	01/10/2025	50		4890		(1,479,270)		(431,454)		(4,820,186)			1,047,816				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/18/2024	01/10/2025	50		5000		(1,166,770)		(340,308)		(4,313,145)			826,462				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/18/2024	01/10/2025	50		5090		(937,970)		(273,575)		(3,903,112)			664,396				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/18/2024	01/10/2025	25		5240		(309,758)		(90,346)		(1,615,813)			219,412				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/24/2024	01/17/2025	50		4890		(1,944,820)		(567,239)		(4,855,651)			1,377,581				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/24/2024	01/17/2025	75		5000		(2,383,233)		(695,110)		(6,524,775)			1,688,123				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/24/2024	01/17/2025	100		5090		(2,639,745)		(769,926)		(7,881,702)			1,869,820				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/24/2024	01/17/2025	25		5240		(462,933)		(135,022)		(1,635,551)			327,911				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/31/2024	01/24/2025	50		5000		(1,615,670)		(471,237)		(4,374,976)			1,144,433				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/31/2024	01/24/2025	75		5100		(1,987,983)		(579,828)		(5,882,988)			1,408,154				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	01/31/2024	01/24/2025	75		5190		(1,632,258)		(476,075)		(5,279,740)			1,156,183				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/07/2024	01/31/2025	75		5030		(2,788,683)		(887,308)		(6,399,655)			1,901,375				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/07/2024	01/31/2025	75		5150		(2,234,733)		(711,051)		(5,591,233)			1,523,681				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/07/2024	01/31/2025	75		5250		(1,817,583)		(578,322)		(4,929,241)			1,239,261				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/14/2024	02/07/2025	50		5100		(1,633,370)		(612,514)		(3,978,776)			1,020,856				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/14/2024	02/07/2025	50		5200		(1,345,670)		(504,626)		(3,535,069)			841,044				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/14/2024	02/07/2025	100		5290		(2,222,345)		(833,379)		(6,284,944)			1,388,966				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/14/2024	02/07/2025	25		5440		(388,158)		(145,559)		(1,253,080)			242,598				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/22/2024	02/14/2025	50		5140		(1,853,420)		(695,033)		(3,827,963)			1,158,388				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/22/2024	02/14/2025	75		5260		(2,237,208)		(838,953)		(4,952,589)			1,398,255				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/22/2024	02/14/2025	75		5360		(1,828,083)		(685,531)		(4,309,453)			1,142,552				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/28/2024	02/21/2025	25		5120		(960,708)		(360,265)		(1,970,428)			600,442				

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/28/2024	02/21/2025	75		5230		(2,375,058)		(890,647)		(5,186,290)			1,484,411				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/28/2024	02/21/2025	100		5330		(2,606,245)		(977,342)		(6,053,977)			1,628,903				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	02/28/2024	02/21/2025	25		5450		(502,783)		(188,543)		(1,262,179)			314,239				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/06/2024	02/28/2025	50		5220		(1,781,370)		(728,742)		(3,527,986)			1,052,628				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/06/2024	02/28/2025	50		5320		(1,491,920)		(610,331)		(3,097,967)			881,589				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/06/2024	02/28/2025	100		5420		(2,457,145)		(1,005,196)		(5,356,382)			1,451,950				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/06/2024	02/28/2025	25		5580		(433,083)		(177,170)		(1,017,346)			255,912				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/13/2024	03/07/2025	50		5250		(1,931,670)		(885,349)		(3,424,774)			1,046,321				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/13/2024	03/07/2025	75		5370		(2,365,383)		(1,084,134)		(4,372,690)			1,281,249				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/13/2024	03/07/2025	100		5480		(2,566,645)		(1,176,379)		(4,924,658)			1,390,266				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/13/2024	03/07/2025	25		5630		(468,658)		(214,801)		(937,427)			253,856				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/20/2024	03/14/2025	75		5270		(2,863,908)		(1,312,624)		(5,048,082)			1,551,283				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/20/2024	03/14/2025	75		5390		(2,338,533)		(1,071,828)		(4,289,852)			1,266,705				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/20/2024	03/14/2025	75		5500		(1,903,458)		(872,418)		(3,617,343)			1,031,040				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/20/2024	03/14/2025	25		5670		(443,333)		(203,194)		(878,821)			240,138				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/28/2024	03/21/2025	75		5350		(2,849,358)		(1,305,956)		(4,581,126)			1,543,402				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/28/2024	03/21/2025	125		5480		(3,810,808)		(1,746,620)		(6,302,558)			2,064,188				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	03/28/2024	03/21/2025	50		5580		(1,265,370)		(579,961)		(2,127,454)			685,409				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/04/2024	03/28/2025	75		5370		(2,774,433)		(1,387,216)		(4,504,823)			1,387,216				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/04/2024	03/28/2025	75		5480		(2,300,283)		(1,150,141)		(3,832,135)			1,150,141				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/04/2024	03/28/2025	75		5600		(1,838,433)		(919,216)		(3,128,678)			919,216				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/10/2024	04/04/2025	50		5290		(1,775,270)		(961,605)		(3,371,966)			813,665				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/10/2024	04/04/2025	50		5380		(1,519,320)		(822,965)		(2,996,816)			696,355				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/10/2024	04/04/2025	75		5520		(1,745,133)		(945,280)		(3,648,976)			799,853				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/10/2024	04/04/2025	50		5640		(904,370)		(489,867)		(1,973,500)			414,503				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/17/2024	04/11/2025	75		5300		(2,198,433)		(1,190,818)		(5,045,406)			1,007,615				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/17/2024	04/11/2025	75		5430		(1,714,608)		(928,746)		(4,241,788)			785,862				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/17/2024	04/11/2025	100		5550		(1,771,645)		(959,641)		(4,705,056)			812,004				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/17/2024	04/11/2025	25		5710		(303,633)		(164,468)		(878,935)			139,165				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/24/2024	04/17/2025	75		5140		(2,916,483)		(1,579,761)		(6,107,352)			1,336,721				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/24/2024	04/17/2025	75		5260		(2,388,108)		(1,293,558)		(5,338,834)			1,094,549				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/24/2024	04/17/2025	75		5400		(1,836,783)		(994,924)		(4,467,690)			841,859				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	04/24/2024	04/17/2025	25		5520		(475,858)		(257,756)		(1,249,619)			218,101				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/01/2024	04/25/2025	50		5190		(1,670,470)		(987,096)		(3,885,038)			683,374				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/01/2024	04/25/2025	100		5300		(2,739,345)		(1,618,704)		(6,842,478)			1,120,641				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/01/2024	04/25/2025	75		5390		(1,718,283)		(1,015,349)		(4,575,844)			702,934				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/01/2024	04/25/2025	25		5550		(400,208)		(236,486)		(1,208,139)			163,721				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/08/2024	05/02/2025	25		5160		(1,105,333)		(690,833)		(2,019,746)			414,500				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/08/2024	05/02/2025	75		5270		(2,795,208)		(1,747,005)		(5,361,560)			1,048,203				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/08/2024	05/02/2025	75		5380		(2,313,258)		(1,445,786)		(4,680,919)			867,472				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/08/2024	05/02/2025	50		5510		(1,201,120)		(750,700)		(2,602,554)			450,420				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/15/2024	05/09/2025	50		5340		(2,023,270)		(1,264,544)		(3,311,698)			758,726				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/15/2024	05/09/2025	100		5450		(3,373,645)		(2,108,528)		(5,735,965)			1,265,117				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/15/2024	05/09/2025	50		5550		(1,405,670)		(878,544)		(2,478,328)			527,126				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/22/2024	05/16/2025	50		5420		(1,795,020)		(1,121,888)		(3,015,918)			673,133				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/22/2024	05/16/2025	125		5540		(3,616,558)		(2,260,349)		(6,366,397)			1,356,209				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/22/2024	05/16/2025	50		5660		(1,136,470)		(710,294)		(2,099,868)			426,176				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/30/2024	05/23/2025	50		5420		(1,643,620)		(1,027,263)		(3,044,535)			616,358				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/30/2024	05/23/2025	75		5530		(1,996,383)		(1,247,739)		(3,922,351)			748,644				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/30/2024	05/23/2025	75		5660		(1,506,858)		(941,786)		(3,197,005)			565,072				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	05/30/2024	05/23/2025	25		5820		(337,558)		(210,973)		(792,036)			126,584				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/05/2024	05/30/2025	25		5380		(1,032,283)		(703,829)		(1,614,473)			328,454				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/05/2024	05/30/2025	50		5500		(1,689,370)		(1,151,843)		(2,755,948)			537,527				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/05/2024	05/30/2025	75		5640		(1,942,833)		(1,324,659)		(3,345,775)			618,174				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/05/2024	05/30/2025	25		5750		(512,333)		(349,318)		(921,662)			163,015				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/12/2024	06/06/2025	50		5480		(2,044,120)		(1,447,918)		(2,862,361)			596,202				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/12/2024	06/06/2025	100		5610		(3,285,745)		(2,327,403)		(4,741,419)			958,342				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/12/2024	06/06/2025	50		5710		(1,362,370)		(965,012)		(2,012,418)			397,358				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/20/2024	06/13/2025	50		5540		(2,066,570)		(1,463,821)		(2,661,539)			602,750				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/20/2024	06/13/2025	75		5650		(2,588,658)		(1,833,633)		(3,383,333)			755,025				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/20/2024	06/13/2025	75		5750		(2,160,558)		(1,530,395)		(2,859,313)			630,163				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/20/2024	06/13/2025	25		5920		(509,658)		(361,007)		(684,244)			148,650				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/26/2024	06/20/2025	50		5610		(1,826,820)		(1,293,998)		(2,426,649)			532,823				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/26/2024	06/20/2025	50		5730		(1,475,820)		(1,045,373)		(2,000,991)			430,448				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/26/2024	06/20/2025	100		5850		(2,328,845)		(1,649,599)		(3,214,046)			679,247				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	06/26/2024	06/20/2025	25		6000		(417,958)		(296,053)		(586,235)			121,904				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/03/2024	06/27/2025	50		5600		(2,021,220)		(1,561,852)		(2,495,499)			459,368				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/03/2024	06/27/2025	50		5730		(1,620,320)		(1,252,066)		(2,034,036)			368,255				

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-	07/03/2024	06/27/2025	75		5850		(1,930,533)		(1,491,775)		(2,460,480)			438,757				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/03/2024	06/27/2025	25		6000		(464,883)		(359,227)		(602,373)			105,655				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/10/2024	07/03/2025	50		5660		(2,124,870)		(1,682,189)		(2,305,073)			442,681				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/10/2024	07/03/2025	50		5790		(1,719,970)		(1,361,643)		(1,859,791)			358,327				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/10/2024	07/03/2025	50		5880		(1,462,770)		(1,158,026)		(1,574,641)			304,744				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/10/2024	07/03/2025	25		6040		(530,408)		(419,906)		(563,508)			110,502				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/17/2024	07/11/2025	50		5720		(1,922,570)		(1,522,035)		(2,128,588)			400,535				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/17/2024	07/11/2025	50		5840		(1,572,420)		(1,244,833)		(1,732,456)			327,588				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/17/2024	07/11/2025	100		5960		(2,520,245)		(1,995,194)		(2,747,026)			525,051				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/17/2024	07/11/2025	25		6120		(454,208)		(359,581)		(483,771)			94,627				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/24/2024	07/18/2025	50		5680		(1,637,420)		(1,296,291)		(2,298,908)			341,129				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/24/2024	07/18/2025	50		5820		(1,265,970)		(1,002,226)		(1,828,060)			263,744				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/24/2024	07/18/2025	100		5980		(1,814,645)		(1,436,594)		(2,698,650)			378,051				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/24/2024	07/18/2025	25		6100		(343,658)		(272,062)		(521,455)			71,595				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/31/2024	07/25/2025	50		5540		(2,247,170)		(1,779,010)		(2,835,827)			468,160				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/31/2024	07/25/2025	50		5680		(1,809,620)		(1,432,616)		(2,329,182)			377,004				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/31/2024	07/25/2025	50		5810		(1,442,420)		(1,141,916)		(1,891,174)			300,504				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	07/31/2024	07/25/2025	75		5960		(1,610,508)		(1,274,985)		(2,153,737)			335,522				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/07/2024	08/01/2025	50		5560		(1,424,170)		(1,246,149)		(2,790,648)			178,021				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/07/2024	08/01/2025	50		5700		(1,081,820)		(946,593)		(2,289,753)			135,228				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/07/2024	08/01/2025	100		5830		(1,618,345)		(1,416,052)		(3,715,660)			202,293				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/07/2024	08/01/2025	25		5990		(271,308)		(237,394)		(691,389)			33,913				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/14/2024	08/08/2025	25		5340		(1,289,269)		(1,128,110)		(1,830,593)			161,159				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/14/2024	08/08/2025	75		5470		(3,214,566)		(2,812,746)		(4,734,866)			401,821				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/14/2024	08/08/2025	100		5570		(3,655,190)		(3,198,292)		(5,565,627)			456,899				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/14/2024	08/08/2025	50		5740		(1,339,643)		(1,172,187)		(2,183,283)			167,455				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/21/2024	08/15/2025	25		5560		(1,234,233)		(1,079,954)		(1,424,139)			154,279				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/21/2024	08/15/2025	100		5700		(4,004,545)		(3,503,977)		(4,698,998)			500,568				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/21/2024	08/15/2025	75		5850		(2,318,883)		(2,029,022)		(2,783,478)			289,860				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/21/2024	08/15/2025	25		6000		(573,458)		(501,775)		(707,773)			71,682				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/28/2024	08/22/2025	50		5730		(1,815,470)		(1,588,536)		(2,274,869)			226,934				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/28/2024	08/22/2025	50		5870		(1,406,920)		(1,231,055)		(1,822,022)			175,865				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/28/2024	08/22/2025	75		5980		(1,682,658)		(1,472,326)		(2,248,470)			210,332				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	08/28/2024	08/22/2025	25		6140		(386,458)		(338,150)		(546,041)			48,307				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/05/2024	08/29/2025	50		5730		(1,603,320)		(1,530,442)		(2,302,488)			72,878				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/05/2024	08/29/2025	50		5870		(1,223,670)		(1,168,049)		(1,850,264)			55,621				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/05/2024	08/29/2025	100		5990		(1,879,545)		(1,794,111)		(2,998,739)			85,434				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/05/2024	08/29/2025	25		6140		(323,883)		(309,161)		(559,408)			14,722				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/05/2024	10/04/2024	60		5675		(150,445)		(75,223)		(614,247)			75,223				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/05/2024	10/04/2024	60		5700		(110,605)		(55,303)		(496,949)			55,303				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/11/2024	09/05/2025	50		5610		(1,864,270)		(1,786,592)		(2,742,823)			77,678				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/11/2024	09/05/2025	50		5760		(1,431,870)		(1,372,209)		(2,225,755)			59,661				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/11/2024	09/05/2025	75		5900		(1,614,858)		(1,547,572)		(2,674,455)			67,286				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/11/2024	09/05/2025	25		6040		(389,283)		(373,062)		(694,129)			16,220				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/16/2024	10/11/2024	40		5550		(574,535)		(287,268)		(915,470)			287,268				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/16/2024	10/11/2024	40		5575		(501,615)		(250,808)		(826,004)			250,808				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/18/2024	09/12/2025	50		5670		(2,203,520)		(2,111,707)		(2,557,824)			91,813				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/18/2024	09/12/2025	100		5810		(3,521,345)		(3,374,622)		(4,180,173)			146,723				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/18/2024	09/12/2025	50		5930		(1,414,720)		(1,355,773)		(1,721,624)			58,947				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/18/2024	09/12/2025	25		6090		(506,808)		(485,691)		(643,870)			21,117				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/26/2024	09/19/2025	50		5800		(2,099,270)		(2,011,801)		(2,149,362)			87,470				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/26/2024	09/19/2025	50		5930		(1,691,020)		(1,620,561)		(1,749,065)			70,459				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/26/2024	09/19/2025	100		6030		(2,810,545)		(2,693,439)		(2,938,306)			117,106				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/26/2024	09/19/2025	25		6180		(513,783)		(492,375)		(551,452)			21,408				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/30/2024	10/18/2024	50		5650		(691,420)		(345,710)		(794,653)			345,710				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/30/2024	10/18/2024	50		5675		(596,220)		(298,110)		(697,965)			298,110				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/30/2024	10/25/2024	60		5750		(491,905)		(245,953)		(600,713)			245,953				
S & P 500 (SPX)	INDEX LIAB	EX5	EQUITY/INDEX	Wolverine-	09/30/2024	10/25/2024	60		5800		(325,465)		(162,733)		(419,739)			162,733				
0649999999 - Written Options - Hedging Other - Call Options and Warrants										(76,213,575)	(251,075,985)	0	(164,208,683)	XXX	(779,392,103)	0	0	153,996,911	0	0	XXX	XXX
Written Options - Hedging Other - Put Options																						
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	Wolverine-	02/13/2024	12/20/2024	200		5,000.00		(4,467,482)		(1,116,870)		(713,999)			3,350,611				
0659999999 - Written Options - Hedging Other - Put Options										0	(4,467,482)	0	(1,116,870)	XXX	(713,999)	0	0	3,350,611	0	0	XXX	XXX
0709999999 - Written Options - Hedging Other - Subtotal - Hedging Other										(76,213,575)	(255,543,467)	0	(165,325,553)	XXX	(780,106,102)	0	0	157,347,522	0	0	XXX	XXX
0929999999 - Written Options - Total Written Options - Subtotal - Call Options and Warrants										(76,213,575)	(251,075,985)	0	(164,208,683)	XXX	(779,392,103)	0	0	153,996,911	0	0	XXX	XXX
0939999999 - Written Options - Total Written Options - Subtotal - Put Options										0	(4,467,482)	0	(1,116,870)	XXX	(713,999)	0	0	3,350,611	0	0	XXX	XXX
0989999999 - Written Options - Total Written Options - Subtotal - Total Written Options										(76,213,575)	(255,543,467)	0	(165,325,553)	XXX	(780,106,102)	0	0	157,347,522	0	0	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)
Swaps - Hedging Other - Interest Rate																						
FSWP: OIS 0.719500 10/12/2024		N/A	Interest Rate	JPM-	04/20/2023	10/12/2024		78,000,000	5.0916740000000003			3,078,966	143,697		143,697	(2,576,571)				71,204		0/0
SWP: OIS 3.231000 8/26/2025		N/A	Interest Rate	JPM-	08/24/2022	08/26/2025		20,000,000	-4.960064			(409,754)	(126,676)		(126,676)	206,232				95,161		0/0
SWP: OIS 2.990000 8/9/2025		N/A	Interest Rate	JPM-	08/05/2022	08/09/2025		30,000,000	-4.960064			(568,169)	(252,036)		(252,036)	359,981				138,969		0/0
SWP: OIS 2.638000 8/1/2025		N/A	Interest Rate	JPM-	07/28/2022	08/01/2025		50,000,000	-4.960064			(1,089,006)	(560,415)		(560,415)	723,886				228,598		0/0
1119999999 - Swaps - Hedging Other - Interest Rate										0	0	1,012,037	(795,430)	XXX	(795,430)	(1,286,472)	0	0	0	533,932	XXX	XXX
1169999999 - Swaps - Hedging Other - Subtotal - Hedging Other										0	0	1,012,037	(795,430)	XXX	(795,430)	(1,286,472)	0	0	0	533,932	XXX	XXX
1359999999 - Swaps - Total Swaps - Subtotal - Interest Rate										0	0	1,012,037	(795,430)	XXX	(795,430)	(1,286,472)	0	0	0	533,932	XXX	XXX
1409999999 - Swaps - Total Swaps - Subtotal - Total Swaps										0	0	1,012,037	(795,430)	XXX	(795,430)	(1,286,472)	0	0	0	533,932	XXX	XXX
Forwards - Hedging Other																						
EURO/USD FX FWRD	FX BONDS	D1	CURRENCY	CITI-	08/13/2024	10/16/2024		2,309,266	0.90937999999999997				34,439		34,439		34,439					
EURO/USD FX FWRD	FX BONDS	D1	CURRENCY	CITI-	06/04/2024	10/28/2024		172,000	0.91296600000000006				3,564		3,564		3,564					
EURO/USD FX FWRD	FX BONDS	D1	CURRENCY	CITI-	06/04/2024	10/28/2024		474,000	0.91296600000000006				9,821		9,821		9,821					
EURO/USD FX FWRD	FX BONDS	D1	CURRENCY	CITI-	06/04/2024	10/28/2024		129,000	0.91296600000000006				2,673		2,673		2,673					
USD/GB FX FWRD	FX BONDS	D1	CURRENCY	BAML-	09/12/2024	10/18/2024		224,245,000	0.76270000000000004				(677,639)		(677,639)		(677,639)					
USD/GB FX FWRD	FX BONDS	D1	CURRENCY	BAML-	09/12/2024	10/18/2024		3,179,000	0.76270000000000004				(96,063)		(96,063)		(96,063)					
USD/EURO FX FWRD	FX BONDS	D1	CURRENCY	BAML-	09/12/2024	10/18/2024		1,531,000	0.90276299999999998				(12,767)		(12,767)		(12,767)					
USD/EURO FX FWRD	FX BONDS	D1	CURRENCY	GS-	04/24/2024	10/28/2024		8,599,000	0.92745500000000003				(325,300)		(325,300)		(325,300)					
USD/EURO FX FWRD	FX BONDS	D1	CURRENCY	GS-	04/24/2024	10/28/2024		2,345,000	0.92745500000000003				(88,711)		(88,711)		(88,711)					
USD/EURO FX FWRD	FX BONDS	D1	CURRENCY	GS-	04/24/2024	10/28/2024		3,127,000	0.92745500000000003				(118,294)		(118,294)		(118,294)					
USD/EURO FX FWRD	FX BONDS	D1	CURRENCY	BARCLAYS-	09/26/2024	10/28/2024		73,000	0.893841				198		198		198					
USD/EURO FX FWRD	FX BONDS	D1	CURRENCY	BARCLAYS-	09/26/2024	10/28/2024		97,000	0.893841				264		264		264					
USD/EURO FX FWRD	FX BONDS	D1	CURRENCY	BARCLAYS-	09/26/2024	10/28/2024		269,000	0.893841				731		731		731					
1439999999 - Forwards - Hedging Other										0	0	0	(1,267,086)	XXX	(1,267,086)	0	(1,267,086)	0	0	0	XXX	XXX
1479999999 - Forwards - Subtotal - Forwards										0	0	0	(1,267,086)	XXX	(1,267,086)	0	(1,267,086)	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										284,897,806	534,969,496	1,012,037	473,213,785	XXX	1,248,792,744	(1,286,472)	(1,267,086)	(337,758,775)	0	533,932	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										284,897,806	534,969,496	1,012,037	473,213,785	XXX	1,248,792,744	(1,286,472)	(1,267,086)	(337,758,775)	0	533,932	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																					
	45		DEC 24 EMINI SP500	Index Liab	N/A	EQUITY/INDEX	12/20/2024	BAML -	09/19/2024	5,787.7500	5,814.2500						59,625	59,625	657,000		
	67		DEC 24 EMINI SP500	Index Liab	N/A	EQUITY/INDEX	12/20/2024	BAML -	09/23/2024	5,776.7500	5,814.2500						125,625	125,625	978,200		
	20		DEC 24 EMINI SP500	Index Liab	N/A	EQUITY/INDEX	12/20/2024	BAML -	09/24/2024	5,767.7500	5,814.2500						46,500	46,500	292,000		
	34		DEC 24 EMINI SP500	Index Liab	N/A	EQUITY/INDEX	12/20/2024	BAML -	09/24/2024	5,787.7500	5,814.2500						45,050	45,050	496,400		
	1		DEC 24 EMINI SP500	Index Liab	N/A	EQUITY/INDEX	12/20/2024	BAML -	09/25/2024	5,776.7500	5,814.2500						1,875	1,875	14,600		
	14		DEC 24 EMINI SP500	Index Liab	N/A	EQUITY/INDEX	12/20/2024	BAML -	09/26/2024	5,806.7500	5,814.2500						5,250	5,250	204,400		
1539999999 - Long Futures - Hedging Other												0	0	0	0	0	283,925	283,925	2,642,600	XXX	XXX
1579999999 - Long Futures - Subtotal - Long Futures												0	0	0	0	0	283,925	283,925	2,642,600	XXX	XXX
1709999999 - Subtotal - Hedging Other												0	0	0	0	0	283,925	283,925	2,642,600	XXX	XXX
1759999999 – Totals												0	0	0	0	0	283,925	283,925	2,642,600	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
0000000001 BAML	4,654,930	(799,546)	3,855,384
Total Net Cash Deposits	4,654,930	(799,546)	3,855,384

(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		291,376,016	(165,325,553)	291,376,016	1,145,015,222	(780,106,102)	1,145,015,222	2,642,600	2,642,600
Over-The-Counter												
NAIC 1 Designation												
BARCLAYS - FX-	Y				1,193	0	1,193	1,193	0	1,193		
BAML - FX-	Y				0	(786,469)	(786,469)	0	(786,469)	0		
CITI - FX-	Y				50,496	0	50,496	50,496	0	50,496		
GS - FX-	Y				0	(532,306)	(532,306)	0	(532,306)	0		
BAML - OPTION-	Y	Y	110,886,065		38,807,597	0	38,807,597	108,377,124	0	0		
BARCLAYS - OPTION-	Y	Y	30,780,000		17,670,409	0	17,670,409	28,727,034	0	0		
BNP PARIBAS - OPTION-	Y	Y	18,728,000		11,889,262	0	11,889,262	29,778,713	0	11,050,713		
BMO - OPTION-	Y	Y	12,450,000		5,087,507	0	5,087,507	10,725,023		0		
CITI - OPTION-	Y	Y	169,852,602		43,596,640	0	43,596,640	165,357,996	0	0		
GS - OPTION-	Y	Y	202,280,000		114,603,585	0	114,603,585	200,200,038	0	0		
JPM - OPTION-	Y	Y	127,029,950		26,585,732	0	26,585,732	133,003,757	0	5,973,807		
ML - OPTION-	Y	Y	1,200,000		397,603	0	397,603	1,077,495	0	0		
MS - OPTION-	Y	Y	140,440,000		77,559,156	0	77,559,156	130,238,600	0	0		
RBC - OPTION-	Y	Y	23,210,000		4,918,938	0	4,918,938	22,651,530	0	0		
SG - OPTION-	Y	Y	3,939,000		906,477	0	906,477	3,197,672	0	0		
TB-Option-	Y	Y	2,230,000		452,745	0	452,745	1,689,370		0		
UBS - OPTION-	Y	Y	26,150,000		6,296,340	0	6,296,340	23,509,164	0	0		
WELLS FARGO - OPTION-	Y	Y	15,860,000		4,309,233	0	4,309,233	27,412,622	0	11,552,622		
0299999999 - Total NAIC 1 Designation			885,035,617	0	353,132,911	(1,318,775)	351,814,136	885,997,828	(1,318,775)	28,628,831	0	0
0899999999 - Aggregate Sum of Central Clearinghouses (Excluding Exchange-Traded)			(926,095)		143,697	(939,126)	130,665	143,697	(939,126)	130,665	533,932	533,932
0999999999 Gross Totals			884,109,522	0	644,652,623	(167,583,454)	643,320,817	2,031,156,746	(782,364,003)	1,173,774,718	3,176,532	3,176,532
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					644,652,623	(167,583,454)						

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	916,342	850,000	916,342	01/15/2033	V
JPM - CME -	BOND	CSHXJP-MO-0	XJPM CLEARED SWAP IM	5,000	5,000	5,000	12/31/2049	V
JPM - CME -	BOND	822582-AD-4	SHELL INTERNATIONAL FINANCE BV	4,753	4,000	4,753	12/15/2038	V
BAML - OPTION -	CASH	000000-00-0	CASH	170,000	170,000	170,000		V
0199999999 Total				1,096,095	1,029,000	1,096,095	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	23,749,084	57,307,700	XXX	08/01/2050	V
BAML - OPTION -	BOND	31418D-UG-5	FNMA 30YR UMBS	75,093,261	129,984,746	XXX	11/01/2050	V
BAML - OPTION -	BOND	91282C-AE-1	T 0.625 08/15/2030	180,009	213,400	XXX	08/15/2030	V
BAML - OPTION -	BOND	30231G-BF-8	EXXON MOBIL CORPORATION	3,744,800	4,000,000	XXX	03/19/2040	V
BAML - OPTION -	BOND	91324P-EE-8	UNITEDHEALTH GROUP INC	8,288,910	10,500,000	XXX	05/15/2041	V
BARCLAYS - OPTION -	CASH	000000-00-0	CASH	30,780,000	30,780,000	XXX		V
BNP PARIBAS - OPTION -	CASH	000000-00-0	CASH	18,728,000	18,728,000	XXX		V
BMO - OPTION -	CASH	000000-00-0	CASH	12,450,000	12,450,000	XXX		V
CITI - OPTION -	CASH	000000-00-0	CASH	169,852,602	169,852,602	XXX		V
GS - OPTION -	CASH	000000-00-0	CASH	202,280,000	202,280,000	XXX		V
JPM - OPTION -	CASH	000000-00-0	CASH	127,029,950	127,029,950	XXX		V
ML - OPTION -	CASH	000000-00-0	CASH	1,200,000	1,200,000	XXX		V
MS - OPTION -	CASH	000000-00-0	CASH	140,440,000	140,440,000	XXX		V
RBC - OPTION -	CASH	000000-00-0	CASH	23,210,000	23,210,000	XXX		V
SG - OPTION -	CASH	000000-00-0	CASH	3,939,000	3,939,000	XXX		V
TB-Option -	CASH	000000-00-0	CASH	2,230,000	2,230,000	XXX		V
UBS - OPTION -	CASH	000000-00-0	CASH	26,150,000	26,150,000	XXX		V
WELLS FARGO - OPTION -	CASH	000000-00-0	CASH	15,860,000	15,860,000	XXX		V
0299999999 Total				885,205,617	976,155,398	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	54,582,312	69,296,112	05/13/2041
02772A-AA-7	AMERICAN NATIONAL GROUP		2.B FE	49,286,939	49,550,000	06/13/2032
03765H-AB-7	APOLLO ASSET MANAGEMENT INC		1.F FE	54,244,565	54,279,964	05/27/2026
037833-EL-0	APPLE INC		1.B FE	5,102,855	5,367,733	08/05/2061
037833-ER-7	APPLE INC		1.B FE	2,219,325	2,103,859	08/08/2062
04352E-AB-1	ASCENSION HEALTH ALLIANCE		1.B FE	11,951,541	14,349,440	11/15/2039
097023-CV-5	BOEING CO/THE		2.C FE	55,614,330	57,000,000	05/01/2040
20030N-CN-9	COMCAST CORP		1.G FE	345,576	503,277	10/15/2058
247361-ZX-9	DELTA AIR LINES INC		2.B FE	51,444,265	50,908,000	05/01/2025
302635-AL-1	FS KKR CAPITAL CORP		2.C FE	49,248,420	51,825,559	07/15/2027
3138LJ-2G-4	Fannie Mae		1.A	30,887,500	35,045,507	07/01/2037
3140HR-6G-3	Fannie Mae		1.A	31,340,416	33,874,743	12/01/2048
35563P-BD-0	Freddie Mac - SCRT		1.A	30,681,428	36,061,453	08/25/2056
68389X-BZ-7	ORACLE CORP		2.B FE	40,304,063	48,675,315	03/25/2041
71531Q-AC-5	PS HOLDINGS INDEPENDENT VOTING		2.B FE	48,597,065	59,750,000	07/15/2032
880591-ES-7	TENNESSEE VALLEY AUTHORITY		1.A	31,078,924	35,608,242	09/15/2065
BGH7N0-JZ-8	TCFC PC LEASECO LP		1.D PL	106,772,161	136,042,100	11/05/2057
3138LN-NH-0	Fannie Mae		1.A	30,458,245	31,571,217	06/01/2033
3138LN-NG-2	Fannie Mae		1.A	29,349,121	30,421,572	06/01/2033
03939A-AA-5	ARCH CAPITAL GROUP LTD		2.A FE	1,632,351	1,606,014	06/30/2050
1019999999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				715,141,401	803,840,107	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						
02660T-EK-5	American Home Mortgage Investm		1.A FM	1,841,860	1,739,347	09/25/2045
02660T-GS-6	American Home Mortgage Investm		1.A FM	229,249	268,990	11/25/2045
126685-AF-3	Countrywide Home Equity Loan T		1.A FM	88,010	88,494	11/15/2035
36249B-AD-2	GSAA Home Equity Trust		1.A FM	635,351	687,324	07/25/2037
38174T-AE-6	Golub Capital Partners CLO Ltd		1.E FE	129,679,550	130,000,000	08/25/2033
45669W-AC-0	IndyMac INDX Mortgage Loan Tru		1.A FM	4,675,381	4,331,020	08/25/2037
525221-EM-5	Lehman XS Trust		1.A FM	645,250	650,626	12/25/2035
1029999999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities				137,794,651	137,765,801	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						
00489T-AJ-5	ACRE COMMERCIAL MORTGAGE TRUST		2.B FE	1,521,434	1,550,000	12/18/2037
00500J-AG-8	Acres PLC		1.G FE	487,862	495,445	01/15/2037
00500J-AJ-2	Acres PLC		2.B FE	2,234,521	2,339,067	01/15/2037
010608-N7-8	ALABAMA ST PUB SCH & COLLEGE A		1.B FE	39,898,267	38,880,000	12/15/2025
010878-BA-3	ALAMEDA CALIF		1.A FE	7,156,269	7,630,218	08/01/2038
010878-BT-2	ALAMEDA CALIF		1.A FE	6,838,860	7,000,000	08/01/2042
01170R-JB-9	ALASKA HSG FIN CORP HOME MTG		1.B FE	1,763,480	2,000,000	12/01/2034
01170R-JC-7	ALASKA HSG FIN CORP HOME MTG		1.B FE	3,456,040	4,000,000	12/01/2039
03290A-AA-8	Anchorage Credit Funding Ltd		1.A FE	31,199,080	34,000,000	07/27/2039
03290A-AJ-9	Anchorage Credit Funding Ltd		1.A FE	14,648,080	16,000,000	07/27/2039
033295-AA-4	Anchorage Credit Funding Ltd		1.A FE	16,804,350	18,000,000	01/21/2040
03329T-AG-9	Anchorage Credit Funding Ltd		1.A FE	34,143,086	36,500,000	04/27/2039
03330E-AJ-3	Anchorage Credit Funding Ltd		1.A FE	17,002,026	17,777,268	01/28/2039
03330P-AQ-2	Anchorage Credit Funding Ltd		1.A FE	14,012,635	14,950,000	04/25/2036
03330P-AS-8	Anchorage Credit Funding Ltd		1.B FE	2,929,150	3,250,000	04/25/2036
03465G-AA-4	Angel Oak Mortgage Trust		1.A FE	3,301,696	3,188,093	10/25/2067
047681-QU-8	ATLANTA & FULTON CNTY GA REC A		1.B FE	28,044,499	26,947,702	12/01/2047
05493F-AJ-8	BDS Ltd		2.C FE	966,784	1,000,000	06/16/2036
05493N-AG-7	BDS Ltd		2.A FE	2,481,380	2,600,000	11/16/2038
055731-AG-8	BSPDF 2021-FL1 Issuer Ltd		1.G FE	4,900,350	5,096,494	10/15/2036
055731-AJ-2	BSPDF 2021-FL1 Issuer Ltd		2.B FE	5,773,044	6,000,000	10/15/2036
05591X-AG-6	BrightSpire Capital Inc		1.G FE	8,253,143	8,500,000	08/19/2038
05591X-AJ-0	BrightSpire Capital Inc		2.B FE	4,036,364	4,200,000	08/19/2038
055983-AE-0	BSPRT Issuer Ltd		1.D FE	6,809,369	7,000,000	02/15/2037
055983-AJ-9	BSPRT Issuer Ltd		2.B FE	10,720,996	11,000,000	02/15/2037
055984-AE-8	BSPRT Issuer Ltd		1.A FE	23,987,784	23,693,080	07/15/2039
055984-AG-3	BSPRT Issuer Ltd		1.D FE	4,830,360	4,937,137	07/15/2039
055984-AJ-7	BSPRT Issuer Ltd		1.G FE	5,852,550	5,923,972	07/15/2039
05601H-AJ-3	BSPRT Issuer Ltd		2.B FE	1,827,160	2,000,000	03/15/2036
05606D-AC-2	BX Trust		1.A FM	3,199,940	3,175,066	08/15/2039
05606D-AS-7	BX Trust		1.A FM	13,599,744	13,494,428	08/15/2039
05608X-AG-7	BXMT Ltd		1.G FE	2,658,138	3,000,000	11/15/2037
05914F-BD-1	BALTIMORE CNTY MD		1.A FE	8,046,320	7,947,675	09/15/2025
072917-AE-7	BCRED MML CLO 2021-1 LLC		1.C FE	1,000,446	1,000,000	04/20/2035
072917-AG-2	BCRED MML CLO 2021-1 LLC		1.F FE	1,992,902	2,000,000	04/20/2035
103228-AE-2	Boyce Park CLO LLC		1.C FE	3,004,896	3,000,000	04/21/2035
103228-AJ-1	Boyce Park CLO LLC		1.F FE	5,512,826	5,500,000	04/21/2035
105933-AA-3	BRAVO Residential Funding Trus		1.A FE	4,282,646	4,164,102	05/25/2062
12434L-AA-2	BXMT Ltd		1.A FE	424,529	437,695	02/18/2038
12434L-AG-9	BXMT Ltd		1.G FE	1,614,192	1,802,746	02/18/2038
12550Y-AU-8	CIFC Funding Ltd		2.C FE	1,006,864	1,000,000	04/20/2030
12552M-AE-8	CIFC Funding Ltd		1.B FE	7,067,780	7,060,000	04/24/2031
1301ET-AA-0	CALIFORNIA ENDOWMENT		1.A FE	1,983,360	3,000,000	04/01/2051
141781-BR-4	CARGILL INC		1.F FE	10,085,740	13,852,331	05/25/2051
14310M-BA-4	Carlyle Global Market Strategi		1.C FE	5,007,385	4,955,124	04/17/2031
15672Q-AE-7	Cerberus		1.G FE	6,916,903	7,000,000	04/15/2034
15674E-AC-6	Cerberus		1.A FE	2,001,204	2,000,000	04/15/2032
15674E-AE-2	Cerberus		1.B FE	2,003,912	2,000,000	04/15/2032
15674L-AE-6	Cerberus		1.G FE	3,163,460	3,150,000	04/22/2033
15674P-AA-5	Cerberus		1.A FE	1,001,006	967,233	07/23/2033
15674R-AG-8	Cerberus		1.G FE	2,496,038	2,476,230	09/22/2033
15675A-AA-7	Cerberus		1.A FE	15,361,569	15,250,000	03/22/2035
15675C-AA-3	Cerberus		1.A FE	25,430,007	25,149,906	09/13/2035
23327C-AA-9	DLS ABS CAPITAL TRUST		1.A FE	35,549,976	39,000,000	02/20/2044
23327G-AA-0	DLS CAPITAL A TRUST		1.A FE	21,262,231	23,000,000	02/20/2044
24703P-AA-2	DELLWOOD AB 2008-1 DELL..08-1		1.A FE	24,870,071	27,000,000	01/20/2043
248796-CQ-5	FEDERAL NATIONAL MORTGAGE ASSO		1.B FE	1,531,887	1,978,390	11/01/2038
24879A-AA-3	DNNMFH 3.98 06/01/2042		1.A FE	3,281,148	3,385,000	06/01/2042
25477G-QZ-1	DISTRICT COLUMBIA INCOME TAX R		1.A FE	2,553,840	3,000,000	03/01/2039
25521T-AA-1	DIV FINANCIAL SSNR FUNDING TRU		1.A FE	32,813,585	36,000,000	02/25/2044
25522A-AA-1	DIV FINANCIAL SSNR FUNDING TRU		1.A FE	36,051,777	39,000,000	02/25/2044
30319Y-AG-3	FS Rialto Issuer Ltd		1.G FE	481,377	500,000	05/16/2038
30319Y-AJ-7	FS Rialto Issuer Ltd		2.B FE	1,898,942	2,000,000	05/16/2038
30327M-AA-2	FS Rialto Issuer Ltd		1.A FE	16,996,846	16,320,152	06/19/2037
30327M-AC-8	FS Rialto Issuer Ltd		1.A FE	9,955,020	9,893,945	06/19/2037
30327M-AE-4	FS Rialto Issuer Ltd		1.D FE	3,469,424	3,442,565	06/19/2037
30327M-AG-9	FS Rialto Issuer Ltd		1.G FE	2,951,430	2,971,307	06/19/2037
30328D-AA-1	FS Rialto Issuer Ltd		1.A FE	33,758,917	33,250,099	08/17/2037
30328D-AC-7	FS Rialto Issuer Ltd		1.A FE	15,025,365	14,825,425	08/17/2037
30328D-AE-3	FS Rialto Issuer Ltd		1.D FE	2,626,383	2,598,512	08/17/2037
30328D-AG-8	FS Rialto Issuer Ltd		1.G FE	2,990,469	2,969,737	08/17/2037
30329X-AA-6	FS Rialto Issuer Ltd		1.A FE	16,324,880	16,250,002	10/19/2039
30329X-AC-2	FS Rialto Issuer Ltd		1.A FE	9,932,370	9,939,879	10/19/2039
3133EM-R9-5	FEDERAL FARM CREDIT BANK		1.A	26,563,988	31,986,828	07/14/2036

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
34706C-AC-3	Fortress CBO Investments Ltd		1.A FE	26,636,719	27,300,000	02/23/2039
34706C-AE-9	Fortress CBO Investments Ltd		1.D FE	11,926,299	12,258,000	02/23/2039
34961J-BC-7	Fortress Credit Opportunities		1.A FE	2,309,977	2,173,532	10/15/2033
34961J-BE-3	Fortress Credit Opportunities		1.C FE	14,603,940	14,650,000	10/15/2033
34961J-BG-8	Fortress Credit Opportunities		1.G FE	17,250,000	17,250,000	10/15/2033
34961J-BJ-2	Fortress Credit Opportunities		2.C FE	6,972,421	6,950,000	10/15/2033
34961W-AJ-4	Fortress Credit Opportunities		1.C FE	17,011,373	17,000,000	04/15/2031
349927-AE-3	Fortress Credit BSL Limited		1.C FE	5,029,595	5,000,000	10/20/2035
381743-AE-3	Golub Capital Partners CLO Ltd		1.E FE	4,060,256	4,000,000	08/05/2033
38175B-AC-8	Golub Capital Partners CLO Ltd		1.C FE	3,003,735	3,000,000	02/05/2031
38175B-AE-4	Golub Capital Partners CLO Ltd		1.F FE	5,023,110	5,000,000	02/05/2031
38175N-AC-2	Golub Capital Partners CLO Ltd		1.A FE	9,009,396	9,000,000	05/05/2030
38178E-AG-0	Golub Capital Partners CLO Ltd		1.F FE	5,979,960	6,000,000	07/25/2033
38178G-AA-8	Golub Capital Partners CLO Ltd		1.A FE	14,978,145	14,562,613	08/26/2033
38178G-AC-4	Golub Capital Partners CLO Ltd		1.C FE	2,839,418	2,850,000	08/26/2033
38178G-AE-0	Golub Capital Partners CLO Ltd		1.F FE	3,213,633	3,150,000	08/26/2033
39809P-AG-0	Greystone Commercial Real Esta		1.G FE	1,981,696	2,000,000	07/15/2039
40170F-AA-4	GPIM..18-1		1.A FE	6,386,260	6,385,794	01/15/2031
40171D-BG-4	Guggenheim CLO 2019-1 Ltd		1.F FE	8,009,776	8,000,000	10/15/2032
40171D-BJ-8	Guggenheim CLO 2019-1 Ltd		2.C FE	4,059,467	4,100,000	10/15/2032
40172P-AC-6	Guggenheim CLO Ltd		1.A FE	2,006,754	2,000,000	01/15/2035
40172P-AE-2	Guggenheim CLO Ltd		1.C FE	6,791,945	6,750,000	01/15/2035
40442A-AA-7	Hospitality Investors Trust		1.A FM	18,459,676	18,341,550	07/15/2039
42704R-AA-9	HERA..21-FL1		1.A FE	1,896,519	1,886,010	02/18/2038
42704R-AG-6	HERA..21-FL1		1.E FE	965,376	1,000,000	02/18/2038
48250R-BN-5	KKR Financial CLO Ltd		1.A FE	7,044,115	7,025,000	10/15/2030
48250V-AY-3	KKR Financial CLO Ltd		1.A FE	4,274,125	4,274,078	01/16/2028
48251B-AY-6	KKR Financial CLO Ltd		1.C FE	2,000,856	1,905,199	10/20/2034
48275E-AE-6	KREF 2022-FI3 Ltd		1.D FE	9,839,850	10,000,000	02/15/2039
48275R-AG-2	KREF 2021-FL2 Ltd		1.G FE	4,779,785	5,000,000	02/15/2039
50184B-AC-2	Ladder Capital Commercial Mort		1.A FM	8,311,932	9,059,768	02/15/2036
50202K-AJ-5	Ladder Capital Commercial Mort		2.B FE	932,096	1,000,000	12/15/2038
53946P-AJ-9	LoanCore 2022-CRE7 Issuer Ltd		2.B FE	3,892,160	4,000,000	01/17/2037
53947X-AL-6	LoanCore 2021-CRE5 Issuer Ltd		2.B FE	2,934,741	3,000,000	06/15/2036
53948H-AJ-5	LoanCore 2021-CRE6 Issuer Ltd		2.B FE	5,796,306	6,000,000	11/15/2038
55284J-AE-9	MF1 Multifamily Housing Mortga		1.D FE	6,120,669	6,250,000	02/19/2037
55284J-AG-4	MF1 Multifamily Housing Mortga		1.G FE	6,306,073	6,500,000	02/19/2037
55285B-AC-9	MF1 Multifamily Housing Mortga		1.A FE	39,254,319	38,858,573	09/17/2037
55285B-AE-5	MF1 Multifamily Housing Mortga		1.D FE	8,029,104	7,954,381	09/19/2037
55285B-AG-0	MF1 Multifamily Housing Mortga		1.G FE	12,300,407	12,250,710	09/19/2037
55356M-AA-3	MSF TRUST		1.A FE	54,039,906	55,000,000	11/17/2043
55356R-AA-2	MSF A-1 FL TRUST		1.A FE	33,546,971	35,000,000	11/20/2043
55821U-AE-4	Madison Park Funding Ltd		1.F FE	1,504,251	1,500,000	04/19/2033
55821U-AG-9	Madison Park Funding Ltd		2.C FE	3,016,944	3,000,000	04/19/2033
64134J-AE-3	Neuberger Berman CLO Ltd		1.F FE	1,001,964	1,000,000	04/15/2033
64134J-AG-8	Neuberger Berman CLO Ltd		2.C FE	1,704,860	1,700,000	04/15/2033
65251P-AY-9	NewStar Arlington Senior Loan		1.A FE	15,135,294	15,127,851	04/25/2031
65251P-BA-0	NewStar Arlington Senior Loan		1.A FE	6,037,002	6,000,000	04/25/2031
67107K-BB-1	OCP CLO Ltd		1.A FE	9,014,580	9,000,000	07/20/2029
69120E-AA-7	Owl Rock CLO Ltd		1.A FE	23,112,608	23,000,000	04/20/2035
69120E-AC-3	Owl Rock CLO Ltd		1.C FE	4,040,024	4,000,000	04/20/2035
69120H-AA-0	Owl Rock CLO Ltd		1.A FE	55,424,325	55,000,000	05/15/2035
69120H-AC-6	Owl Rock CLO Ltd		1.C FE	5,019,345	5,000,000	05/15/2035
69121X-AA-4	Owl Rock CLO Ltd		1.A FE	47,022,753	46,500,000	02/20/2036
69701Y-AE-2	Palmer Square Loan Funding Ltd		1.A FE	1,999,994	2,000,000	04/20/2029
69701Y-AG-7	Palmer Square Loan Funding Ltd		1.B FE	999,948	1,000,000	04/20/2029
701631-AC-7	Parliament CLO Ltd		1.F FE	4,823,610	5,000,000	08/20/2032
76243N-AE-6	Rialto Real Estate Fund LP		1.D FE	1,496,814	1,500,000	01/19/2037
76243N-AG-1	Rialto Real Estate Fund LP		1.G FE	21,170,408	22,100,000	01/19/2037
78485W-AC-3	Starwood Commercial Mortgage T		1.A FE	281,813	277,444	07/15/2038
78485W-AE-9	Starwood Commercial Mortgage T		1.C FE	995,969	988,474	07/15/2038
78485W-AG-4	Starwood Commercial Mortgage T		1.F FE	5,899,566	6,000,000	07/15/2038
85815C-AC-3	Steele Creek CLO Ltd		1.B FE	5,005,450	5,000,000	04/15/2031
85816W-AE-4	Steele Creek CLO Ltd		1.A FE	26,942,254	26,880,000	04/21/2031
87342R-AC-8	Taco Bell Funding LLC		2.B FE	78,628,138	78,067,672	05/25/2046
92915U-AQ-7	Voya CLO Ltd		2.B FE	5,312,328	5,250,000	06/07/2030
929342-AB-9	WMRK Commercial Mortgage Trust		1.A FM	22,061,864	21,877,438	11/15/2035
94949F-AE-3	Wellfleet CLO Ltd		1.C FE	5,025,070	5,000,000	10/18/2035
95639D-GQ-7	WEST VIRGINIA SCH BLDG AUTH		1.D FE	31,122,760	30,111,944	06/15/2027
979888-AU-8	WOODMONT TRUST WDMNT..18-4A		1.C FE	7,067,984	7,000,000	04/20/2034
98955R-AF-6	Owl Rock CLO Ltd		1.A FE	3,001,092	2,928,721	04/20/2033
BGH7F7-TD-0	HARBOURVEST STRUCTURED SOLUTIO		1.G PL	2,892,251	2,902,118	09/15/2026
BGH7F7-VB-1	HARBOURVEST STRUCTURED SOLUTIO		1.G PL	2,314,409	2,343,705	09/15/2026
69701N-AC-0	Palmer Square Loan Funding Ltd		1.B FE	16,025,280	15,592,281	10/15/2030
01354M-DS-7	ALBUQUERQUE CITY OF		1.C FE	9,424,170	9,000,000	07/01/2036
30326M-AG-0	FS Rialto Issuer Ltd		1.G FE	6,108,013	6,250,000	01/19/2039
53946P-AC-4	LoanCore 2022-CRE7 Issuer Ltd		1.A FE	4,201,877	4,097,821	01/17/2037
76243N-AA-4	Rialto Real Estate Fund LP		1.A FE	3,797,625	3,773,399	01/19/2037
50190F-AC-5	Ladder Capital Commercial Mort		1.A FE	3,441,885	3,528,869	11/15/2038
187466-CE-5	CLINTON CNTY MO REORG SCH DIST		1.B FE	2,988,769	2,935,000	09/15/2025
041806-RN-2	ARLINGTON TX HGR ED FIN CORP W		1.A FE	2,232,276	2,190,262	08/15/2036
041806-RP-7	ARLINGTON TX HGR ED FIN CORP W		1.A FE	2,233,179	2,188,851	08/15/2037
00500J-AE-3	Acres PLC		1.D FE	1,959,752	1,990,700	01/15/2037
041806-RQ-5	ARLINGTON TX HGR ED FIN CORP W		1.A FE	1,941,347	1,904,971	08/15/2038
69702D-AE-7	Palmer Square Loan Funding Ltd		1.A FE	1,801,393	1,757,819	05/20/2029
40390J-AJ-1	HGI CRE CLO Ltd		2.C FE	1,000,895	1,050,000	09/19/2036
12434L-AJ-3	BXMT Ltd		2.C FE	836,347	1,034,485	02/18/2038
42704R-AC-5	HERA..21-FL1		1.A FE	633,982	627,506	02/18/2038
59801W-AT-3	MidOcean Credit CLO		1.A FE	450,467	433,662	07/15/2029
88576P-AC-7	321 Henderson Receivables LLC		1.A FE	16,945	16,579	09/15/2045
1049999999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities				1,603,611,085	1,638,265,629	XXX
1109999999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Subtotals - Industrial and Miscellaneous (Unaffiliated)				2,456,547,137	2,579,871,537	XXX
Bonds - Unaffiliated Bank Loans - Unaffiliated Bank Loans – Acquired						
BGH6B3-MZ-3	LIFELONG PSI		5.B GI	1,798,180	2,279,104	10/20/2025
BGH6ER-D8-7	CURRICULUM ASSOCIATES		4.C	14,017,215	14,010,619	01/27/2027
BGH70Y-8Z-1	WOMENS CARE		4.C FE	940,090	971,139	01/15/2028
BGH736-PL-1	FRANCHISE		4.C FE	4,106,705	6,311,555	03/10/2026
BGH79J-YC-7	SOLERA		3.C FE	2,560,385	2,672,343	06/04/2026
BGH7D1-Q3-0	SWEETWATER SOUND		4.B FE	5,019,874	4,982,058	08/07/2028
BGH7M8-DU-9	SECRETARIAT ADVISORS LLC		4.B PL	2,089,082	2,087,200	12/29/2028
BGH7M8-KW-7	SECRETARIAT ADVISORS LLC		4.B PL	334,956	335,795	12/29/2028
BGH6CC-ME-9	ACQUIA INC		5.B GI	781,926	800,000	10/31/2025
1829999999 - Bonds - Unaffiliated Bank Loans - Unaffiliated Bank Loans - Acquired				31,648,413	34,449,814	XXX
1909999999 - Bonds - Unaffiliated Bank Loans - Subtotals – Unaffiliated Bank Loans				31,648,413	34,449,814	XXX
2419999999 - Bonds - Total Bonds - Subtotals - Issuer Obligations				715,141,401	803,840,107	XXX
2429999999 - Bonds - Total Bonds - Subtotals - Residential Mortgage-Backed Securities				137,794,651	137,765,801	XXX

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
2449999999 - Bonds - Total Bonds - Subtotals - Other Loan-Backed and Structured Securities				1,603,611,085	1,638,265,629	XXX
2479999999 - Bonds - Total Bonds - Subtotals - Unaffiliated Bank Loans				31,648,413	34,449,814	XXX
2509999999 - Bonds - Total Bonds - Subtotals - Total Bonds				2,488,195,550	2,614,321,351	XXX
9999999999 Totals				2,488,195,550	2,614,321,351	XXX

General Interrogatories:
1. Total activity for the year to date ..... Fair Value $ (761,723) Book/Adjusted Carrying Value $ 16,299,924
2. Average balance for the year to date ..... Fair Value $ 1,243,716,914 Book/Adjusted Carrying Value $ 1,315,310,637

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		0.036	4,411,016		374,160,315	362,666,773	401,870,960	XXX
Bank of New York Mellon New York, NY					1,311,544	1,750,617	1,589,833	XXX
Bank of America New York, NY					23,576,928	18,547,866	29,005,468	XXX
Federal Home Loan Bank of Chicago Chicago, IL					30,206	53,926	418,244	XXX
Wells Fargo Sioux Falls, SD		0.033	(16,841)		(64,401,132)	(72,709,326)	(27,441,644)	XXX
0199998 Deposits in 0 depositories that do not exceed the allowable limit in any one depository (See Instructions) - Open Depositories	XXX	XXX						XXX
0199999 Total Open Depositories	XXX	XXX	4,394,175	0	334,677,862	310,309,855	405,442,862	XXX
0399999 Total Cash on Deposit	XXX	XXX	4,394,175	0	334,677,862	310,309,855	405,442,862	XXX
0499999 Cash in Company's Office	XXX	XXX	XXX	XXX				XXX
0599999 Total	XXX	XXX	4,394,175	0	334,677,862	310,309,855	405,442,862	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		09/30/2024		10/01/2024	207,500,000		24,497
XXX	FED HOME LN DISCOUNT NT		09/25/2024		10/31/2024	373,552,008		288,258
XXX	FREDDIE MAC DISCOUNT NT		09/30/2024		10/01/2024	232,700,000		28,830
XXX	FREDDIE MAC DISCOUNT NT		09/30/2024		10/03/2024	137,965,649		17,169
XXX	FREDDIE MAC DISCOUNT NT		09/10/2024		10/15/2024	399,223,184		1,104,517
XXX	FREDDIE MAC DISCOUNT NT		09/25/2024		10/29/2024	24,911,071		18,974
XXX	US Government Treasury Bill		09/30/2024		10/03/2024	111,971,555		14,217
XXX	TREASURY BILL		09/17/2024		10/24/2024	398,760,779		750,556
XXX	TREASURY BILL		09/30/2024	4.500	10/01/2024	342,800,000		1,382,211
0019999999 - Bonds - U.S. Governments - Issuer Obligations						2,229,384,246	0	3,629,229
0109999999 - Bonds - U.S. Governments - Subtotals - U.S. Government Bonds						2,229,384,246	0	3,629,229
2419999999 - Bonds - Total Bonds - Subtotals - Issuer Obligations						2,229,384,246	0	3,629,229
2509999999 - Bonds - Total Bonds - Subtotals - Bonds						2,229,384,246	0	3,629,229
8609999999 Total Cash Equivalents						2,229,384,246	0	3,629,229