

ANNUAL STATEMENT

OF THE

Security Benefit Life Insurance Company

2023

of

Topeka

in the state of

Kansas

TO THE

Insurance Department

OF THE

STATE OF

FOR THE YEAR ENDED

DECEMBER 31, 2023

☒ LIFE, ACCIDENT AND HEALTH ☐ FRATERNAL BENEFIT SOCIETIES

2023



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

ANNUAL STATEMENT
For the Year Ended December 31, 2023
OF THE CONDITION AND AFFAIRS OF THE
Security Benefit Life Insurance Company

NAIC Group Code 04890 , 04890 NAIC Company Code 68675 Employer's ID Number 48-0409770
(Current Period) (Prior Period)

Organized under the Laws of Kansas , State of Domicile or Port of Entry Kansas
Country of Domicile United States

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

Incorporated/Organized 02/22/1892 Commenced Business 02/22/1892
Statutory Home Office One Security Benefit Place , Topeka, KS, US 66636-0001
(Street and Number) (City or Town, State, Country and Zip Code)

Main Administrative Office One Security Benefit Place
(Street and Number)
Topeka, KS, US 66636-0001 785-438-3000
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Mail Address One Security Benefit Place , Topeka, KS, US 66636-0001
(Street and Number or P.O. Box) (City or Town, State, Country and Zip Code)

Primary Location of Books and Records One Security Benefit Place
(Street and Number)
Topeka, KS, US 66636-0001 785-438-1136
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number) (Extension)

Internet Web Site Address www.securitybenefit.com

Statutory Statement Contact John Anthony Diebold , 785-438-1136
(Name) (Area Code) (Telephone Number) (Extension)
John.diebold@securitybenefit.com 785-246-5358
(E-Mail Address) (Fax Number)

OFFICERS

Name	Title	Name	Title
<u>Douglas Glen Wolff</u> ,	<u>Chief Executive Officer</u>	<u>Caleb Isaac Brainerd #</u> ,	<u>SVP, Chief Financial Officer and Treasurer</u>
<u>John Forrest Guyot</u> ,	<u>Senior Vice President, General Counsel and Secretary</u>	<u>Duc Xuan Ho</u> ,	<u>Vice President and Appointed Actuary</u>

OTHER OFFICERS

<u>Jackie Renee Fox</u> ,	<u>Vice President</u>	<u>Jeanne Renee Slusher</u> ,	<u>Vice President and Director of Audit</u>
<u>Christopher Dean Swickard</u> ,	<u>VP, Deputy General Counsel & Assistant Secretary</u>	<u>Kevin Michael Watt</u> ,	<u>Vice President</u>
<u>Carmen Renee Hill</u> ,	<u>Vice President and Chief Compliance Officer</u>	<u>Joseph William Wittrock</u> ,	<u>Senior Vice President and Chief Investment Officer</u>
<u>John Paul Wohletz</u> ,	<u>Vice President</u>	<u>Joseph James Elmy</u> ,	<u>Vice President, Tax Director</u>
<u>Roger Scott Offermann</u> ,	<u>Senior Vice President and Chief Actuary</u>	<u>Susan Janelle Lacey</u> ,	<u>Vice President, Controller</u>

DIRECTORS OR TRUSTEES

<u>John Forrest Guyot</u>	<u>Micheal Patrick Kiley</u>	<u>Roger Scott Offermann</u>	<u>Joseph William Wittrock</u>
<u>Douglas Glen Wolff</u>	<u>Barry Gordon Ward</u>		

State of Kansas ss
County of Shawnee

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.

Douglas Glen Wolff , Caleb Isaac Brainerd , John Forrest Guyot
Chief Executive Officer SVP, Chief Financial Officer and Treasurer Senior Vice President, General Counsel and Secretary

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

Subscribed and sworn to before me this 26 day of February , 2024



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

Trina M. Tyler

ASSETS

	Current Year			Prior Year
	1	2	3	4
	Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	Net Admitted Assets
1. Bonds (Schedule D).....	27,326,133,997		27,326,133,997	23,286,153,557
2. Stocks (Schedule D):				
2.1 Preferred stocks	417,722,781		417,722,781	285,442,808
2.2 Common stocks	146,116,918		146,116,918	189,804,074
3. Mortgage loans on real estate (Schedule B):				
3.1 First liens	790,468,485		790,468,485	788,642,701
3.2 Other than first liens				
4. Real estate (Schedule A):				
4.1 Properties occupied by the company (less \$ encumbrances).....	25,879,177		25,879,177	27,293,865
4.2 Properties held for the production of income (less \$ encumbrances)				
4.3 Properties held for sale (less \$ encumbrances)				
5. Cash (\$ 1,365,932,170 , Schedule E-Part 1), cash equivalents (\$ 104,797,253 , Schedule E-Part 2) and short-term investments (\$ 1,145,591,032 , Schedule DA).....	2,616,320,455		2,616,320,455	3,572,720,420
6. Contract loans (including \$ premium notes).....	45,185,593		45,185,593	46,568,819
7. Derivatives (Schedule DB).....	552,865,836	5,667,529	547,198,307	588,311,999
8. Other invested assets (Schedule BA)	14,091,844,910	2,281,712	14,089,563,198	13,279,382,032
9. Receivables for securities	101,088,351		101,088,351	40,682,095
10. Securities lending reinvested collateral assets (Schedule DL).....				
11. Aggregate write-ins for invested assets	80,588,538		80,588,538	82,220,964
12. Subtotals, cash and invested assets (Lines 1 to 11)	46,194,215,041	7,949,241	46,186,265,800	42,187,223,334
13. Title plants less \$ charged off (for Title insurers only).....				
14. Investment income due and accrued	705,137,925		705,137,925	629,504,067
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	106,521		106,521	135,891
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ earned but unbilled premiums).....	1,840,620		1,840,620	2,110,679
15.3 Accrued retrospective premiums (\$) and contracts subject to redetermination (\$)				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers				
16.2 Funds held by or deposited with reinsured companies	271,319,230		271,319,230	258,724,947
16.3 Other amounts receivable under reinsurance contracts	12,238,836		12,238,836	27,485,093
17. Amounts receivable relating to uninsured plans				
18.1 Current federal and foreign income tax recoverable and interest thereon	47,665,651		47,665,651	35,632,543
18.2 Net deferred tax asset.....	312,659,194	17,903,966	294,755,228	264,016,660
19. Guaranty funds receivable or on deposit	15,381		15,381	47,998
20. Electronic data processing equipment and software.....	278,424		278,424	250,566
21. Furniture and equipment, including health care delivery assets (\$)	77,442	77,442		
22. Net adjustment in assets and liabilities due to foreign exchange rates				
23. Receivables from parent, subsidiaries and affiliates	4,994,658		4,994,658	3,864,614
24. Health care (\$) and other amounts receivable.....				
25. Aggregate write-ins for other-than-invested assets	85,965,417	8,367,909	77,597,508	563,212,663
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25).....	47,636,514,340	34,298,558	47,602,215,782	43,972,209,055
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	5,988,725,615		5,988,725,615	5,518,807,123
28. Total (Lines 26 and 27)	53,625,239,955	34,298,558	53,590,941,397	49,491,016,178
DETAILS OF WRITE-INS				
1101. Cash collateral pledged on derivatives.....	80,588,538		80,588,538	82,220,964
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page				
1199. Totals (Lines 1101 through 1103 plus 1198) (Line 11 above)	80,588,538		80,588,538	82,220,964
2501. Cash Value of Company Owned Life Insurance.....	73,477,064		73,477,064	67,811,661
2502. Miscellaneous Assets.....	12,000,645	8,367,909	3,632,736	59,873,710
2503. Actuarial Risk Fees & Mortality Adj Due From S/A.....	487,708		487,708	527,292
2598. Summary of remaining write-ins for Line 25 from overflow page				435,000,000
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	85,965,417	8,367,909	77,597,508	563,212,663

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Year	2 Prior Year
1. Aggregate reserve for life contracts \$ 29,408,581,639 (Exhibit 5, Line 9999999) less \$ included in Line 6.3 (including \$ Modco Reserve).....	29,408,581,639	28,407,903,204
2. Aggregate reserve for accident and health contracts (including \$ Modco Reserve).....	222,843	265,836
3. Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including \$ Modco Reserve).....	1,062,897,158	1,219,571,006
4. Contract claims:		
4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less sum of Cols. 9, 10 and 11).....	2,618,322	2,945,259
4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, sum of Cols. 9, 10 and 11).....		
5. Policyholders' dividends/refunds to members \$ and coupons \$ due and unpaid (Exhibit 4, Line 10).....		
6. Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year—estimated amounts:		
6.1 Policyholders' dividends and refunds to members apportioned for payment (including \$ Modco).....	76,000	77,200
6.2 Policyholders' dividends and refunds to members not yet apportioned (including \$ Modco).....		
6.3 Coupons and similar benefits (including \$ Modco).....		
7. Amount provisionally held for deferred dividend policies not included in Line 6.....		
8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$ discount; including \$ 392 accident and health premiums (Exhibit 1, Part 1, Col. 1, sum of Lines 4 and 14).....	92,741	75,123
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts.....		
9.2 Provision for experience rating refunds, including the liability of \$ accident and health experience rating refunds of which \$ is for medical loss ratio rebate per the Public Health Service Act.....		
9.3 Other amounts payable on reinsurance, including \$ 6,273,542 assumed and \$ 1,511,405 ceded.....	7,784,947	12,468,348
9.4 Interest Maintenance Reserve (IMR, Line 6).....	140,384,114	173,362,794
10. Commissions to agents due or accrued-life and annuity contracts \$ accident and health \$ 10,956,357 and deposit-type contract funds \$	10,956,357	9,669,223
11. Commissions and expense allowances payable on reinsurance assumed.....	8,953	8,939
12. General expenses due or accrued (Exhibit 2, Line 12, Col. 7).....		
13. Transfers to Separate Accounts due or accrued (net) (including \$(10,816,270) accrued for expense allowances recognized in reserves, net of reinsured allowances).....	(10,816,270)	(11,124,692)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 6).....	2,468,526	1,178,838
15.1 Current federal and foreign income taxes, including \$ on realized capital gains (losses).....		
15.2 Net deferred tax liability.....		
16. Unearned investment income.....	135,484	138,277
17. Amounts withheld or retained by reporting entity as agent or trustee.....	656,506,105	521,733,338
18. Amounts held for agents' account, including \$ agents' credit balances.....		
19. Remittances and items not allocated.....	53,921,196	96,356,603
20. Net adjustment in assets and liabilities due to foreign exchange rates.....		
21. Liability for benefits for employees and agents if not included above.....		
22. Borrowed money \$ and interest thereon \$		
23. Dividends to stockholders declared and unpaid.....		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve (AVR, Line 16, Col. 7).....	944,907,473	1,076,719,031
24.02 Reinsurance in unauthorized and certified (\$) companies.....		
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$) reinsurers.....	7,900,180,805	6,052,613,910
24.04 Payable to parent, subsidiaries and affiliates.....	21,118,258	20,409,408
24.05 Drafts outstanding.....		
24.06 Liability for amounts held under uninsured plans.....		
24.07 Funds held under coinsurance.....	110,457,657	115,702,133
24.08 Derivatives.....	4,068,969	4,994,164
24.09 Payable for securities.....	48,421,928	29,559,176
24.10 Payable for securities lending.....		
24.11 Capital notes \$ and interest thereon \$		
25. Aggregate write-ins for liabilities.....	1,307,799,362	1,091,444,743
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25).....	41,672,792,567	38,826,071,861
27. From Separate Accounts statement.....	5,988,725,615	5,518,807,123
28. Total liabilities (Lines 26 and 27).....	47,661,518,182	44,344,878,984
29. Common capital stock.....	7,000,130	7,000,130
30. Preferred capital stock.....		
31. Aggregate write-ins for other than special surplus funds.....		
32. Surplus notes.....	99,924,666	99,917,132
33. Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1).....	3,551,895,591	3,551,895,591
34. Aggregate write-ins for special surplus funds.....	900,000	900,000
35. Unassigned funds (surplus).....	2,269,702,958	1,486,424,471
36. Less treasury stock, at cost:		
36.1 shares common (value included in Line 29 \$).....	130	130
36.2 shares preferred (value included in Line 30 \$).....		
37. Surplus (Total Lines 31+32+33+34+35-36) (including \$ in Separate Accounts Statement).....	5,922,423,085	5,139,137,064
38. Totals of Lines 29, 30 and 37 (Page 4, Line 55).....	5,929,423,215	5,146,137,194
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3).....	53,590,941,397	49,491,016,178
DETAILS OF WRITE-INS		
2501. Miscellaneous Liabilities.....	260,301,873	191,066,075
2502. Repurchase agreements.....	1,012,497,489	900,378,668
2503. Sixth Avenue Capital Contribution Payable.....	35,000,000	
2598. Summary of remaining write-ins for Line 25 from overflow page.....		
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above).....	1,307,799,362	1,091,444,743
3101.		
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page.....		
3199. Totals (Lines 3101 through 3103 plus 3198) (Line 31 above).....		
3401. Permanent Surplus.....	500,000	500,000
3402. Guaranty Fund.....	400,000	400,000
3403.		
3498. Summary of remaining write-ins for Line 34 from overflow page.....		
3499. Totals (Lines 3401 through 3403 plus 3498) (Line 34 above).....	900,000	900,000

SUMMARY OF OPERATIONS

	1 Current Year	2 Prior Year
1. Premiums and annuity considerations for life and accident and health contracts (Exhibit 1, Part 1, Line 20.4, Col. 1, less Col. 8)	4,237,093,638	3,461,653,917
2. Considerations for supplementary contracts with life contingencies	1,031	
3. Net investment income (Exhibit of Net Investment Income, Line 17)	2,624,855,244	1,929,268,376
4. Amortization of Interest Maintenance Reserve (IMR, Line 5)	26,331,283	15,561,385
5. Separate Accounts net gain from operations excluding unrealized gains or losses		
6. Commissions and expense allowances on reinsurance ceded (Exhibit 1, Part 2, Line 26.1, Col. 1)	212,151,819	118,637,156
7. Reserve adjustments on reinsurance ceded		
8. Miscellaneous Income:		
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	46,737,879	49,895,893
8.2 Charges and fees for deposit-type contracts		
8.3 Aggregate write-ins for miscellaneous income	424,983,017	320,330,034
9. Totals (Lines 1 to 8.3)	7,572,153,911	5,895,346,761
10. Death benefits	12,913,168	11,029,357
11. Matured endowments (excluding guaranteed annual pure endowments)		
12. Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 5 minus Analysis of Operations Summary, Line 18, Col. 1)	439,850,947	408,436,628
13. Disability benefits and benefits under accident and health contracts	208,345	139,865
14. Coupons, guaranteed annual pure endowments and similar benefits		
15. Surrender benefits and withdrawals for life contracts	3,961,725,210	2,782,574,386
16. Group conversions		
17. Interest and adjustments on contract or deposit-type contract funds	32,927,590	34,486,444
18. Payments on supplementary contracts with life contingencies		
19. Increase in aggregate reserves for life and accident and health contracts	1,001,854,699	1,365,217,071
20. Totals (Lines 10 to 19)	5,449,479,959	4,601,883,751
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1)	548,047,787	468,245,572
22. Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1)	3,485,606	3,983,943
23. General insurance expenses and fraternal expenses (Exhibit 2, Line 10, Columns 1, 2, 3, 4 and 6)	263,433,780	238,362,354
24. Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3 + 5)	10,006,385	8,329,342
25. Increase in loading on deferred and uncollected premiums	(95,834)	(136,293)
26. Net transfers to or (from) Separate Accounts net of reinsurance	(291,700,302)	(235,411,970)
27. Aggregate write-ins for deductions	147,434,804	129,710,747
28. Totals (Lines 20 to 27)	6,130,092,185	5,214,967,446
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus) Line 28)	1,442,061,726	680,379,315
30. Dividends to policyholders and refunds to members	338,909	213,598
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29) . minus Line 30)	1,441,722,817	680,165,717
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	285,319,792	249,993,682
33. Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	1,156,403,025	430,172,035
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR)		
less capital gains tax of \$ 25,797,241 (excluding taxes of \$(1,849,253) transferred to the IMR)	46,048,130	(72,170,297)
35. Net income (Line 33 plus Line 34)	1,202,451,155	358,001,738
CAPITAL AND SURPLUS ACCOUNT		
36. Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	5,146,137,194	4,436,265,104
37. Net income (Line 35)	1,202,451,155	358,001,738
38. Change in net unrealized capital gains (losses) less capital gains tax of \$(29,228,010)	(132,154,853)	(254,891,982)
39. Change in net unrealized foreign exchange capital gain (loss)	(85,884,619)	95,526,992
40. Change in net deferred income tax	19,414,525	119,568,618
41. Change in nonadmitted assets	2,813,044	41,643,629
42. Change in liability for reinsurance in unauthorized and certified companies		
43. Change in reserve on account of change in valuation basis, (increase) or decrease		
44. Change in asset valuation reserve	131,811,558	44,709,737
45. Change in treasury stock (Page 3, Lines 36.1 and 36.2 Col. 2 minus Col. 1)		
46. Surplus (contributed to) withdrawn from Separate Accounts during period		
47. Other changes in surplus in Separate Accounts statement		
48. Change in surplus notes	7,533	7,533
49. Cumulative effect of changes in accounting principles		(24,521,854)
50. Capital changes:		
50.1 Paid in		
50.2 Transferred from surplus (Stock Dividend)		
50.3 Transferred to surplus		
51. Surplus adjustment:		
51.1 Paid in		435,000,000
51.2 Transferred to capital (Stock Dividend)		
51.3 Transferred from capital		
51.4 Change in surplus as a result of reinsurance	(5,172,322)	(5,172,321)
52. Dividends to stockholders	(350,000,000)	(100,000,000)
53. Aggregate write-ins for gains and losses in surplus		
54. Net change in capital and surplus for the year (Lines 37 through 53)	783,286,021	709,872,090
55. Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)	5,929,423,215	5,146,137,194
DETAILS OF WRITE-INS		
08.301 Fixed Index Annuity Rider Fee Income.....	204,707,070	214,924,294
08.302 Fund Revenue Sharing Fee Income.....	8,211,506	8,748,321
08.303 Administrative Fee Income.....	5,044,407	5,237,222
08.398 Summary of remaining write-ins for Line 8.3 from overflow page	207,020,034	91,420,197
08.399 Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	424,983,017	320,330,034
2701. Miscellaneous Benefits.....	53,898,828	52,399,490
2702. Transfer of IMR due to Reinsurance.....	6,451,911	(22,887,604)
2703. Option Amortization.....	87,084,065	100,198,861
2798. Summary of remaining write-ins for Line 27 from overflow page		
2799. Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	147,434,804	129,710,747
5301.		
5302.		
5303.		
5398. Summary of remaining write-ins for Line 53 from overflow page		
5399. Totals (Lines 5301 through 5303 plus 5398) (Line 53 above)		

CASH FLOW

	1 Current Year	2 Prior Year
Cash from Operations		
1. Premiums collected net of reinsurance	4,240,159,524	3,560,778,567
2. Net investment income	2,526,927,732	1,796,696,986
3. Miscellaneous income	683,872,715	488,863,083
4. Total (Lines 1 through 3)	7,450,959,971	5,846,338,636
5. Benefit and loss related payments	4,453,474,790	3,287,478,577
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(292,008,724)	(237,830,884)
7. Commissions, expenses paid and aggregate write-ins for deductions	882,714,844	746,929,357
8. Dividends paid to policyholders	340,109	284,398
9. Federal and foreign income taxes paid (recovered) net of \$ 23,947,988 tax on capital gains (losses)	322,883,795	266,000,000
10. Total (Lines 5 through 9)	5,367,404,814	4,062,861,448
11. Net cash from operations (Line 4 minus Line 10)	2,083,555,157	1,783,477,188
Cash from Investments		
12. Proceeds from investments sold, matured or repaid:		
12.1 Bonds	6,782,724,862	6,292,508,739
12.2 Stocks	190,299,666	359,403,427
12.3 Mortgage loans	108,804,897	301,823,506
12.4 Real estate		
12.5 Other invested assets	4,801,567,161	3,931,671,094
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	5,608,139	(6,337,080)
12.7 Miscellaneous proceeds	60,925,403	125,169,695
12.8 Total investment proceeds (Lines 12.1 to 12.7)	11,949,930,128	11,004,239,380
13. Cost of investments acquired (long-term only):		
13.1 Bonds	10,738,310,278	7,512,523,061
13.2 Stocks	288,757,371	302,784,557
13.3 Mortgage loans	98,508,391	85,038,267
13.4 Real estate		1,875,557
13.5 Other invested assets	5,725,418,873	6,673,347,794
13.6 Miscellaneous applications	234,864,166	137,756,126
13.7 Total investments acquired (Lines 13.1 to 13.6)	17,085,859,078	14,713,325,361
14. Net increase/(decrease) in contract loans and premium notes	(1,383,226)	(1,043,695)
15. Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	(5,134,545,725)	(3,708,042,286)
Cash from Financing and Miscellaneous Sources		
16. Cash provided (applied):		
16.1 Surplus notes, capital notes		
16.2 Capital and paid in surplus, less treasury stock	435,000,000	300,000,000
16.3 Borrowed funds		
16.4 Net deposits on deposit-type contracts and other insurance liabilities	(156,673,848)	135,709,634
16.5 Dividends to stockholders	350,000,000	100,000,000
16.6 Other cash provided (applied)	2,166,264,451	1,245,421,602
17. Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	2,094,590,603	1,581,131,236
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)	(956,399,965)	(343,433,862)
19. Cash, cash equivalents and short-term investments:		
19.1 Beginning of year	3,572,720,420	3,916,154,282
19.2 End of year (Line 18 plus Line 19.1)	2,616,320,455	3,572,720,420

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS – SUMMARY

	1	2	3	4	5	6	7	8	9
	Total	Individual Life	Group Life	Individual Annuities	Group Annuities	Accident and Health	Fraternal	Other Lines of Business	YRT Mortality Risk Only
1. Premiums and annuity considerations for life and accident and health contracts	4,237,093,638	4,900,492	7,103	4,186,447,704	45,688,334	50,005			
2. Considerations for supplementary contracts with life contingencies	1,031						XX	1,031	XX
3. Net investment income	2,624,855,244	9,794,243	45,832	2,168,293,607	5,981,827	12,897		440,726,838	
4. Amortization of Interest Maintenance Reserve (IMR)	26,331,283	(162,850)	(82)	21,132,499		(328)		5,362,044	
5. Separate Accounts net gain from operations excluding unrealized gains or losses							XX		
6. Commissions and expense allowances on reinsurance ceded	212,151,819	1,099,686		211,052,133			XX		
7. Reserve adjustments on reinsurance ceded							XX		
8. Miscellaneous Income:									
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	46,737,879	611,452		39,272,552	6,853,875		XX		
8.2 Charges and fees for deposit-type contracts						XX	XX		
8.3 Aggregate write-ins for miscellaneous income	424,983,017	3,107,257	99,426	421,092,452	667,572			16,310	
9. Totals (Lines 1 to 8.3)	7,572,153,911	19,350,280	152,279	7,047,290,947	59,191,608	62,574	XX	446,106,223	
10. Death benefits	12,913,168	12,893,652	19,516			XX	XX		
11. Matured endowments (excluding guaranteed annual pure endowments)			XX	430,360,315	9,490,632	XX	XX		XX
12. Annuity benefits	439,850,947								
13. Disability benefits and benefits under accident and health contracts	208,345					208,345	XX		
14. Coupons, guaranteed annual pure endowments and similar benefits							XX		
15. Surrender benefits and withdrawals for life contracts						XX	XX		
16. Group conversions	3,961,725,210	9,243,919		3,868,260,429	84,184,935		XX	35,927	
17. Interest and adjustments on contract or deposit-type contract funds	32,927,590			32,927,590			XX		
18. Payments on supplementary contracts with life contingencies						XX	XX		
19. Increase in aggregate reserves for life and accident and health contracts	1,001,854,699	(5,885,907)	(22,966)	1,012,266,516	(4,963,962)	(42,994)	XX	504,012	
20. Totals (Lines 10 to 19)	5,449,479,959	16,251,664	(3,450)	5,343,814,850	88,711,605	165,351	XX	539,939	XX
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	548,047,787	1,105,114		546,186,038	756,635				
22. Commissions and expense allowances on reinsurance assumed							XX		
23. General insurance expenses and fraternal expenses	3,485,606	141,739	(569)	3,343,014		1,422			
24. Insurance taxes, licenses and fees, excluding federal income taxes	263,433,780	19		263,397,120	30,383	6,258			
25. Increase in loading on deferred and uncollected premiums	10,006,385	83,208		9,928,145	(4,968)				
26. Net transfers to or (from) Separate Accounts net of reinsurance	(95,834)	(95,716)	(118)				XX		
27. Aggregate write-ins for deductions	(291,700,302)	(5,510,030)		(247,042,170)	(39,148,102)		XX	(18,327)	
28. Totals (Lines 20 to 27)	147,434,804	(422,840)	(234)	147,785,648	90,557				
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	6,130,092,185	11,553,158	(4,371)	6,067,412,645	50,436,110	173,031		521,612	
30. Dividends to policyholders and refunds to members	1,442,061,726	7,797,122	156,650	979,878,302	8,755,498	(110,457)	XX	445,584,611	
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	338,909	326,135		12,774					
32. Federal income taxes incurred (excluding tax on capital gains)	1,441,722,817	7,470,987	156,650	979,865,528	8,755,498	(110,457)		445,584,611	
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)	285,319,792	1,483,663	28,532	193,903,331	1,740,451	(28,532)		88,192,347	
34. Policies/certificates in force end of year	1,156,403,025	5,987,324	128,118	785,962,197	7,015,047	(81,925)		357,392,264	
	494,216	154,772	561	334,770	3,694	419	XX		
DETAILS OF WRITE-INS									
08.301. Fixed Index Annuity Rider Fee Income	204,707,070	2,689,797		202,017,273					
08.302. Fund Revenue Sharing Fee Income	8,211,506	79,200		7,959,594	172,712				
08.303. Administrative Fee Income	5,044,407	562,094		3,953,744	528,569				
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	207,020,034	(223,834)	99,426	207,161,841	(33,709)			16,310	
08.399. Total (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	424,983,017	3,107,257	99,426	421,092,452	667,572			16,310	
2701. Miscellaneous Benefits	53,898,828	40,674		53,769,414	90,557			(1,817)	
2702. Transfer of IMR due to Reinsurance	6,451,911	(463,514)	(234)	6,932,169				(16,510)	
2703. Option Amortization	87,084,065			87,084,065					
2798. Summary of remaining write-ins for Line 27 from overflow page									
2799. Total (Lines 2701 through 2703 plus 2798) (Line 27 above)	147,434,804	(422,840)	(234)	147,785,648	90,557			(18,327)	

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

	1	2	3	4	5	6	7	8	9	10	11	12
	Total	Industrial Life	Whole Life	Term Life	Indexed Life	Universal Life	Universal Life With Secondary Guarantees	Variable Life	Variable Universal Life	Credit Life (e)	Other Individual Life	YRT Mortality Risk Only
1. Premiums for life contracts (a)	4,900,492	2,616	4,255,835			619,540	95,866		(76,365)			
2. Considerations for supplementary contracts with life contingencies	.XX	.XX	.XX	.XX	.XX	.XX	.XX	.XX	.XX	.XX	.XX	.XX
3. Net investment income	9,794,243	267,897	7,709,262			(279)	29,317		1,788,046			
4. Amortization of Interest Maintenance Reserve (IMR)	(162,850)	(5,346)	(157,013)				(491)					
5. Separate Accounts net gain from operations excluding unrealized gains or losses												
6. Commissions and expense allowances on reinsurance ceded	1,099,686		1,036,612			63,074						
7. Reserve adjustments on reinsurance ceded												
8. Miscellaneous Income:												
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	.611,452								.611,452			
8.2 Charges and fees for deposit-type contracts			5,140			88,989			3,013,128			
8.3 Aggregate write-ins for miscellaneous income	3,107,257											
9. Totals (Lines 1 to 8.3)	19,350,280	265,167	12,849,836			771,324	127,692		5,336,261			
10. Death benefits	12,893,652	108,895	11,490,628						1,294,129			
11. Matured endowments (excluding guaranteed annual pure endowments)		.XX	.XX	.XX	.XX	.XX	.XX	.XX	.XX	.XX	.XX	.XX
12. Annuity benefits												
13. Disability benefits and benefits under accident and health contracts												
14. Coupons, guaranteed annual pure endowments and similar benefits												
15. Surrender benefits and withdrawals for life contracts												
16. Group conversions	9,243,919	21,758	2,691,063			259,966			6,271,132			
17. Interest and adjustments on contract or deposit-type contract funds												
18. Payments on supplementary contracts with life contingencies												
19. Increase in aggregate reserves for life and accident and health contracts	(5,885,907)	(111,725)	(7,196,964)			395,613	33,122		994,047			
20. Totals (Lines 10 to 19)	16,251,664	18,928	6,984,727			655,579	33,122		8,559,308			.XX
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	1,105,114		1,036,613			63,074			5,427			
22. Commissions and expense allowances on reinsurance assumed	141,739	720	94,615				3,907		42,497			
23. General insurance expenses	19								19			
24. Insurance taxes, licenses and fees, excluding federal income taxes	83,208	55	25,912				1,977		55,264			
25. Increase in loading on deferred and uncollected premiums	(95,716)	(122)	(95,594)									
26. Net transfers to or from Separate Accounts net of reinsurance	(5,510,030)								(5,510,030)			
27. Aggregate write-ins for deductions	(422,840)	(15,230)	(410,967)			1,047	(1,542)		3,852			
28. Totals (Lines 20 to 27)	11,553,158	4,351	7,635,306			719,700	37,464		3,156,337			
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	7,797,122	260,816	5,214,530			51,624	90,228		2,179,924			
30. Dividends to policyholders and refunds to members	326,135	(244)	326,379									
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	7,470,987	261,060	4,888,151			51,624	90,228		2,179,924			
32. Federal income taxes incurred (excluding tax on capital gains)	1,483,663	57,064	970,087				28,532		427,980			
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)	5,987,324	203,996	3,918,064			51,624	61,696		1,751,944			
34. Policies/certificates in force end of year	154,772	35,655	116,463			380	116		2,158			
DETAILS OF WRITE-INS												
08.301. Fixed Index Annuity Rider Fee Income	2,689,797								2,689,797			
08.302. Fund Revenue Sharing Fee Income	79,200								79,200			
08.303. Administrative Fee Income	562,094								562,094			
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	(223,834)		5,140			88,989			(317,963)			
08.399. Total (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	3,107,257		5,140			88,989			3,013,128			
2701. Miscellaneous Benefits	40,674		35,775			1,047			3,852			
2702. Transfer of IMR due to Reinsurance	(463,514)	(15,230)	(446,742)				(1,542)					
2703. Option Amortization												
2798. Summary of remaining write-ins for Line 27 from overflow page												
2799. Total (Lines 2701 through 2703 plus 2798) (Line 27 above)	(422,840)	(15,230)	(410,967)			1,047	(1,542)		3,852			

(a) Include premium amounts for preneed plans included in Line 1
(b) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.
(c) Individual and Group Credit Life are combined and included on page. (Indicate whether included with Individual or Group.)

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS – GROUP LIFE INSURANCE (c)

	1	2	3	4	5	6	7	8	9
	Total	Whole Life	Term Life	Universal Life	Variable Life	Variable Universal Life	Credit Life (e)	Other Group Life (e)	YRT Mortality Risk Only
1. Premiums for life contracts (b)	7,103	34	7,069						
2. Considerations for supplementary contracts with life contingencies	.XX	.XX	.XX	.XX	.XX	.XX	.XX	.XX	.XX
3. Net investment income	45,832	2,727	1,357					41,748	
4. Amortization of Interest Maintenance Reserve (IMR)	(82)	(55)	(27)						
5. Separate Accounts net gain from operations excluding unrealized gains or losses									
6. Commissions and expense allowances on reinsurance ceded									
7. Reserve adjustments on reinsurance ceded									
8. Miscellaneous Income:									
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts									
8.2 Charges and fees for deposit-type contracts	99,426	99,426							
8.3 Aggregate write-ins for miscellaneous income	152,279	102,132	8,399					41,748	
9. Totals (Lines 1 to 8.3)	19,516	3,538	15,274					704	
10. Death benefits	.XX	.XX	.XX	.XX	.XX	.XX	.XX	.XX	.XX
11. Matured endowments (excluding guaranteed annual pure endowments)									
12. Annuity benefits									
13. Disability benefits and benefits under accident and health contracts									
14. Coupons, guaranteed annual pure endowments and similar benefits									
15. Surrender benefits and withdrawals for life contracts									
16. Group conversions									
17. Interest and adjustments on contract or deposit-type contract funds									
18. Payments on supplementary contracts with life contingencies									
19. Increase in aggregate reserves for life and accident and health contracts	(22,966)	(2,275)	(1,893)					(18,798)	
20. Totals (Lines 10 to 19)	(3,450)	1,263	13,381					(18,094)	
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	(569)		(569)						.XX
22. Commissions and expense allowances on reinsurance assumed									
23. General insurance expenses									
24. Insurance taxes, licenses and fees, excluding federal income taxes	(118)		(118)						
25. Increase in loading on deferred and uncollected premiums									
26. Net transfers to or from Separate Accounts net of reinsurance									
27. Aggregate write-ins for deductions	(234)	(156)	(78)						
28. Totals (Lines 20 to 27)	(4,371)	1,107	12,616					(18,094)	
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	156,650	101,025	(4,217)					59,842	
30. Dividends to policyholders and refunds to members									
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	156,650	101,025	(4,217)					59,842	
32. Federal income taxes incurred (excluding tax on capital gains)	28,532	28,532							
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)	128,118	72,493	(4,217)					59,842	
34. Policies/certificates in force end of year	561	222	185					154	
DETAILS OF WRITE-INS									
08.301. Fixed Index Annuity Rider Fee Income									
08.302. Fund Revenue Sharing Fee Income									
08.303. Administrative Fee Income									
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	99,426	99,426							
08.399. Total (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	99,426	99,426							
2701. Miscellaneous Benefits									
2702. Transfer of IMR due to Reinsurance	(234)	(156)	(78)						
2703. Option Amortization									
2798. Summary of remaining write-ins for Line 27 from overflow page									
2799. Total (Lines 2701 through 2703 plus 2798) (Line 27 above)	(234)	(156)	(78)						

(a) Includes the following amounts for FEGLI/ISGLI: Line 1 Line 16 Line 23 Line 24
(b) Include premium amounts for preneed plans included in Line 1
(c) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected. page. (Indicate whether included with Individual or Group.)
(d) Individual and Group Credit Life are combined and included on

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

	1		Deferred				6	7
	Total	2 Fixed Annuities	3 Indexed Annuities	4 Variable Annuities with Guarantees	5 Variable Annuities Without Guarantees	Life Contingent Payout (Immediate and Annuitalizations)		Other Annuities
1. Premiums for individual annuity contracts	4,186,447,704	1,314,612,391	2,655,989,327	208,796,240		6,992,807		56,939
2. Considerations for supplementary contracts with life contingencies								
3. Net investment income	2,188,293,607	445,645,951	1,673,373,019	72,372,171		4,300,789		2,601,677
4. Amortization of Interest Maintenance Reserve (IMR)	21,132,499	3,523,032	17,610,231			(764)		
5. Separate Accounts net gain from operations excluding unrealized gains or losses								
6. Commissions and expense allowances on reinsurance ceded	211,052,133	17,404,358	193,405,370	242,405				
7. Reserve adjustments on reinsurance ceded								
8. Miscellaneous Income:								
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	39,272,552	865		39,233,358		15,696		22,633
8.2 Charges and fees for deposit-type contracts								
8.3 Aggregate write-ins for miscellaneous income	421,092,452	19,016,350	394,851,700	7,282,412		(38,191)		181
Totals (Lines 1 to 8.3)	7,047,290,947	1,770,202,947	4,935,229,647	327,906,586		11,270,337		2,681,430
9. Death benefits								
10. Matured endowments (excluding guaranteed annual pure endowments)								
11. Annuity benefits	430,360,315	131,882,923	209,345,979	89,124,415		6,998		
12. Disability benefits								
13. Disability benefits and benefits under accident and health contracts								
14. Coupons, guaranteed annual pure endowments and similar benefits								
15. Surrender benefits and withdrawals for life contracts	3,868,260,429	1,046,501,065	2,182,127,883	624,352,557		11,581,542		3,697,382
16. Group conversions								
17. Interest and adjustments on contract or deposit-type contract funds	32,927,590	32,927,590						
18. Payments on supplementary contracts with life contingencies								
19. Increase in aggregate reserves for life and accident and health contracts	1,012,266,516	405,038,359	806,587,940	(195,139,287)		(417,422)		(3,803,074)
Totals (Lines 10 to 19)	5,343,814,850	1,616,349,937	3,198,061,802	518,337,685		11,171,118		(105,692)
20. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)								
21. Commissions and expense allowances on reinsurance assumed	546,186,038	52,878,358	477,390,501	15,898,323				18,856
22. General insurance expenses	3,343,014	11,378	3,326,612	3,326,612				5,024
23. Insurance taxes, licenses and fees, excluding federal income taxes	263,397,120	39,104,141	221,131,480	3,161,499				
24. Increase in loading on deferred and uncollected premiums	9,928,145	1,273,306	8,661,952	(1,943)		(5,170)		
25. Net transfers to or (from) Separate Accounts net of reinsurance								
26. Net transfers to or (from) Separate Accounts net of reinsurance	(247,042,170)			(243,995,271)		417,568		(3,464,467)
27. Aggregate write-ins for deductions	147,785,648	2,455,036	142,253,365	2,942,141		138,594		(3,488)
Totals (Lines 20 to 27)	6,067,412,645	1,712,072,156	4,047,499,100	299,689,046		11,722,110		(3,549,767)
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	979,878,302	58,130,791	887,730,547	28,237,540		(451,773)		6,231,197
30. Dividends to policyholders and refunds to members	12,774	12,774						
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	979,865,528	58,118,017	887,730,547	28,237,540		(451,773)		6,231,197
32. Federal income taxes incurred (excluding tax on capital gains)	193,903,331	11,498,388	175,671,396	5,592,268		(85,596)		1,226,875
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)	785,962,197	46,619,629	712,059,151	22,645,272		(366,177)		5,004,322
34. Policies/certificates in force end of year	334,770	83,265	188,483	61,059		1,876		87
DETAILS OF WRITE-INS								
08.301. Fixed Index Annuity Rider Fee Income	202,017,273	56,419	204,104,996	(2,144,142)				
08.302. Fund Revenue Sharing Fee Income	7,959,594	317		7,958,574		30		673
08.303. Administrative Fee Income	3,993,744	13,033	2,574	3,936,746		1,301		90
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	207,161,841	18,946,581	190,744,130	(2,488,766)		(39,522)		(582)
08.399. Total (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	421,092,452	19,016,350	394,851,700	7,282,412		(38,191)		181
2701. Miscellaneous Benefits	53,769,474	692,050	49,998,005	2,942,141		140,706		(3,488)
2702. Transfer of IMR due to Reinsurance	6,932,169	1,762,986	5,171,295			(2,112)		
2703. Option Amortization	87,084,065		87,084,065					
2798. Summary of remaining write-ins for Line 27 from overflow page								
2799. Total (Lines 2701 through 2703 plus 2798) (Line 27 above)	147,785,648	2,455,036	142,253,365	2,942,141		138,594		(3,488)

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

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS – GROUP ANNUITIES (a)

	1 Total	Deferred			5 Variable Annuities Without Guarantees	6 Life Contingent Payout (Immediate and Annuitalizations)	7 Other Annuities
		2 Fixed Annuities	3 Indexed Annuities	4 Variable Annuities with Guarantees			
1. Premiums for group annuity contracts	45,688,334			45,415,078		273,256	
2. Considerations for supplementary contracts with life contingencies							
3. Net investment income							
4. Amortization of Interest Maintenance Reserve (IMR)	5,981,827			4,591,072		1,362,823	
5. Separate Accounts net gain from operations excluding unrealized gains or losses							
6. Commissions and expense allowances on reinsurance ceded							
7. Reserve adjustments on reinsurance ceded							
8. Miscellaneous Income:							
8.1 Income fees associated with investment management, administration and contract guarantees from Separate Accounts	6,853,875			6,853,875			
8.2 Charges and fees for deposit-type contracts							
8.3 Aggregate write-ins for miscellaneous income	667,572			667,572			
Totals (Lines 1 to 8.3)	59,191,608			57,527,597		1,636,079	27,932
9. Death benefits							
10. Matured endowments (excluding guaranteed annual pure endowments)							
11. Annuity benefits	9,490,632			9,490,632			
12. Disability benefits and benefits under accident and health contracts							
13. Coupons, guaranteed annual pure endowments and similar benefits							
14. Surrender benefits and withdrawals for life contracts	84,184,935			83,976,058		186,091	22,786
15. Group conversions							
16. Interest and adjustments on contract or deposit-type contract funds							
17. Payments on supplementary contracts with life contingencies							
18. Increase in aggregate reserves for life and accident and health contracts	(4,963,982)			(5,047,996)		20,017	64,017
Totals (Lines 10 to 19)	88,711,605			88,418,694		206,108	86,803
20. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	756,635			756,635			
21. Commissions and expense allowances on reinsurance assumed							
22. General insurance expenses	30,383			30,383			
23. Insurance taxes, licenses and fees, excluding federal income taxes	(4,968)			(4,774)		(194)	
24. Increase in loading on deferred and uncollected premiums							
25. Net transfers to or (from) Separate Accounts net of reinsurance	(39,148,102)			(39,077,118)		(70,984)	
26. Aggregate write-ins for deductions	90,557			90,557		37,792	
Totals (Lines 20 to 27)	50,436,110			50,176,585		172,722	86,803
28. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	8,755,498			7,351,012		1,463,357	(58,871)
29. Dividends to policyholders and refunds to members							
30. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	8,755,498			7,351,012		1,463,357	(58,871)
31. Federal income taxes incurred (excluding tax on capital gains)	1,740,451			1,455,131		285,320	
32. Federal income taxes after dividends to policyholders, refunds to members and before federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	7,015,047			5,895,881		1,178,037	(58,871)
33. Policies/certificates in force end of year	3,694			3,570		117	7
DETAILS OF WRITE-INS							
08.301. Fixed Index Annuity Rider Fee Income							
08.302. Fund Revenue Sharing Fee Income	172,712			172,712			
08.303. Administrative Fee Income	528,569			528,569			
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	(33,709)			(33,709)			
08.399. Total (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	667,572			667,572			
27.001. Miscellaneous Benefits							
27.002. Transfer of IMR due to Reinsurance	90,557			92,765		37,792	
27.003. Option Amortization							
27.098. Summary of remaining write-ins for Line 27 from overflow page							
27.999. Total (Lines 27.001 through 27.003 plus 27.098) (Line 27 above)	90,557			92,765		37,792	

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

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

	1	Comprehensive (Hospital & Medical)		4	5	6	7	8	9	10	11	12	13
		Individual	Group										
	Total												
1. Premiums for accident and health contracts	50,005												
2. Considerations for supplementary contracts with life contingencies	XX	XX	XX	XX	XX	XX	XX	XX	XX	XX	XX	XX	49,430
3. Net investment income	12,897												XX
4. Amortization of Interest Maintenance Reserve (IMR)	(328)												11,525
5. Separate Accounts net gain from operations excluding unrealized gains or losses													(273)
6. Commissions and expense allowances on reinsurance ceded													
7. Reserve adjustments on reinsurance ceded													
8. Miscellaneous Income:													
8.1 Fees associated with income from investment management, administration and contract guarantees from Separate Accounts	XX	XX	XX	XX	XX	XX	XX	XX	XX	XX	XX	XX	XX
8.2 Charges and fees for deposit-type contracts													
8.3 Aggregate write-ins for miscellaneous income													
Totals (Lines 1 to 8.3)	62,574										1,892		60,682
10. Death benefits	XX	XX	XX	XX	XX	XX	XX	XX	XX	XX	XX	XX	XX
11. Matured endowments (excluding guaranteed annual pure endowments)	XX	XX	XX	XX	XX	XX	XX	XX	XX	XX	XX	XX	XX
12. Annuity benefits	XX	XX	XX	XX	XX	XX	XX	XX	XX	XX	XX	XX	XX
13. Disability benefits and benefits under accident and health contracts	208,345	XX	XX	XX	XX	XX	XX	XX	XX	XX	XX	XX	XX
14. Coupons, guaranteed annual pure endowments and similar benefits													198,844
15. Surrender benefits and withdrawals for life contracts	XX	XX	XX	XX	XX	XX	XX	XX	XX	XX	XX	XX	XX
16. Group conversions													
17. Interest and adjustments on contract or deposit-type contract funds													
18. Payments on supplementary contracts with life contingencies	XX	XX	XX	XX	XX	XX	XX	XX	XX	XX	XX	XX	XX
19. Increase in aggregate reserves for life and accident and health contracts	(42,994)												(22,141)
Totals (Lines 10 to 19)	165,351										(11,352)		176,703
20. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)													
22. Commissions and expense allowances on reinsurance assumed	1,422												1,374
23. General insurance expenses	6,258										48		6,258
24. Insurance taxes, licenses and fees, excluding federal income taxes													
25. Increase in loading on deferred and uncollected premiums													
26. Net transfers to or (from) Separate Accounts net of reinsurance													
27. Aggregate write-ins for deductions													
Totals (Lines 20 to 27)	173,031										(11,304)		184,335
29. Net gain from operations before dividends to policyholders, and refunds to members and federal income taxes (Line 9 minus Line 28)	(110,457)										13,196		(123,653)
30. Dividends to policyholders and refunds to members													
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(110,457)										13,196		(123,653)
32. Federal income taxes incurred (excluding tax on capital gains)	(28,532)												(28,532)
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)	(81,925)										13,196		(95,121)
34. Policies/certificates in force end of year	419										4		415
DETAILS OF WRITE-INS													
08.301. Fixed Index Annuity Rider Fee Income													
08.302. Fund Revenue Sharing Fee Income													
08.303. Administrative Fee Income													
08.398. Summary of remaining write-ins for Line 8.3 from overflow page													
08.399. Total (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)													
2701. Miscellaneous Benefits													
2702. Transfer of IMR due to Reinsurance													
2703. Option Amortization													
2798. Summary of remaining write-ins for Line 27 from overflow page													
2799. Total (Lines 2701 through 2703 plus 2798) (Line 27 above)													

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

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

	1	2	3	4	5	6	7	8	9	10	11	12
	Total	Industrial Life	Whole Life	Term Life	Indexed Life	Universal Life	Universal Life With Secondary Guarantees	Variable Life	Variable Universal Life	Credit Life (b) (N/A Fraternal)	Other Individual Life	YRT Mortality Risk Only
Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)												
1. Reserve December 31 prior year	167,109,785	4,772,431	141,320,231			359,670	487,836		20,169,617			
2. Tabular net premiums or considerations	6,040,483	192	5,159,459			619,540	87,694		173,598			
3. Present value of disability claims incurred												
4. Tabular interest	6,197,236	131,922	5,223,492			16,184	18,680		806,958			
5. Tabular less actual reserve released	(65,031)		(65,031)									
6. Increase in reserve on account of change in valuation basis												
6.1 Change in excess of VM-20 deterministic/stochastic reserve over net premium reserve		XXX								XXX		
7. Other increases (net)	30,202								30,202			
8. Totals (Lines 1 to 7)	179,312,675	4,904,545	151,638,151			995,394	594,210		21,180,375			
9. Tabular cost	11,428,957	105,342	11,816,491			(19,855)	73,238		(546,259)			
10. Reserves released by death	3,025,271	47,660	2,739,086				15		238,510			
11. Reserves released by other terminations (net)	4,080,743	90,838	2,771,452			259,966			958,487			
12. Annuity, supplementary contract, and disability payments involving life contingencies	187,854		187,854									
13. Net transfers to or (from) Separate Accounts	(634,028)								(634,028)			
14. Total deductions (Lines 9 to 13)	18,088,797	243,840	17,514,883			240,111	73,253		16,710			
15. Reserve December 31 current year	161,223,878	4,660,705	134,123,268			755,283	520,957		21,163,665			
Cash Surrender Value and Policy Loans												
16. CSV Ending balance December 31, current year	196,859,329	3,933,319	111,886,416			581,577	422,582		80,035,435			
17. Amount Available for Policy Loans Based upon Line 16 CSV	175,697,746	3,656,469	103,865,046			581,577	391,097		67,203,557			

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

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

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

	1	2	3	4	5	6	7	8	9
	Total	Whole Life	Term Life	Universal Life	Variable Life	Variable Universal Life	Credit Life (b) (N/A Fraternal)	Other	YRT Mortality Risk Only
Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)									
1. Reserve December 31 of prior year	863,508	43,131	32,515					787,862	
2. Tabular net premiums and considerations	9,463		9,463						
3. Present value of disability claims incurred									
4. Tabular interest	2,392	1,836	482					74	
5. Tabular less actual reserve released									
6. Increase in reserve on account of change in valuation basis									
7. Other increases (net)	(18,167)							(18,167)	
8. Totals (Lines 1 to 7)	857,196	44,967	42,460					769,769	
9. Tabular cost	11,658	515	11,143						
10. Reserves released by death	3,989	2,591	694					704	
11. Reserves released by other terminations (net)	1,005	1,005							
12. Annuity, supplementary contract, and disability payments involving life contingencies									
13. Net transfers to or (from) Separate Accounts									
14. Total deductions (Lines 9 to 13)	16,652	4,111	11,837					704	
15. Reserve December 31 of current year	840,544	40,856	30,623					769,065	
Cash Surrender Value and Policy Loans									
16. CSV Ending balance December 31, current year	36,471	35,713	758						
17. Amount Available for Policy Loans Based upon Line 16 CSV	33,778	33,072	706						

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

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

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

	1 Total	Deferred				6 Life Contingent Payout (Immediate and Annuitalizations)	7 Other Annuities
		2 Fixed Annuities	3 Indexed Annuities	4 Variable Annuities with Guarantees	5 Variable Annuities without Guarantees		
Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)							
1. Reserve December 31 of prior year	28,109,802,949	4,268,114,007	21,852,602,221	1,877,747,415		105,726,436	5,612,870
2. Tabular net premiums and considerations	4,186,447,704	1,314,612,391	2,655,989,327	208,796,240		6,992,807	56,939
3. Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4. Tabular interest	718,035,865	179,912,037	465,857,468	67,663,378		4,437,236	165,746
5. Tabular less actual reserve released	145,047,178	88,199,443	73,839,977	(12,933,475)		(265,923)	(3,792,844)
6. Increase in reserve on account of change in valuation basis							
7. Other increases (net)	10,816,270			10,816,270			
8. Totals (Lines 1 to 7)	33,170,149,966	5,850,837,878	25,048,288,993	2,152,089,828		116,890,556	2,042,711
9. Tabular cost							
10. Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11. Reserves released by other terminations (net)							
12. Annuity, supplementary contract, and disability payments involving life contingencies	4,296,255,484	1,178,400,756	2,389,098,831	713,476,973		11,581,542	3,697,382
13. Net transfers to or (from) Separate Accounts	(247,459,740)			(243,995,273)			(3,464,467)
14. Total deductions (Lines 9 to 13)	4,048,795,744	1,178,400,756	2,389,098,831	469,481,700		11,581,542	232,915
15. Reserve December 31 of current year	29,121,354,222	4,672,437,122	22,659,190,162	1,682,608,128		105,309,014	1,809,796
Cash Surrender Value and Policy Loans							
16. CSV Ending balance December 31, current year	26,305,514,728	1,827,460,400	19,397,306,961	5,078,937,572			1,809,795
17. Amount Available for Policy Loans Based upon Line 16 CSV	21,538,314	12,684,130		8,854,184			

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

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Security Benefit Life Insurance Company

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR – GROUP ANNUITIES (a)

(N/A Fraternal)

	1	Deferred				6	7
		2	3	4	5		
	Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)							
1. Reserve December 31 of prior year	130,126,962			108,178,435		21,948,527	
2. Tabular net premiums and considerations	45,775,137			45,415,078		273,256	86,803
3. Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4. Tabular interest	7,255,672			5,430,528		1,825,144	
5. Tabular less actual reserve released	(3,467,305)			(1,504,029)		(1,963,276)	
6. Increase in reserve on account of change in valuation basis							
7. Other increases (net)							
8. Totals (Lines 1 to 7)	179,690,466			157,520,012		22,063,651	86,803
9. Tabular cost							
10. Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11. Reserves released by other terminations (net)	93,466,691			93,466,691			
12. Annuity, supplementary contract, and disability payments involving life contingencies	208,877					186,091	22,786
13. Net transfers to or (from) Separate Accounts	(39,148,102)			(39,077,118)		(70,984)	
14. Total deductions (Lines 9 to 13)	54,527,466			54,389,573		115,107	22,786
15. Reserve December 31 of current year	125,163,000			103,130,439		21,968,544	64,017
Cash Surrender Value and Policy Loans							
16. CSV Ending balance December 31, current year	251,353,639			251,266,836			86,803
17. Amount Available for Policy Loans Based upon Line 16 CSV	40,209,023			40,209,023			

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

EXHIBIT OF NET INVESTMENT INCOME

		1	2
		Collected During Year	Earned During Year
1.	U.S. Government bonds	(a).....881,909	958,887
1.1	Bonds exempt from U.S. tax	(a).....	.....
1.2	Other bonds (unaffiliated)	(a).....1,463,103,990	1,580,476,947
1.3	Bonds of affiliates	(a).....223,836,398	222,328,401
2.1	Preferred stocks (unaffiliated)	(b).....28,000,221	27,998,647
2.11	Preferred stocks of affiliates	(b).....(90,602)	(90,602)
2.2	Common stocks (unaffiliated)	4,711,651	4,688,519
2.21	Common stocks of affiliates		
3.	Mortgage loans	(c).....64,092,037	64,937,236
4.	Real estate	(d).....4,923,389	4,923,389
5.	Contract loans	2,621,095	2,621,095
6.	Cash, cash equivalents and short-term investments	(e).....360,064,066	322,230,416
7.	Derivative instruments	(f).....(47,636,267)	(79,491,123)
8.	Other invested assets	1,221,706,117	1,231,032,403
9.	Aggregate write-ins for investment income		
10.	Total gross investment income	3,326,214,004	3,382,614,215
11.	Investment expenses		(g).....189,071,698
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g).....6,275,287
13.	Interest expense		(h).....60,638,805
14.	Depreciation on real estate and other invested assets		(i).....1,414,689
15.	Aggregate write-ins for deductions from investment income		500,358,490
16.	Total deductions (Lines 11 through 15)		757,758,969
17.	Net investment income (Line 10 minus Line 16)		2,624,855,247
DETAILS OF WRITE-INS			
0901.	.....		
0902.	.....		
0903.	.....		
0998.	Summary of remaining write-ins for Line 9 from overflow page		
0999.	Totals (Lines 0901 through 0903 plus 0998) (Line 9 above)		
1501.	NII ceded/assumed to reinsurer.....		500,358,490
1502.	Miscellaneous Expense.....		
1503.	.....		
1598.	Summary of remaining write-ins for Line 15 from overflow page		
1599.	Totals (Lines 1501 through 1503 plus 1598) (Line 15 above)		500,358,490

(a) Includes \$ 36,343,488 accrual of discount less \$ 11,259,806 amortization of premium and less \$ 18,141,463 paid for accrued interest on purchases.
(b) Includes \$ accrual of discount less \$ 90,602 amortization of premium and less \$ 813,788 paid for accrued dividends on purchases.
(c) Includes \$ accrual of discount less \$ amortization of premium and less \$ paid for accrued interest on purchases.
(d) Includes \$ 4,923,389 for company's occupancy of its own buildings; and excludes \$ interest on encumbrances.
(e) Includes \$ 18,610,303 accrual of discount less \$ amortization of premium and less \$ 806,219 paid for accrued interest on purchases.
(f) Includes \$ accrual of discount less \$ amortization of premium.
(g) Includes \$ 189,071,698 investment expenses and \$ 6,275,287 investment taxes, licenses and fees, excluding federal income taxes, attributable to segregated and Separate Accounts.
(h) Includes \$ 7,450,000 interest on surplus notes and \$ interest on capital notes.
(i) Includes \$ 1,414,689 depreciation on real estate and \$ depreciation on other invested assets.

EXHIBIT OF CAPITAL GAINS (LOSSES)

		1	2	3	4	5
		Realized Gain (Loss) On Sales or Maturity	Other Realized Adjustments	Total Realized Capital Gain (Loss) (Columns 1 + 2)	Change in Unrealized Capital Gain (Loss)	Change in Unrealized Foreign Exchange Capital Gain (Loss)
1.	U.S. Government bonds					
1.1	Bonds exempt from U.S. tax					
1.2	Other bonds (unaffiliated)	(23,118,228)	(12,367,453)	(35,485,682)	(297,191)	93,038,437
1.3	Bonds of affiliates					2,228,998
2.1	Preferred stocks (unaffiliated)	(3,545,186)		(3,545,186)	(4,551,623)	
2.11	Preferred stocks of affiliates					
2.2	Common stocks (unaffiliated)	(5,728,567)	(1,583,600)	(7,312,167)	34,317,226	
2.21	Common stocks of affiliates				(28,682,537)	
3.	Mortgage loans					
4.	Real estate					
5.	Contract loans					
6.	Cash, cash equivalents and short-term investments	143,797	7,838,810	7,982,607	6	(2,309,707)
7.	Derivative instruments	61,449,960		61,449,960	10,451,734	(199,756,786)
8.	Other invested assets	40,580,258	(1,190,988)	39,389,270	(172,620,472)	20,914,444
9.	Aggregate write-ins for capital gains (losses)	560,599		560,599		
10.	Total capital gains (losses)	70,342,632	(7,303,232)	63,039,400	(161,382,857)	(85,884,615)
DETAILS OF WRITE-INS						
0901.	Capital gains ceded to reinsurer.....	560,599		560,599		
0902.	.....					
0903.	.....					
0998.	Summary of remaining write-ins for Line 9 from overflow page					
0999.	Totals (Lines 0901 through 0903 plus 0998) (Line 9 above)	560,599		560,599		

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Security Benefit Life Insurance Company

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

	1	2	3	4	5	6	7	8
	Total	Individual Life	Group Life	Individual Annuities	Group Annuities	Accident & Health	Fraternal	Other Lines of Business
FIRST YEAR (other than single)								
1. Uncollected								
2. Deferred and accrued								
3. Deferred , accrued and uncollected:								
3.1 Direct								
3.2 Reinsurance assumed								
3.3 Reinsurance ceded								
3.4 Net (Line 1 + Line 2)								
4. Advance								
5. Line 3.4 - Line 4								
6. Collected during year:								
6.1 Direct	6,326,763,655	619,540		6,307,120,961	19,014,154			
6.2 Reinsurance assumed	318,188			318,188				
6.3 Reinsurance ceded	2,393,837,881			2,393,837,881				
6.4 Net	3,933,243,962	619,540		3,913,610,268	19,014,154			
7. Line 5 + Line 6.4	3,933,243,962	619,540		3,913,610,268	19,014,154			
8. Prior year (uncollected + deferred and accrued - advance)								
9. First year premiums and considerations:								
9.1 Direct	6,326,763,655	619,540		6,307,120,961	19,014,154			
9.2 Reinsurance assumed	318,188			318,188				
9.3 Reinsurance ceded	2,393,837,881			2,393,837,881				
9.4 Net (Line 7 - Line 8)	3,933,243,962	619,540		3,913,610,268	19,014,154			
SINGLE								
10. Single premiums and considerations:								
10.1 Direct	632,326			632,326				
10.2 Reinsurance assumed								
10.3 Reinsurance ceded								
10.4 Net	632,326			632,326				
RENEWAL								
11. Uncollected								
12. Deferred and accrued								
13. Deferred, accrued and uncollected:								
13.1 Direct	12			12				
13.2 Reinsurance assumed	3,106,755	3,101,917	2,833			2,005		
13.3 Reinsurance ceded								
13.4 Net (Line 11 + Line 12)								
14. Advance	3,106,767	3,101,917	2,833	12		2,005		
15. Line 13.4 - Line 14	92,742	92,045	305			392		
16. Collected during year:	3,014,025	3,009,872	2,528	12		1,613		
16.1 Direct	411,879,905	17,435,356		367,770,369	26,674,180			
16.2 Reinsurance assumed	14,848,953	4,778,800	7,174	10,012,869		50,110		
16.3 Reinsurance ceded	123,098,627	17,520,498		106,576,129				
16.4 Net	303,630,231	4,693,658	7,174	272,205,109	26,674,180	50,110		
17. Line 15 + Line 16.4	306,644,256	7,703,530	9,702	272,205,121	26,674,180	51,723		
18. Prior year (uncollected + deferred and accrued - advance)		3,422,577	2,600	12		1,718		
19. Renewal premiums and considerations:								
19.1 Direct	411,879,905	17,435,356		367,770,369	26,674,180			
19.2 Reinsurance assumed	14,436,071	4,366,095	7,102	10,012,869		50,005		
19.3 Reinsurance ceded	123,098,627	17,520,498		106,576,129				
19.4 Net (Line 17 - Line 18)	303,217,349	4,280,953	7,102	272,205,109	26,674,180	50,005		
TOTAL								
20. Total premiums and annuity considerations:								
20.1 Direct	6,739,275,886	18,054,896		6,675,532,656	45,688,334			
20.2 Reinsurance assumed	14,754,259	4,366,095	7,102	10,331,057		50,005		
20.3 Reinsurance ceded	2,516,936,508	17,520,498		2,499,416,010				
20.4 Net (Lines 9.4 + 10.4 + 19.4)	4,237,093,637	4,900,493	7,102	4,186,447,703	45,688,334	50,005		

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

	1	2	3	4	5	6	7	8
	Total	Individual Life	Group Life	Individual Annuities	Group Annuities	Accident & Health	Fraternal	Other Lines of Business
POLICYHOLDERS'S DIVIDENDS, REFUNDS TO MEMBERS AND COUPONS APPLIED (Included in Part 1)								
21. To pay renewal premiums								
22. All other:								
REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES INCURRED								
23. First year (other than single):								
23.1 Reinsurance ceded								
23.2 Reinsurance assumed								
23.3 Net ceded less assumed								
24. Single:								
24.1 Reinsurance ceded								
24.2 Reinsurance assumed								
24.3 Net ceded less assumed								
25. Renewal:								
25.1 Reinsurance ceded	212,151,820	1,099,687		211,052,133				
25.2 Reinsurance assumed	3,485,606	141,739	(569)	3,343,014		1,422		
25.3 Net ceded less assumed	208,666,214	957,948	569	207,709,119		(1,422)		
26. Totals:								
26.1 Reinsurance ceded (Page 6, Line 6)	212,151,820	1,099,687		211,052,133				
26.2 Reinsurance assumed (Page 6, Line 22)	3,485,606	141,739	(569)	3,343,014		1,422		
26.3 Net ceded less assumed	208,666,214	957,948	569	207,709,119		(1,422)		
COMMISSIONS INCURRED (direct business only)								
27. First year (other than single)	459,740,529			459,732,747	7,782			
28. Single	,148			,148				
29. Renewal	88,307,110	1,105,114		86,453,143	748,853			
30. Deposit-type contract funds								
31. Totals (to agree with Page 6, Line 21)	548,047,787	1,105,114		546,186,038	756,635			

EXHIBIT 2 - GENERAL EXPENSES

	Insurance				5	6	7
	1	Accident and Health		4			
		2 Cost Containment	3 All Other				
	Life			All Other Lines of Business	Investment	Fraternal	Total
1. Rent	5,758,262		27		2,573,834		8,332,123
2. Salaries and wages	49,279,498		416		18,781,979		68,061,893
3.11 Contributions for benefit plans for employees	28,376,283		373		20,459,225		48,835,881
3.12 Contributions for benefit plans for agents							
3.21 Payments to employees under non-funded benefit plans							
3.22 Payments to agents under non-funded benefit plans							
3.31 Other employee welfare	1,139,806		10		120,264		1,260,080
3.32 Other agent welfare							
4.1 Legal fees and expenses	1,851,321		14		580,574		2,431,909
4.2 Medical examination fees							
4.3 Inspection report fees					562		562
4.4 Fees of public accountants and consulting actuaries	4,965,557		8				4,965,565
4.5 Expense of investigation and settlement of policy claims							
5.1 Traveling expenses	5,227,621		26		639,841		5,867,488
5.2 Advertising	14,989,504		12		4,926		14,994,442
5.3 Postage, express, telegraph and telephone	2,918,827		1		95,975		3,014,803
5.4 Printing and stationery	5,162,229		1,110		24,391		5,187,730
5.5 Cost or depreciation of furniture and equipment	1,198,700		10				1,198,710
5.6 Rental of equipment							
5.7 Cost or depreciation of EDP equipment and software	230,510		2				230,512
6.1 Books and periodicals	513,766		3		20,050		533,819
6.2 Bureau and association fees	1,054,815		7		30,143		1,084,965
6.3 Insurance, except on real estate	1,967,457		17				1,967,474
6.4 Miscellaneous losses							
6.5 Collection and bank service charges	933,070		7				933,077
6.6 Sundry general expenses	2,379,190		20		328,699		2,707,909
6.7 Group service and administration fees							
6.8 Reimbursements by uninsured plans							
7.1 Agency expense allowance							
7.2 Agents' balances charged off (less \$ recovered)							
7.3 Agency conferences other than local meetings							
8.1 Official publication (Fraternal Benefit Societies Only)	XXX	XXX	XXX	XXX	XXX		
8.2 Expense of supreme lodge meetings(Fraternal Benefit Societies Only)	XXX	XXX	XXX	XXX	XXX		
9.1 Real estate expenses							
9.2 Investment expenses not included elsewhere					141,270,791		141,270,791
9.3 Aggregate write-ins for expenses	135,481,106		4,195		4,140,444		139,625,745
10. General expenses incurred	263,427,522		6,258		189,071,698	(b)	(a) 452,505,478
11. General expenses unpaid December 31, prior year							
12. General expenses unpaid December 31, current year							
13. Amounts receivable relating to uninsured plans, prior year							
14. Amounts receivable relating to uninsured plans, current year							
15. General expenses paid during year (Lines 10+11-12-13+14)	263,427,522		6,258		189,071,698		452,505,478
DETAILS OF WRITE-INS							
09.301. Servicing costs	135,481,106		4,195		4,140,444		139,625,745
09.302.							
09.303.							
09.398. Summary of remaining write-ins for Line 9.3 from overflow page							
09.399. Totals (Lines 09.301 through 09.303 + 09.398) (Line 9.3 above)	135,481,106		4,195		4,140,444		139,625,745
(a) Includes management fees of \$ 236,503,482 to affiliates and \$ to non-affiliates.							
(b) Show the distribution of this amount in the following categories (Fraternal Benefit Societies Only)							
1. Charitable \$; 2. Institutional \$; 3. Recreational and Health \$; 4. Educational \$							
5. Religious \$; 6. Membership \$; 7. Other \$; 8. Total \$							

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

	Insurance			4	5	6
	1	2	3			
	Life	Accident and Health	All Other Lines of Business	Investment	Fraternal	Total
1. Real estate taxes	664,524			416,742		1,081,266
2. State insurance department licenses and fees	845,773			530,408		1,376,181
3. State taxes on premiums	507,239			318,104		825,343
4. Other state taxes, incl. \$ for employee benefits	4,773,366			2,993,513		7,766,879
5. U.S. Social Security taxes	3,053,579			1,914,986		4,968,565
6. All other taxes	161,904			101,534		263,438
7. Taxes, licenses and fees incurred	10,006,385			6,275,287		16,281,672
8. Taxes, licenses and fees unpaid December 31, prior year ..	724,490			454,348		1,178,838
9. Taxes, licenses and fees unpaid December 31, current year ..	1,517,106			951,420		2,468,526
10. Taxes, licenses and fees paid during year (Lines 7 + 8 - 9)	9,213,769			5,778,215		14,991,984

EXHIBIT 4 - DIVIDENDS OR REFUNDS

	1	2
	Life	Accident and Health
1. Applied to pay renewal premiums		
2. Applied to shorten the endowment or premium-paying period		
3. Applied to provide paid-up additions		
4. Applied to provide paid-up annuities		
5. Total Lines 1 through 4		
6. Paid-in cash	340,109	
7. Left on deposit		
8. Aggregate write-ins for dividend or refund options		
9. Total Lines 5 through 8	340,109	
10. Amount due and unpaid		
11. Provision for dividends or refunds payable in the following calendar year		
12. Terminal dividends		
13. Provision for deferred dividend contracts	76,000	
14. Amount provisionally held for deferred dividend contracts not included in Line 13		
15. Total Lines 10 through 14	76,000	
16. Total from prior year	77,200	
17. Total dividends or refunds (Lines 9 + 15 - 16)	338,909	
DETAILS OF WRITE-INS		
0801.		
0802.		
0803.		
0898. Summary of remaining write-ins for Line 8 from overflow page		
0899. Totals (Line 0801 through 0803 + 0898) (Line 8 above)		

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1	2	3	4	5	6
Valuation Standard	Total ^(a)	Industrial	Ordinary	Credit (Group and Individual)	Group
LIFE INSURANCE					
0100001. ANB CRF Unless Otherwise Specified.....					
0100002. 120% 80 CSO 4.5%.....	1,013,652		1,013,652		
0100003. 125% 01 CSO 4%.....	1,857,338		1,857,338		
0100004. 130% 41 CSO 2.5%.....	23,535		23,535		
0100005. 130% 41 SI 2.5%.....	30,242	30,242			
0100006. 140% 01 CSO 4%.....	331,094		331,094		
0100007. 150% 61 SI 2.5%.....	92,468	92,468			
0100008. 200% 58 CSO 4% CRVM.....	207,896		207,896		
0100009. 200% 80 CSO 4% CRVM.....	1,498,423		1,498,423		
0100010. AM(5) 3% NLP.....	2,687,886	230	2,687,656		
0100011. AM 3% CRVM.....	407	407			
0100012. HALF GROSS PREMIUM 0%.....	2,294		2,223		71
0100013. HALF NET PREMIUM 0%.....	2,635		2,635		
0100014. None 0%.....	14		14		
0100015. AE 3% NLP.....	425,109	65,281	359,828		
0100016. AE 3% CRVM.....	375,561	108,664	266,897		
0100017. AE 3% ILL.....	4,855		4,855		
0100018. AE 3.5% NLP.....	371,647		371,647		
0100019. AE 3.5% CRVM.....	922,907	145	922,762		
0100020. AE 3.5% ILL.....	4,869		4,869		
0100021. AE 3.5% FPT.....	21,198		21,198		
0100022. AE 4% NLP.....	701,977		701,977		
0100023. 41 CSO 2.5% NLP.....	1,267,248		1,267,248		
0100024. 41 CSO 2.5% CRVM.....	1,278,095		1,278,095		
0100025. 41 CSO 3% NLP.....	3,999,101		3,999,101		
0100026. 41 CSO 3% CRVM.....	1,907,182		1,907,182		
0100027. 41 CSO 3% FPT.....	9,682		9,682		
0100028. 41 CSO 3.5% CRVM.....	418,580		418,580		
0100029. 41 CSO 3.5% NLP.....	107,004		107,004		
0100030. 41 CET 3% NLP.....	16,224		16,224		
0100031. 41 CET 3.5% NLP.....	9,482		9,482		
0100032. 41 CSI 2.5%.....	1,986,649	1,986,649			
0100033. 41 CSI 3%.....	6,283	6,283			
0100034. 41 CSI 3.5%.....	213,650	213,650			
0100035. 41 CSI 4%.....	269	269			
0100036. 41 SI 2.5%.....	8,931		8,931		
0100037. 41 SI 3.5% CRVM.....	60,959	5	60,954		
0100038. 41 SI 3.5% NLP.....	1,887,792		1,887,792		
0100039. 41 SSI 2.5%.....	246,249	246,249			
0100040. 58 CSO 2% NLP.....	625,439		625,439		
0100041. 58 CSO 2% CRVM.....	632,247		632,247		
0100042. 58 CSO 2.25%.....	54,250		54,250		
0100043. 58 CSO 2.25% CRVM.....	175,616		175,616		
0100044. 58 CSO 2.5% NLP.....	2,721,407		2,568,229		153,178
0100045. 58 CSO 2.5% CRVM.....	4,251,975		4,251,975		
0100046. 58 CSO 2.75% CRVM.....	5,915		5,915		
0100047. 58 CSO 3% NLP.....	4,884,155		4,884,155		
0100048. 58 CSO 3% CRVM.....	34,845,671		34,845,671		
0100049. 58 CSO 3.25% CRVM.....	2,268,669		2,268,669		
0100050. 58 CSO 3.25% NLP.....	248,523		248,523		
0100051. 58 CSO 3.5% NLP.....	2,923,825		2,923,432		393
0100052. 58 CSO 3.5% CRVM.....	8,814,611		8,775,709		38,902
0100053. 58 CSO 4% NLP.....	1,953,394		1,942,586		10,808
0100054. 58 CSO 4% CRVM.....	3,636,797		3,636,797		
0100055. 58 CSO 4.25% CRVM.....	9,736		9,736		
0100056. 58 CSO 4.25% NLP.....	21,301		21,301		
0100057. 58 CSO 4.5% NLP.....	2,017,195		1,675,430		341,765
0100058. 58 CSO 4.5% CRVM.....	12,591,202		12,279,834		311,368
0100059. 58 CSO 5% NLP.....	160		160		
0100060. 58 CSO 5.5% CRVM.....	600,052		600,052		
0100061. 58 CSO Joint 3% CRVM.....	24,560		24,560		
0100062. 58 CET 2.25% NLP.....	27,599		27,599		
0100063. 58 CET 2.5% NLP.....	504,016		504,016		
0100064. 58 CET 3% NLP.....	2,145,877		2,145,877		
0100065. 58 CET 3.25% NLP.....	244,111		244,111		
0100066. 58 CET 3.5% NLP.....	742,735		742,735		
0100067. 58 CET 4% NLP.....	510,124		510,124		
0100068. 58 CET 4.5% NLP.....	204,385		204,385		
0100069. 58 CET 5.5% NLP.....	314,205		314,205		
0100070. 60 CSG 3% NLP.....	2,416		124		2,292
0100071. 60 CSG 3.5% NLP.....	29,035				29,035
0100072. 61 CET 2.5% NLP.....	45,699	45,699			
0100073. 61 CIET 3% NLP.....	300,987	300,987			
0100074. 61 CIET 3.5% NLP.....	80,903		80,903		
0100075. 61 CIET 4% NLP.....	34,077		34,077		
0100076. 61 CIET 4.5% NLP.....	37,304	37,304			
0100077. 61 CSI 2.5%.....	237,661	237,661			
0100078. 61 CSI 3% CRVM.....	1,213,047	1,157,753	55,294		
0100079. 61 CSI 3.5% CRVM.....	144,990		144,990		
0100080. 61 CSI 3.5% NLP.....	1,055,394		1,055,394		
0100081. 61 CSI 4% CRVM.....	183,816		183,816		
0100082. 61 CSI 4.5% CRVM.....	855,082	123,285	731,797		
0100083. 61 CSI 5% CRVM.....	410,409		410,409		
0100084. 61 CSI +10 4.5% CRVM.....	938,931		938,931		
0100085. 61 CSI +10 5% CRVM.....	77,635		77,635		
0100086. 61 CSI +10 5.5% CRVM.....	128,522		128,522		
0100087. 80 CSO 3% CRVM.....	13,826,870		10,892,280		2,934,590
0100088. 80 CSO 3% NLP.....	157,768				157,768
0100089. 80 CSO 3.5% CRVM.....	10,642,714		10,642,714		
0100090. 80 CSO 4% NLP.....	2,556,013		2,556,013		
0100091. 80 CSO 4% NLP ALB.....	21,070		21,070		
0100092. 80 CSO 4% CRVM ALB.....	5,161,602		5,161,602		
0100093. 80 CSO 4% CRVM.....	69,513,225		69,513,225		
0100094. 80 CSO 4.5% NLP ALB.....	14,808,089		14,808,089		
0100095. 80 CSO 4.5% NLP.....	302,647		302,647		
0100096. 80 CSO 4.5% CRVM.....	13,658,406		13,622,811		35,595
0100097. 80 CSO 4.5% CRVM ALB.....	110,236,354		110,236,354		
0100098. 80 CSO 5% NLP.....	7,146		7,099		47
0100099. 80 CSO 5% CRVM.....	2,880,326		2,880,326		
0100100. 80 CSO 5% CRVM ALB.....	32,484,352		32,484,352		
0100101. 80 CSO 5.25% CRVM.....	211				
0100102. 80 CSO 5.5% NLP.....	9,130		9,130		
0100103. 80 CSO 5.5% NLP ALB.....	37,971,242		37,971,242		
0100104. 80 CSO 5.5% CRVM.....	267,658,598		267,658,598		
0100105. 80 CSO 5.75% CRVM.....	11,000		11,000		
0100106. 80 CSO 6% CRVM.....	90,336		90,336		
0100107. 80 CSO 6.25% CRVM.....	16,407		16,407		
0100108. 80 CSO 7% CRVM.....	316		316		
0100109. 80 CSO Joint 4.5% CRVM.....	69,969		69,969		
0100110. 80 CSO TABLE C 4.5% CRVM.....	25,119		25,119		
0100111. 80 CSO TABLE C 5% CRVM.....	64,953		64,953		
0100112. 80 CSO TABLE C 5.5% CRVM.....	28,560		28,560		

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1		2	3	4	5	6
Valuation Standard		Total ^(a)	Industrial	Ordinary	Credit (Group and Individual)	Group
0100113.	80 CSO TABLE D 4% CRVM.....	19,758		19,758		
0100114.	80 CSO TABLE D 4.5% CRVM.....	856,525		856,525		
0100115.	80 CET 4% NLP.....	981,796		981,796		
0100116.	80 CET 4.5% NLP.....	244,246		244,246		
0100117.	80 CET 5% NLP.....	39,399		39,399		
0100118.	80 CET 5.5% NLP.....	78,387		78,387		
0100119.	80 CET 6% NLP.....	1,321		1,321		
0100120.	80 CET 6% NLP ALB.....	2,037,820		2,037,820		
0100121.	80 CET 6.25% NLP.....	4,482		4,482		
0100122.	80 CET 6.5% NLP.....	1,735		1,735		
0100123.	80 CET 7% NLP.....	1,126		1,126		
0100124.	80 CET TABLE D 4.5% CRVM.....	24,587		24,587		
0100125.	01 CSO 3.5% CRVM.....	7,974,499		7,974,499		
0100126.	01 CSO 3.5% NLP.....	442		442		
0100127.	01 CSO 3.75% CRVM.....	183,161		183,161		
0100128.	01 CSO 4% CRVM.....	8,509,895		8,509,895		
0100129.	01 CSO 5%.....	52,249		52,249		
0100130.	17 CSO 3% CRVM.....	715,292		715,292		
0100131.	GUARANTEED INSURABILITY RESERVE.....	273,733		273,733		
0100132.	SUBSTANDARD RESERVE.....	79,930		79,930		
0199997 Totals (Gross).		722,057,853	4,653,231	713,388,810		4,015,812
0199998 Reinsurance ceded		563,656,470		559,916,239		3,740,231
0199999 Totals (Net)		158,401,383	4,653,231	153,472,571		275,581
ANNUITIES (excluding supplementary contracts with life contingencies):						
0200001.	ALB CARVM Unless Specified.....		XXX		XXX	
0200002.	71 IAM 4.00% CARVM AG33 FPA 1974-78 DEF.....	247,000	XXX	247,000	XXX	
0200003.	71 IAM 4.50% CARVM AG33 FPA 1978-82 DEF.....	605,952	XXX	605,952	XXX	
0200004.	71 IAM 6.75% CARVM AG33 FPA 1986 DEF.....	7,702,559	XXX	7,702,559	XXX	
0200005.	71 IAM 8.00% CARVM AG33 FPA 1984-85 DEF.....	9,143,571	XXX	9,143,571	XXX	
0200006.	71 IAM 8.25% CARVM AG33 FPA 1976-84, 1983 DEF.....	10,860,304	XXX	10,860,304	XXX	
0200007.	71 IAM 9.25% CARVM AG33 FPA 1986 DEF.....	1,469,077	XXX	1,469,077	XXX	
0200008.	83 IAM 5.00% CARVM AG33 FPA 1998-99 DEF.....	1,543,360	XXX	1,543,360	XXX	
0200009.	83 IAM 5.25% CARVM AG33 FPA 1994, 1996-97 DEF.....	4,233,386	XXX	4,233,386	XXX	
0200010.	83 IAM 5.25% CARVM AG33 SPDA 1998 DEF.....	2,691,375	XXX	2,691,375	XXX	
0200011.	83 IAM 5.50% CARVM AG33 FPA, 1976-84, 1993 DEF.....	1,148,093	XXX	1,148,093	XXX	
0200012.	83 IAM 5.50% CARVM AG33 SPDA 1994, 1996-97 DEF.....	3,499,339	XXX	3,499,339	XXX	
0200013.	83 IAM 5.75% CARVM AG33 FPA 1995 DEF.....	1,066,614	XXX	1,066,614	XXX	
0200014.	83 IAM 5.75% CARVM AG33 SPDA 1993 DEF.....	994,668	XXX	994,668	XXX	
0200015.	83 IAM 6.00% CARVM AG33 FPA 1992 DEF.....	757,926	XXX	757,926	XXX	
0200016.	83 IAM 6.00% CARVM AG33 SPDA 1995 DEF.....	1,182,514	XXX	1,182,514	XXX	
0200017.	83 IAM 6.25% CARVM AG33 FPA 1987, 1990-91 DEF.....	4,235,709	XXX	4,235,709	XXX	
0200018.	83 IAM 6.25% CARVM AG33 SPDA 1992 DEF.....	1,305,775	XXX	1,305,775	XXX	
0200019.	83 IAM 6.50% CARVM AG33 FPA 1989 DEF.....	2,070,230	XXX	2,070,230	XXX	
0200020.	83 IAM 6.75% CARVM AG33 FPA 1986, 1988 DEF.....	2,504,649	XXX	2,504,649	XXX	
0200021.	VM-21 Reserves (CSV) 1967-2023 DEF.....	1,784,880,237	XXX	1,681,749,798	XXX	103,130,439
0200022.	VM-21/NY Reg. 213 Reserves 1996-2021 DEF.....	607,762	XXX	607,762	XXX	
0200023.	Deferred Accum Value.....	11,103,080	XXX	11,103,080	XXX	
0200024.	Deferred CARVM SVL.....	80,724,711	XXX	80,724,711	XXX	
0200025.	2012 IAR 3.00% CARVM AG33 FPA 2021 DEF.....	1,968,670	XXX	1,968,670	XXX	
0200026.	2012 IAR 3.00% CARVM AG33 SPDA 2021 DEF.....	491,439,559	XXX	491,439,559	XXX	
0200027.	2012 IAR 3.25% CARVM AG33 FPA 2020, 2022 DEF.....	6,482,858	XXX	6,482,858	XXX	
0200028.	2012 IAR 3.25% CARVM AG33 SPDA 2020, 2022 DEF.....	1,863,637,438	XXX	1,863,637,438	XXX	
0200029.	2012 IAR 3.50% CARVM AG33 FPA 2018 DEF.....	4,068,880	XXX	4,068,880	XXX	
0200030.	2012 IAR 3.50% CARVM AG33 SPDA 2018 DEF.....	164,583,177	XXX	164,583,177	XXX	
0200031.	2012 IAR 3.75% CARVM AG33 FPA 2019 DEF.....	3,516,127	XXX	3,516,127	XXX	
0200032.	2012 IAR 3.75% CARVM AG33 SPDA 2018-19 DEF.....	885,779,817	XXX	885,779,817	XXX	
0200033.	2012 IAR 4.00% CARVM AG33 FPA 2023 NB DEF.....	822,144	XXX	822,144	XXX	
0200034.	2012 IAR 4.25% CARVM AG33 SPDA 2023 NB DEF.....	141,112,485	XXX	141,112,485	XXX	
0200035.	2012 IAR 4.50% CARVM AG33 SPDA 2023 NB DEF.....	1,778,455,113	XXX	1,778,455,113	XXX	
0200036.	Annuity 2000 3.50% CARVM AG33 FPA 2013, 2015, 2017 DEF.....	259,246,902	XXX	259,246,902	XXX	
0200037.	Annuity 2000 3.50% CARVM AG33 SPDA 2017 DEF.....	390,785,122	XXX	390,785,122	XXX	
0200038.	Annuity 2000 3.75% CARVM AG33 FPA 2012, 2014, 2016 DEF.....	338,964,899	XXX	338,964,899	XXX	
0200039.	Annuity 2000 3.75% CARVM AG33 SPDA 2012-13, 2015-16 DEF.....	469,084,464	XXX	469,084,464	XXX	
0200040.	Annuity 2000 4.00% CARVM AG33 SPDA 2014, 2016 DEF.....	24,213,211	XXX	24,213,211	XXX	
0200041.	Annuity 2000 4.25% CARVM AG33 FPA 2010-11 DEF.....	89,188,220	XXX	89,188,220	XXX	
0200042.	Annuity 2000 4.25% CARVM AG33 SPDA 2011 DEF.....	117,784	XXX	117,784	XXX	
0200043.	Annuity 2000 4.50% CARVM AG33 FPA 2005-08 DEF.....	287,022,818	XXX	287,022,818	XXX	
0200044.	Annuity 2000 4.50% CARVM AG33 SPDA 2005-06, 2010 DEF.....	545,272	XXX	545,272	XXX	
0200045.	Annuity 2000 4.75% CARVM AG33 FPA 2003-04 DEF.....	148,835,893	XXX	148,835,893	XXX	
0200046.	Annuity 2000 4.75% CARVM AG33 SPDA 2004, 2007-08 DEF.....	112,948	XXX	112,948	XXX	
0200047.	Annuity 2000 5.00% CARVM AG33 FPA 2009 DEF.....	46,477,345	XXX	46,477,345	XXX	
0200048.	Annuity 2000 5.00% CARVM AG33 SPDA 2003, 2009 DEF.....	213,719	XXX	213,719	XXX	
0200049.	Annuity 2000 5.25% CARVM AG33 FPA 2001-02 DEF.....	46,508,770	XXX	46,508,770	XXX	
0200050.	Annuity 2000 5.25% CARVM AG33 SPDA 1999 DEF.....	4,684,892	XXX	4,684,892	XXX	
0200051.	Annuity 2000 5.50% CARVM AG33 SPDA 2000-01 DEF.....	10,034,644	XXX	10,034,644	XXX	
0200052.	Annuity 2000 5.75% CARVM AG33 SPDA 2000 DEF.....	2,402,549	XXX	2,402,549	XXX	
0200053.	Account Value.....	96,510,697	XXX	96,510,697	XXX	
0200054.	94 MGDB 3.50% CARVM AG33 FPA 2013, 2015 DEF.....	72,226	XXX	72,226	XXX	
0200055.	94 MGDB 3.75% CARVM AG33 FPA 2012, 2016 DEF.....	49,856	XXX	49,856	XXX	
0200056.	94 MGDB 4.50% CARVM AG33 FPA 1981-82, 2005 DEF.....	10,691,436	XXX	10,691,436	XXX	
0200057.	94 MGDB 5.00% CARVM AG33 FPA 1998-99 DEF.....	94,584	XXX	94,584	XXX	
0200058.	94 MGDB 5.25% CARVM AG33 FPA 1994, 1996-97, 2001 DEF.....	1,019,368	XXX	1,019,368	XXX	
0200059.	94 MGDB 5.50% CARVM AG33 FPA 1993, 2000 DEF.....	1,700,892	XXX	1,700,892	XXX	
0200060.	94 MGDB 5.75% CARVM AG33 FPA 1995 DEF.....	97,318	XXX	97,318	XXX	
0200061.	94 MGDB 6.00% CARVM AG33 FPA 1992 DEF.....	197,424	XXX	197,424	XXX	
0200062.	94 MGDB 6.25% CARVM AG33 FPA 1987, 1990-91.....	3,965,411	XXX	3,965,411	XXX	
0200063.	94 MGDB 6.50% CARVM AG33 FPA 1989 DEF.....	3,270,961	XXX	3,270,961	XXX	
0200064.	94 MGDB 6.75% CARVM AG33 FPA 1986, 1988 DEF.....	5,819,596	XXX	5,819,596	XXX	
0200065.	94 MGDB 8.00% CARVM AG33 FPA 1984-85 DEF.....	7,922,803	XXX	7,922,803	XXX	
0200066.	94 MGDB 8.25% CARVM AG33 FPA 1983 DEF.....	4,539,960	XXX	4,539,960	XXX	
0200067.	2012 IAR 3.00% CARVM AG35/KSPP FIA FPA IY 2021 DEF.....	947,955,565	XXX	947,955,565	XXX	
0200068.	2012 IAR 3.00% CARVM AG35/KSPP FIA SPDA IY 2021 DEF.....	1,551,025,775	XXX	1,551,025,775	XXX	
0200069.	2012 IAR 3.25% CARVM AG35/KSPP FIA FPA IY 2020, 2022 DEF.....	1,565,385,891	XXX	1,565,385,891	XXX	
0200070.	2012 IAR 3.25% CARVM AG35/KSPP FIA SPDA IY 2020, 2022 DEF.....	4,302,277,799	XXX	4,302,277,799	XXX	

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1		2	3	4	5	6
Valuation Standard		Total ^(a)	Industrial	Ordinary	Credit (Group and Individual)	Group
0200071.	2012 IAR 3.50% CARVM AG35/KSPP FIA FPA IY 2018 DEF.	378,124,324	XXX	378,124,324	XXX	
0200072.	2012 IAR 3.50% CARVM AG35/KSPP FIA SPDA IY 2018 DEF.	1,131,566	XXX	1,131,566	XXX	
0200073.	2012 IAR 3.75% CARVM AG35/KSPP FIA FPA IY 2018-19 DEF.	1,960,880,493	XXX	1,960,880,493	XXX	
0200074.	2012 IAR 3.75% CARVM AG35/KSPP FIA SPDA IY 2018-19 DEF.	238,337,323	XXX	238,337,323	XXX	
0200075.	2012 IAR 4.00% CARVM AG35/KSPP FIA FPA IY 2023 NB DEF.	384,328,774	XXX	384,328,774	XXX	
0200076.	2012 IAR 4.25% CARVM AG35/KSPP FIA FPA IY 2023 NB DEF.	306,840,350	XXX	306,840,350	XXX	
0200077.	2012 IAR 4.25% CARVM AG35/KSPP FIA SPDA IY 2023 NB DEF.	363,126,033	XXX	363,126,033	XXX	
0200078.	2012 IAR 4.50% CARVM AG35/KSPP FIA SPDA IY 2023 NB DEF.	3,073,430,566	XXX	3,073,430,566	XXX	
0200079.	83a 3.50% CARVM AG35/KSPP FIA FPA CIF 2013, 2015, 2017 DEF.	1,983,811,889	XXX	1,983,811,889	XXX	
0200080.	83a 3.50% CARVM AG35/KSPP FIA SPDA CIF 2017 DEF.	1,941,591	XXX	1,941,591	XXX	
0200081.	83a 3.75% CARVM AG35/KSPP FIA FPA CIF 2012-17 DEF.	6,802,069,975	XXX	6,802,069,975	XXX	
0200082.	83a 3.75% CARVM AG35/KSPP FIA SPDA CIF 2017 DEF.	61,309,539	XXX			
0200083.	83a 4.00% CARVM AG35/KSPP FIA FPA CIF 2012, 2014 DEF.	3,510,805,045	XXX	3,510,805,045	XXX	
0200084.	83a 4.00% CARVM AG35/KSPP FIA SPDA CIF 2016 DEF.	115,132	XXX	115,132	XXX	
0200085.	83a 4.25% CARVM AG35/KSPP FIA FPA CIF 2011 DEF.	289,778,743	XXX	289,778,743	XXX	
0200086.	83a 4.50% CARVM AG35/KSPP FIA FPA CIF 2011 DEF.	632,545,514	XXX	632,545,514	XXX	
0200087.	a-1949 3.50% CARVM 1955-73 BOTH.	161,722	XXX	161,722	XXX	
0200088.	71 GAM 7.50% 1982 IMM ANB.	8,637,458	XXX			8,637,458
0200089.	71 GAM 9.00% 1983 IMM ANB.	12,321,000	XXX			12,321,000
0200090.	71 IAM 6.00% CARVM 1974-78 IMM ANB.	1,088,868	XXX	1,088,868	XXX	
0200091.	71 IAM 7.50% CARVM 1979-82 BOTH.	5,634,088	XXX	5,634,088	XXX	
0200092.	83a 6.75% 1994-97 IMM ANB.	1,447,254	XXX	1,370,913	XXX	76,341
0200093.	83a 7.00% 1993 IMM ANB.	1,175,397	XXX	1,175,397	XXX	
0200094.	83a 7.75% 1992 IMM ANB.	445,862	XXX	445,862	XXX	
0200095.	83a 8.00% 1987 IMM ANB.	118,979	XXX	96,323	XXX	22,656
0200096.	83a 8.25% 1990-91 IMM ANB.	426,651	XXX	397,393	XXX	29,258
0200097.	83a 8.75% 1988-89 IMM ANB.	303,743	XXX	164,295	XXX	139,448
0200098.	83a 9.00% 1983-86 IMM ANB.	1,408,404	XXX	1,402,906	XXX	5,498
0200099.	Annuity 2000 3.75% 2017 IMM ANB.	25,894,410	XXX	25,885,981	XXX	8,429
0200100.	Annuity 2000 4.00% 2013, 2015-16 IMM ANB.	28,342,771	XXX	28,312,778	XXX	29,993
0200101.	Annuity 2000 4.25% 2012 IMM ANB.	2,662,828	XXX	2,662,828	XXX	
0200102.	Annuity 2000 4.50% 2014 IMM ANB.	3,656,766	XXX	3,571,412	XXX	85,354
0200103.	Annuity 2000 5.00% 2004-05, 2011 IMM ANB.	2,349,675	XXX	2,349,675	XXX	
0200104.	Annuity 2000 5.25% 2006, 2010 IMM ANB.	1,228,432	XXX	1,099,540	XXX	128,892
0200105.	Annuity 2000 5.50% 2007-08 IMM ANB.	1,565,810	XXX	1,565,810	XXX	
0200106.	Annuity 2000 6.00% 2003, 2009 IMM ANB.	1,534,305	XXX	1,534,305	XXX	
0200107.	Annuity 2000 6.25% 1998-99 IMM ANB.	1,929,918	XXX	1,899,356	XXX	30,562
0200108.	Annuity 2000 6.50% 2002 IMM ANB.	2,667,597	XXX	2,666,992	XXX	605
0200109.	Annuity 2000 6.75% 2001 IMM ANB.	925,040	XXX	880,156	XXX	44,884
0200110.	Annuity 2000 7.00% 2000 IMM ANB.	584,189	XXX	557,832	XXX	26,357
0200111.	2012 IAR VM-22 1%-1.49% 2021-22 IMM.	214,848	XXX	214,848	XXX	
0200112.	2012 IAR VM-22 1.5%-1.99% 2020-22 IMM.	3,391,258	XXX	3,391,258	XXX	
0200113.	2012 IAR VM-22 2%-2.49% 2019-2022 IMM.	5,451,368	XXX	5,451,368	XXX	
0200114.	2012 IAR VM-22 2.5%-2.99% 2018-2022 IMM.	15,989,965	XXX	15,989,965	XXX	
0200115.	2012 IAR VM-22 3%-3.49% 2018-2022 IMM.	14,891,220	XXX	14,891,220	XXX	
0200116.	2012 IAR VM-22 3.5%-3.99% 2018-2022 IMM.	10,890,680	XXX	10,890,680	XXX	
0200117.	2012 IAR VM-22 4%-4.49% 2018-2022 IMM.	10,090,912	XXX	10,090,912	XXX	
0200118.	2012 IAR VM-22 4%-4.49% 2023 NB IMM.	4,842,133	XXX	4,842,133	XXX	
0200119.	2012 IAR VM-22 5%-5.49% 2023 NB IMM.	3,972,389	XXX	3,712,679	XXX	259,710
0200120.	Interest Only 1.00%-8.02% 1980-2022 IMM ANB.	3,333,197	XXX	3,147,081	XXX	186,116
0200121.	Interest Only 1.00%-4.00% 2023 NB IMM ANB.	93,416	XXX	93,416	XXX	
0200122.	83a 5.50% 1985 DEF.	56,766	XXX	56,766	XXX	
0200123.	Assumed VAGLB Reserve.	250,594	XXX	250,594	XXX	
0299997 Totals (Gross)		38,066,037,943	XXX	37,940,874,943	XXX	125,163,000
0299998 Reinsurance ceded		8,820,202,756	XXX	8,820,202,756	XXX	
0299999 Totals (Net)		29,245,835,187	XXX	29,120,672,187	XXX	125,163,000
SUPPLEMENTARY CONTRACTS WITH LIFE CONTINGENCIES:						
0300001.	ALB Unless Specified.					
0300002.	37 SA 6%.	4,140		4,140		
0300003.	a-1949 3.5%.	10,774		10,774		
0300004.	71 IAM 6%.	3,308		3,308		
0300005.	71 IAM 7.5%.	7,869		7,869		
0300006.	71 IAM 11.25%.	2,108		2,108		
0300007.	83a 6%.	24,014		24,014		
0300008.	83a 6.25%.	14,116		14,116		
0300009.	83a 6.50%.	7,070		7,070		
0300010.	83a 6.75%.	7,629		7,629		
0300011.	83a 7%.	6,834		6,834		
0300012.	83a 7.25%.	6,746		6,746		
0300013.	83a 7.75%.	234		234		
0300014.	83a 8.25%.	8,880		8,880		
0300015.	83a 8.75%.	5,575		5,575		
0300016.	Ann2000 4%.	75,049		75,049		
0300017.	Ann2000 4.25%.	7,296		7,296		
0300018.	Ann2000 4.5%.	74,086		74,086		
0300019.	Ann2000 5%.	3,923		3,923		
0300020.	Ann2000 5.25%.	150,456		150,456		
0300021.	Ann2000 5.5%.	82,810		82,810		
0300022.	Ann2000 6%.	39,846		39,846		
0300023.	Ann2000 6.25%.	25,262		25,262		
0300024.	Ann2000 6.5%.	13,282		13,282		
0300025.	Ann2000 6.75%.	36,051		36,051		
0300026.	Ann2000 7%.	18,235		18,235		
0300027.	2012 IAR 2%.	17,844		17,844		
0300028.	2012 IAR 2.25%.	74,680		74,680		
0300029.	2012 IAR 2.5 %.	62,411		62,411		
0300030.	2012 IAR 3%.	89,810		89,810		
0300031.	2012 IAR 3.25%.	151,578		151,578		
0300032.	2012 IAR 3.5%.	8,596		8,596		
0300033.	2012 IAR 3.75%.	74,858		74,858		
0300034.	2012 IAR 4%.	190,137		190,137		
0300035.	2012 IAR 4.75%.	210,536		210,536		
0300036.	2012 IAR 5%.	225,692		225,692		
0399997 Totals (Gross)		1,741,735		1,741,735		
0399998 Reinsurance ceded		1,059,702		1,059,702		
0399999 Totals (Net)		682,033		682,033		

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

(a) Included in the above table are amounts of deposit-type contracts that originally contained a mortality risk. Amounts of deposit-type contracts in Column 2 that no longer contain a mortality risk are Life Insurance \$ _____; Annuities \$ _____.

Supplemental Contracts with _____; Accidental Death _____; Disability – Active _____; Disability – Disabled _____; Miscellaneous _____.

Life Contingencies \$ 372,014 Benefits \$ _____ Lives \$ _____ Lives \$ _____ Reserves \$ _____.

EXHIBIT 5 - INTERROGATORIES

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

NONE

EXHIBIT 6 - AGGREGATE RESERVES FOR ACCIDENT AND HEALTH CONTRACTS (a)

	1	Comprehensive		4	5	6	7	8	9	10	11	12	13
		2	3										
	Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefits Plan	Title XVIII Medicare	Title XIX Medicaid	Credit A&H	Disability Income	Long-Term Care	Other Health
ACTIVE LIFE RESERVE													
	1. Unearned premium reserves	11,736									54		11,682
	2. Additional contract reserves (b)	193,196									4,113		189,083
	3. Additional actuarial reserves - Asset/Liability analysis												
	4. Reserve for future contingent benefits												
	5. Reserve for rate credits												
	6. Aggregate write-ins for reserves												
	7. Totals (Gross)	204,932									4,167		200,765
	8. Reinsurance ceded												
CLAIM RESERVE	9. Totals (Net)	204,932									4,167		200,765
	10. Present value of amounts not yet due on claims	17,910									17,910		
	11. Additional actuarial reserves-Asset/Liability analysis												
	12. Reserve for future contingent benefits												
	13. Aggregate write-ins for reserves												
	14. Totals (Gross)	17,910									17,910		
	15. Reinsurance ceded												
	16. Totals (Net)	17,910									17,910		
	17. TOTAL (Net)	222,842									22,077		200,765
18. TABULAR FUND INTEREST		6,415									1,126		5,289
	DETAILS OF WRITE-INS												
	0601.												
	0602.												
	0603.												
	0698. Summary of remaining write-ins for Line 6 from overflow page												
	0699. Totals (Lines 0601 through 0603 plus 0698) (Line 6 above)												
	1301.												
	1302.												
1398. Summary of remaining write-ins for Line 13 from overflow page	1303.												
	1399. Totals (Lines 1301 through 1303 plus 1398) (Line 13 above)												

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

(b) Attach statement as to valuation standard used in calculating this reserve, specifying reserve bases, interest rates and methods.

EXHIBIT 7 – DEPOSIT-TYPE CONTRACTS

	1 Total	2 Guaranteed Interest Contracts	3 Annuities Certain	4 Supplemental Contracts	5 Dividend Accumulations or Refunds	6 Premium and Other Deposit Funds
1. Balance at the beginning of the year before reinsurance	1,141,240,656	1,126,693,456	998,679	1,755,651	11,745,311	77,559
2. Deposits received during the year	611,430				558,833	52,597
3. Investment earnings credited to the account	20,892,436	20,276,440	77,379	257,933	278,513	2,171
4. Other net change in reserves	4,304,517	4,305,697		(1,180)		
5. Fees and other charges assessed						
6. Surrender charges						
7. Net surrender or withdrawal payments	153,931,338	152,500,000	2,400	202,077	1,198,895	27,966
8. Other net transfers to or (from) Separate Accounts						
9. Balance at the end of current year before reinsurance (Lines 1+2+3+4-5-6-7-8) (a)	1,013,117,701	998,775,593	1,043,658	1,810,327	11,383,762	104,361
10. Reinsurance balance at the beginning of the year	78,330,350		80,362,023	3,975,607	(6,215,706)	208,426
11. Net change in reinsurance assumed	(28,905,679)		(28,351,096)	(514,709)	(70,536)	30,662
12. Net change in reinsurance ceded	(354,786)			(20,039)	(361,549)	26,802
13. Reinsurance balance at the end of the year (Lines 10+11-12)	49,779,457		52,010,927	3,480,937	(5,924,693)	212,286
14. Net balance at the end of current year after reinsurance (Lines 9 + 13)	1,062,897,158	998,775,593	53,054,585	5,291,264	5,459,069	316,647

(a) FHLB funding agreements:

1. Reported as GICs (captured in column 2) \$
2. Reported as Annuities Certain (captured in column 3) \$
3. Reported as Supplemental Contracts (captured in column 4) \$
4. Reported as Dividend Accumulations or Refunds (captured in column 5) \$
5. Reported as Premium or Other Deposit Funds (captured in column 6) \$
6. Total reported as Deposit-Type Contracts (captured in column 1): (Sum of Lines 1 through 5) \$

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

	1	2	3	4	5	6	7	8
	Total	Individual Life	Group Life	Individual Annuities	Group Annuities	Accident & Health	Fraternal	Other Lines of Business
1. Due and unpaid:								
1.1 Direct								
1.2 Reinsurance assumed								
1.3 Reinsurance ceded								
1.4 Net								
2. In course of settlement:								
2.1 Resisted								
2.11 Direct								
2.12 Reinsurance assumed								
2.13 Reinsurance ceded								
2.14 Net	(b)		(b)	(b)				
2.2 Other								
2.21 Direct	1,412,819	1,328,060	84,759					
2.22 Reinsurance assumed	2,549,450	2,549,450						
2.23 Reinsurance ceded	1,383,947	1,328,060	55,887					
2.24 Net	2,578,322	(b)	2,549,450	(b)		(b)		
3. Incurred but unreported:								
3.1 Direct	367,021	350,930	16,091					
3.2 Reinsurance assumed	40,000	40,000						
3.3 Reinsurance ceded	367,021	350,930	16,091					
3.4 Net	40,000	(b)	40,000	(b)		(b)		
4. TOTALS								
4.1 Direct	1,779,840	1,678,990	100,850					
4.2 Reinsurance assumed	2,589,450	2,589,450						
4.3 Reinsurance ceded	1,750,968	1,678,990	71,978					
4.4 Net	2,618,322	(a)	2,589,450	(a)				

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

(b) Include only portion of disability and accident and health claim liabilities applicable to assumed "accrued" benefits. Reserves (including reinsurance assumed and net of reinsurance ceded) for unaccrued benefits for

Individual Life \$, and Individual Annuities \$ are included in Page 3, Line 1, (See Exhibit 5, Section on Disability Disabled Lives); and for Accident and Health \$ are included in Page 3, Line 2, (See Exhibit 6, Claim Reserve).

EXHIBIT OF NONADMITTED ASSETS

	1	2	3
	Current Year Total Nonadmitted Assets	Prior Year Total Nonadmitted Assets	Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1. Bonds (Schedule D).....			
2. Stocks (Schedule D):			
2.1 Preferred stocks			
2.2 Common stocks			
3. Mortgage loans on real estate (Schedule B):			
3.1 First liens			
3.2 Other than first liens			
4. Real estate (Schedule A):			
4.1 Properties occupied by the company			
4.2 Properties held for the production of income.....			
4.3 Properties held for sale			
5. Cash (Schedule E-Part 1), cash equivalents (Schedule E-Part 2) and short-term investments (Schedule DA).....			
6. Contract loans			
7. Derivatives (Schedule DB).....	5,667,529	27,158,499	21,490,970
8. Other invested assets (Schedule BA)	2,281,712	2,215,452	(66,260)
9. Receivables for securities			
10. Securities lending reinvested collateral assets (Schedule DL).....			
11. Aggregate write-ins for invested assets			
12. Subtotals, cash and invested assets (Lines 1 to 11)	7,949,241	29,373,951	21,424,710
13. Title plants (for Title insurers only).....			
14. Investment income due and accrued			
15. Premiums and considerations:			
15.1 Uncollected premiums and agents' balances in the course of collection.....			
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due.....			
15.3 Accrued retrospective premiums and contracts subject to redetermination			
16. Reinsurance:			
16.1 Amounts recoverable from reinsurers		380,065	380,065
16.2 Funds held by or deposited with reinsured companies			
16.3 Other amounts receivable under reinsurance contracts			
17. Amounts receivable relating to uninsured plans			
18.1 Current federal and foreign income tax recoverable and interest thereon			
18.2 Net deferred tax asset.....	17,903,966		(17,903,966)
19. Guaranty funds receivable or on deposit			
20. Electronic data processing equipment and software.....		173,538	173,538
21. Furniture and equipment, including health care delivery assets.....	77,442	98,871	21,429
22. Net adjustment in assets and liabilities due to foreign exchange rates			
23. Receivables from parent, subsidiaries and affiliates			
24. Health care and other amounts receivable.....			
25. Aggregate write-ins for other-than-invested assets	8,367,909	7,085,177	(1,282,732)
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25).....	34,298,558	37,111,602	2,813,044
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			
28. Total (Lines 26 and 27)	34,298,558	37,111,602	2,813,044
DETAILS OF WRITE-INS			
1101.			
1102.			
1103.			
1198. Summary of remaining write-ins for Line 11 from overflow page			
1199. Totals (Lines 1101 through 1103 plus 1198) (Line 11 above)			
2501. Miscellaneous Assets.....	8,367,909	7,085,177	(1,282,732)
2502.			
2503.			
2598. Summary of remaining write-ins for Line 25 from overflow page			
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	8,367,909	7,085,177	(1,282,732)

NOTES TO FINANCIAL STATEMENTS

1. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

- A. The Company sells fixed index deferred annuity (FIA) contracts which credit interest to the policyholder based on a percentage of the gain in a specified market index. The Company uses a portion of the premium received on these policies to purchase one year and multi-year call options depending on the index crediting option specified by the policyholder. The call options are economic hedges used to fund the index credits to the policyholder. The call options are not considered to be effective hedges for accounting purposes under the NAIC Accounting Practices and Procedures Manual, SSAP No. 86 – Derivatives (SSAP No. 86).

SSAP No. 86 specifies that "Derivative instruments used in hedging transactions that do not meet or no longer meet the criteria of an effective hedge shall be accounted for at fair value and the changes in fair value shall be recorded as unrealized gains or unrealized losses (referred to as fair value accounting)." Although highly effective on an economic basis, the call options used to hedge the index crediting features of the Company's FIA products do not meet the effective hedge criteria for accounting purposes in that the payment timing of the option does not match the payment timing of the liability (i.e., options pay out annually or other interval based on the index term and the payments to policyholders related to the liability may be paid out over a longer term). The options therefore, would be valued at fair value with changes in the fair value recorded as unrealized gains or losses.

The reserving requirement for the aforementioned policies falls under Actuarial Guideline (AG) 35, which provides the manner in which current and future index credits are valued. Changes in the reserve liability are reported through operations.

Kansas statutes permit accounting for one year call options and multi-year call options in a manner that differs from NAIC statutory accounting practices and procedures. This differing accounting practice is conditioned on the hedging program referenced above being economically effective and allows the Company to report call options at amortized cost. It also allows the reserve calculation to assume the fair value of the call options associated with the current index crediting term is zero and index interest credited to FIA contracts is reflected when realized.

The impact of the prescribed practice discussed above, including the impact of income taxes, was to increase 2023 statutory income by \$228,785,900 and to increase statutory surplus by \$189,048,763.

	SSAP #	F/S Page	F/S Line	As of or for the Year Ended December 31, 2023	As of or for the Year Ended December 31, 2022
NET INCOME					
(1) Company state basis (Page 4, Line 35, Columns 1 & 2)				\$ 1,202,451,155	\$ 358,001,738
(2) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:					
Call options at amortized cost	86	4	3,27,34	27,660,656	5,301,207
Related effect on FIA reserves	51	4	19	261,941,749	(220,904,265)
Related income tax effect	101	4	32	(60,816,505)	45,276,642
(3) State Permitted Practices that are an increase/(decrease) from NAIC SAP: None					
(4) NAIC SAP (1-2-3=4)				\$ 973,665,255	\$ 528,328,154
SURPLUS					
(5) Company state basis (Page 3, Line 38, Columns 1 & 2)				\$ 5,929,423,215	\$ 5,146,137,194
(6) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:					
Call options held at amortized cost instead of fair value	86	2	7	(218,774,899)	34,248,974
Related effect on FIA reserves	51	3	1	458,077,131	196,135,382
Related deferred tax effect	101	2	18.2	(50,253,469)	(48,380,715)
(7) State Permitted Practices that are an increase/(decrease) from NAIC SAP: None					
(8) NAIC SAP (5-6-7=8)				\$ 5,740,374,452	\$ 4,964,133,553

- B. The preparation of financial statements in conformity with the NAIC Annual Statement Instructions and the Accounting Practices and Procedures Manual requires management to make estimates and assumptions that affect the reported amounts of assets, liabilities, revenues and expenses. It also requires disclosure of contingent assets and liabilities at the date of the financial statement. Actual results could differ from those estimates.
- C. Accounting Policy
- Life premiums are recognized as income over the premium paying period of the related policies. Annuity considerations are recognized as revenue when received. Health premiums are earned ratably over the terms of the related insurance contracts. Considerations for deposit-type contracts are not recognized as revenues but are recorded directly to the appropriate policy reserve liability as required under the Statement of Statutory Accounting Principles (SSAP) No. 52, *Deposit Type Contracts*. Expenses incurred in connection with acquiring new insurance business, including acquisition costs such as sales commissions, are charged to operations as incurred. Several accounting policies are as follows:
- (1) Short term investments are stated at amortized cost.
 - (2) Bonds not backed by loans are valued at amortized cost using the interest rate method, except where mandatory prepayments are required or where an earlier call date creates a lower yield. Bonds with a NAIC designation of 6 are stated at the lower of amortized cost or fair value.
 - (3) Unaffiliated common stocks are valued at fair value.
 - (4) Redeemable preferred stocks with NAIC designations 1 to 3 shall be valued at amortized cost. All other redeemable preferred stocks (NAIC designations 4 to 6) shall be reported at the lower of amortized cost or fair value. All perpetual preferred stocks shall be valued at fair value, not to exceed any currently effective call price.
 - (5) Mortgage loans on real estate are stated at the aggregate unpaid balance adjusted for any unamortized discount or premium.

NOTES TO FINANCIAL STATEMENTS

- (6) Loan-backed and structured securities with a NAIC designation of 1 through 5 are reported at amortized cost using the effective yield method. Loan-backed and structured securities with a NAIC designation of 6 are reported at the lower of amortized cost or fair value. The difference between amortized cost and fair value is reflected in unassigned surplus as an unrealized loss for NAIC 6 securities. Effective yields are recalculated on either a prospective or retrospective basis, depending on the credit quality of the investment.
- (7) The Company accounts for investments in subsidiaries, controlled and affiliated (“SCA”) entities using the audited statutory equity of the investee if the entity is an insurance company. All non-insurance entities are carried at the U.S. GAAP equity of the investee.
- (8) The Company has ownership interests in various limited partnerships and limited liability companies which are carried at the underlying GAAP equity of the limited partnership or limited liability company.
- (9) Call options under the prescribed practice discussed above are recorded at amortized cost. Derivative instruments used in hedging transactions that meet the criteria of a highly effective hedge and are designated in a hedge accounting relationship, are reported in a manner that is consistent with the hedged items. All other derivative instruments are carried at fair value.
- (10) The Company does not use anticipated investment income as a factor in the premium deficiency calculation.
- (11) In Course of Settlement reserves are an inventory of known outstanding claims. Incurred But Not Reported reserves are based on historical experience. Open Claim reserves and Active Life reserves are calculated using reserve factor tables based on conservative mortality, morbidity and interest assumptions. Estimates for loss/claim adjustment expenses are not applicable.
- (12) The Company made no changes in 2023 to its capitalization threshold policy for fixed assets which was \$5,000.
- (13) The Company does not have pharmaceutical receivables.

D. Going concern
There are no principle conditions or events that raise doubt about the Company’s ability to continue as a going concern.

2. ACCOUNTING CHANGES AND CORRECTION OF ERRORS

The Company had no accounting changes or correction of errors during the reporting period.

3. BUSINESS COMBINATIONS AND GOODWILL

No business combinations occurred during the reporting period and no goodwill exists in the financial statements of the Company.

4. DISCONTINUED OPERATIONS

The Company did not discontinue any segment of its insurance business operations during the reporting period.

5. INVESTMENTS

- A. Mortgage Loans.
- (1) The Company acquired two new commercial mortgage loans each with an interest rate of 12.33% and 11.83% during the year ended December 31, 2023. The Company acquired one new residential mortgage loan with an interest rate of 3.69% during the year ended December 31, 2023.
 - (2) On the date of issuance, the maximum loan to value percentage of any such loan, exclusive of insured or guaranteed or purchase money mortgages was 78.80%.
 - (3) There were no taxes, assessments, or amounts advanced and not included in the mortgage loan total as of December 31, 2023.

NOTES TO FINANCIAL STATEMENTS

(4) An age analysis of mortgage loans, aggregated by type is as follows:

	Residential			Commercial			Total
	Farm	Insured	All Other	Insured	All Other	Mezzanine	
a. Current year							
1. Recorded investment (All)							
(a) Current	\$ —	\$ —	\$ 4,371,585	\$ —	\$ 429,626,015	\$ 356,470,884	\$ 790,468,485
(b) 30-59 days past due	—	—	—	—	—	—	—
(c) 60-89 days past due	—	—	—	—	—	—	—
(d) 90-179 days past due	—	—	—	—	—	—	—
(e) 180+ days past due	—	—	—	—	—	—	—
2. Accruing Interest 90–179 Days Past Due							
(a) Recorded investment	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
(b) Interest Accrued	—	—	—	—	—	—	—
3. Accruing Interest 180+ Days Past Due							
(a) Recorded investment	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
(b) Interest Accrued	—	—	—	—	—	—	—
4. Interest Reduced							
(a) Recorded investment	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
(b) Number of Loans	—	—	—	—	—	—	—
(c) Percent Reduced	— %	— %	— %	— %	— %	— %	— %
5. Participant or Co-lender in a Mortgage Loan Agreement							
(a) Recorded investment	\$ —	\$ —	\$ —	\$ —	\$ 166,250,000	\$ 313,035,785	\$ 479,285,785
b. Prior year							
1. Recorded investment							
(a) Current	\$ —	\$ —	\$ 9,117,260	\$ —	\$ 473,635,544	\$ 305,889,897	\$ 788,642,701
(b) 30-59 days past due	—	—	—	—	—	—	—
(c) 60-89 days past due	—	—	—	—	—	—	—
(d) 90-179 days past due	—	—	—	—	—	—	—
(e) 180+ days past due	—	—	—	—	—	—	—
2. Accruing Interest 90–179 Days Past Due							
(a) Recorded investment	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
(b) Interest Accrued	—	—	—	—	—	—	—
3. Accruing Interest 180+ Days Past Due							
(a) Recorded investment	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
(b) Interest Accrued	—	—	—	—	—	—	—
4. Interest Reduced							
(a) Recorded investment	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
(b) Number of Loans	—	—	—	—	—	—	—
(c) Percent Reduced	— %	— %	— %	— %	— %	— %	— %
5. Participant or Co-lender in a Mortgage Loan Agreement							
(a) Recorded investment	\$ —	\$ —	\$ —	\$ —	\$ 166,250,000	\$ 263,091,421	\$ 429,341,421

(5) Investments in (a) impaired loans with or without allowances for credit losses and (b) impaired loans subject to a participant or co-lender mortgage loan agreement for which the reporting entity is restricted from unilaterally foreclosing on the mortgage loan, are as follows:

	Residential			Commercial			Total
	Farm	Insured	All Other	Insured	All Other	Mezzanine	
a. Current year							
1. With allowances for credit losses	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	—
2. No allowance for credit losses	—	—	—	—	—	—	—
3. Total (1+2)	—	—	—	—	—	—	—
4. Subject to a participant or co-lender mortgage loan agreement for which the reporting entity is restricted from unilaterally foreclosing on the mortgage loan	—	—	—	—	—	—	—
b. Prior year							
1. With allowances for credit losses	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	—
2. No allowance for credit losses	—	—	—	—	—	—	—
3. Total (1+2)	—	—	—	—	—	—	—
4. Subject to a participant or co-lender mortgage loan agreement for which the reporting entity is restricted from unilaterally foreclosing on the mortgage loan	—	—	—	—	—	—	—

NOTES TO FINANCIAL STATEMENTS

(6) Investment in Impaired Loans:

	Residential			Commercial			Total
	Farm	Insured	All Other	Insured	All Other	Mezzanine	
a. Current year							
1. Average recorded investment	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
2. Interest income recognized	—	—	—	—	—	—	—
3. Recorded investments on nonaccrual status	—	—	—	—	—	—	—
4. Amount of interest income recognized using a cash-basis method of accounting	—	—	—	—	—	—	—
b. Prior year							
1. Average recorded investment	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
2. Interest income recognized	—	—	—	—	—	—	—
3. Recorded investments on nonaccrual status	—	—	—	—	—	—	—
4. Amount of interest income recognized using a cash-basis method of accounting	—	—	—	—	—	—	—

- (7) The Company does not have any allowances for credit losses as of December 31, 2023.
(8) The Company does not have any mortgage loans derecognized as a result of foreclosure.
(9) The Company recognizes interest income on its impaired loans upon receipt.

B. Debt Restructuring
The Company did not have any material restructured debt for the period ended December 31, 2023.

C. Reverse Mortgages
The Company did not have any reverse mortgages for the period ended December 31, 2023.

- D. Loan-Backed Securities
- (1) For loan-backed and structured securities, anticipated prepayments are used to determine the effective yield at purchase. At the end of each reporting period, changes in the estimated cash flows since the last reporting date are incorporated into both the yield and asset value on a retrospective basis or into the yield to be applied to future periods on a prospective basis. Each security is looked at on an individual basis to estimate cash flows. Prepayment assumptions for mortgage backed and asset-backed securities were obtained by researching broker/dealer survey values, analyzing recent trends from remittance reports and developing internal estimates. The Company used both internal personnel and external investment managers in determining the market value of its loan-backed securities.
- (2) The Company had the following other-than-temporary impairment (OTTI) during the year ended December 31, 2023, on a security within the scope of SSAP No. 43R, as a result of the intent to sell or inability or lack of intent to retain the security for a period of time sufficient to recover the amortized cost basis of the security.

NOTES TO FINANCIAL STATEMENTS

	(1)		(2)		(3)	
	Amortized Cost Basis Before Other-Than-Temporary Impairment		Other-Than-Temporary Impairment Recognized in Loss		Fair Value 1 - (2a + 2b)	
			(2a) Interest	(2b) Non-Interest		
OTTI recognized 1st Quarter						
a. Intent to sell	\$	—	\$	—	\$	—
b. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis		—		—		—
c. Total 1st Quarter	\$	—	\$	—	\$	—
OTTI recognized 2nd Quarter						
d. Intent to sell	\$	—	\$	—	\$	—
e. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis		—		—		—
f. Total 2nd Quarter	\$	—	\$	—	\$	—
OTTI recognized 3rd Quarter						
g. Intent to sell	\$	—	\$	—	\$	—
h. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis		—		—		—
i. Total 3rd Quarter	\$	—	\$	—	\$	—
OTTI recognized 4th Quarter						
j. Intent to sell	\$	10,261,391	\$	—	\$	7,092,298
k. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis		—		—		—
l. Total 4th Quarter	\$	10,261,391	\$	—	\$	7,092,298
m. Annual Aggregate Total			\$	—	\$	3,169,093

- (3) The Company recognized no OTTI for the current period, where the present value of cash flows expected to be collected is less than the amortized cost basis of the security.
- (4) As of December 31, 2023, the estimated fair value and gross unrealized losses for loan-backed and structured securities currently held by the Company, for which OTTI has not been recognized in earnings as a realized loss aggregated by length of time the securities have been in a continuous loss position, were as follows:

a. The aggregate amount of unrealized losses:		
1. Less than 12 Months	\$	(6,737,141)
2. 12 Months or Longer	\$	(446,957,404)
b. The aggregate related fair value of securities with unrealized losses:		
1. Less than 12 Months	\$	559,804,182
2. 12 Months or Longer	\$	7,139,776,568

- (5) Loan-backed and structured securities utilize discounted cash flow models to determine potential impairments. The primary assumptions driving the analysis were current prepayment rate (CPR), current annualized default rate (CDR) and severity on defaults. These assumptions were run on the underlying loan collateral within the pool and were consistent with the current credit and market estimates.
- E. Dollar Repurchase Agreements and/or Securities Lending Transactions
The Company has not entered into any dollar repurchase agreements and/or security lending transactions.
- F. Repurchase Agreements Transactions Accounted for as Secured Borrowing
(1) The Company utilizes repurchase agreements (which may be executed bilaterally or in tri-party form) as a form of institutional borrowing as a tool to manage liquidity and/or other risks inherent on the Company's balance sheet. When engaging in repurchase agreements, the Company must receive net cash in an amount equal to or greater than 95% of the market value of the collateral provided. The value of the collateral shall be marked to market daily and timely receipt/delivery of additional cash/collateral shall be made to maintain the 95% minimum cash/collateralization ratio.

The risks associated with the repurchase agreement program are primarily related to declines in the value of the securities sold for cash, which, if occurred, results in cash needing to be returned to the original purchasing party. The Company has multiple sources of additional liquidity including additional sources of institutional funding, retail funding, contractual cash flows from the asset portfolio, and sales of investment assets. The Company has approved a Liquidity Risk Policy and associated Liquidity Guidelines to manage the aggregate liquidity risk of the Company.

NOTES TO FINANCIAL STATEMENTS

(2) Types of Repo Trades Used

	1 First Quarter	2 Second Quarter	3 Third Quarter	4 Fourth Quarter
a. Bilateral (YES/NO)	YES	YES	YES	YES
b. Tri-Party (YES/NO)	NO	NO	NO	NO

(3) Original (Flow) & Residual Maturity

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
Maximum Amount				
a. Open-No Maturity	\$ —	\$ —	\$ —	\$ —
b. Overnight	—	—	—	—
c. 2 Days to 1 Week	—	—	—	—
d. >1 Week to 1 Month	—	—	49,969,920	—
e. >1 Month to 3 Months	29,710,711	—	99,491,975	150,368,197
f. >3 Months to 1 Year	870,667,956	398,377,796	351,731,993	612,505,069
g. >1 Year	—	—	—	249,624,223

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
Ending Balance				
a. Open-No Maturity	\$ —	\$ —	\$ —	\$ —
b. Overnight	—	—	—	—
c. 2 Days to 1 Week	—	—	—	—
d. >1 Week to 1 Month	—	49,969,290	—	—
e. >1 Month to 3 Months	—	—	99,941,975	150,368,197
f. >3 Months to 1 Year	398,377,796	200,221,993	351,731,993	612,505,069
g. >1 Year	—	—	—	249,624,223

(4) Fair value of securities sold and/or acquired resulting in default
The Company had no securities sold and/or acquired that resulted in default.

(5) Securities “Sold” Under Repo – Secured Borrowing

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a.Maximum Amount				
1.BACV	\$ 1,033,306,466	\$ 457,040,915	\$ 502,131,165	\$ 1,063,984,618
2. Nonadmitted-Subset of BACV	—	—	—	—
3. Fair Value	968,037,391	425,747,622	476,203,967	1,059,101,863
b. Ending Balance				
1.BACV	459,389,203	281,705,995	502,131,165	1,063,984,618
2. Nonadmitted-Subset of BACV	—	—	—	—
3. Fair Value	426,256,491	262,491,568	476,203,967	1,059,101,863

NOTES TO FINANCIAL STATEMENTS

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

Ending Balance									
	1	2	3	4	5	6	7	8	
	None	NAIC 1	NAIC 2	NAIC 3	NAIC 4	NAIC 5	NAIC 6	Nonadmitted	
a.Bonds-BACV	\$ —	\$970,002,675	\$ —	\$84,799,372	\$9,182,571	\$ —	\$ —	\$ —	
b. Bonds-FV	—	967,607,057	—	82,531,876	8,962,930	—	—	—	
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	—	970,002,675	—	84,799,372	9,182,571	—	—	—	
q. Total Assets-FV	—	967,607,057	—	82,531,876	8,962,930	—	—	—	

(7) Collateral Received – Secured Borrowing

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount				
1. Cash	\$ 900,378,668	\$ 398,377,796	\$ 451,673,968	\$ 1,012,497,489
2. Securities (FV)	—	—	—	—
b. Ending Balance				
1. Cash	398,377,796	250,191,283	451,673,968	1,012,497,489
2. Securities (FV)	—	—	—	—

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

Ending Balance									
	1	2	3	4	5	6	7	8	
	None	NAIC 1	NAIC 2	NAIC 3	NAIC 4	NAIC 5	NAIC 6	Does Not Qualify as Admitted	
a.Cash	\$1,012,497,489	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	
b. Bonds-FV	—	—	—	—	—	—	—	—	
c. LB & SS-BACV	—	—	—	—	—	—	—	—	
d. Preferred Stock-FV	—	—	—	—	—	—	—	—	
e. Common Stock	—	—	—	—	—	—	—	—	
f. Mortgage Loans-FV	—	—	—	—	—	—	—	—	
g. Real Estate-FV	—	—	—	—	—	—	—	—	
h. Derivatives-FV	—	—	—	—	—	—	—	—	
i.Other Invested Assets-FV	—	—	—	—	—	—	—	—	
j. Total Collateral Assets-FV (Sum of a through i)	—	—	—	—	—	—	—	—	

(9) Allocation of Aggregate Collateral by Remaining Contractual Maturity

	Fair Value
a.Overnight and Continuous	\$ —
b. 30 Days or Less	150,368,197
c. 31 to 90 Days	612,505,069
d. > 90 Days	249,624,223

NOTES TO FINANCIAL STATEMENTS

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

	Amortized Cost	Fair Value
a.30 Days or Less	\$ 150,368,197	\$ 150,368,197
b. 31 to 60 Days	99,087,025	99,087,025
c. 61 to 90 Days	351,338,294	351,338,294
d. 91 to 120 Days	60,443,750	60,443,750
e. 121 to 180 Days	101,636,000	101,636,000
f. 181 to 365 Days	—	—
g. 1 to 2 Years	—	—
h. 2 to 3 Years	83,208,074	83,208,074
i.> 3 Years	166,416,148	166,416,148

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

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount				
1.Cash(collateral – All)	\$ 900,378,668	\$ 398,377,796	\$ 451,673,968	\$ 1,012,497,489
2.Securities Collateral (FV)	—	—	—	—
b. Ending Balance				
1.Cash (Collateral – All)	398,377,796	250,191,283	451,673,968	1,012,497,489
2.Securities (Collateral) (FV)	—	—	—	—

- G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing
The Company has not entered into reverse repurchase agreements accounted for as secured borrowings.
- H. Repurchase Agreements Transactions Accounted for as a Sale
The Company has not entered into repurchase agreements accounted for as sale transactions.
- I. Reverse Repurchase Agreements Transactions Accounted for as a Sale
The Company has not entered into reverse repurchase agreements accounted for as sale transactions.
- J. Real Estate
The Company did not have any impairment losses related to its real estate investments.
- K. Investments in Low-Income Housing Tax Credits (LIHTC) Properties
The Company has no LIHTC investments as of December 31, 2023 and recognized no impairments for the period ended December 31, 2023.
- L. Restricted Assets
(1) Restricted Assets (Including Pledged)

		Gross Restricted						
		Current Year						
		1	2	3	4	5	6	7
Restricted Asset Category		Total General Account (GA)	GA Supporting SA Activity	Total Separate Account (SA) Restricted Assets	SA Assets Supporting GA Activity	Total (1 plus 3)	Total From Prior Year	Increase / (Decrease) (5 minus 6)
a.	Subject to contractual obligation for which liability is not shown	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
b.	Collateral held under security lending agreements	—	—	—	—	—	—	—
c.	Subject to repurchase agreements	1,063,984,618	—	—	—	1,063,984,618	1,038,291,885	25,692,733
d.	Subject to reverse repurchase agreements	—	—	—	—	—	—	—
e.	Subject to dollar repurchase agreements	—	—	—	—	—	—	—
f.	Subject to dollar reverse repurchase agreements	—	—	—	—	—	—	—
g.	Placed under option contracts	—	—	—	—	—	—	—
h.	Letter stock or securities restricted as to sale – excluding FHLB capital stock	—	—	—	—	—	—	—
i.	FHLB capital stock	674,800	—	—	—	674,800	7,122,800	(6,448,000)
j.	On deposit with states	3,332,970	—	—	—	3,332,970	3,327,979	4,991
k.	On deposit with other regulatory bodies	—	—	—	—	—	—	—
l.	Pledged as collateral to FHLB (including assets backing funding agreements	—	—	—	—	—	184,582,079	(184,582,079)
m.	Pledged as collateral not captured in other categories	421,993,475	—	—	—	421,993,475	642,791,599	(220,798,124)
n.	Other restricted assets	27,047,079	—	—	—	27,047,079	27,219,975	(172,896)
o.	Total restricted assets	\$ 1,517,032,942	\$ —	\$ —	\$ —	\$ 1,517,032,942	\$ 1,903,336,317	\$ (386,303,375)

NOTES TO FINANCIAL STATEMENTS

Restricted Asset Category	8		9		Percentage 10	Percentage 11
	Total Nonadmitted Restricted		Total Current Year Admitted Restricted		Gross Restricted to Total Assets	Admitted Restricted to Total Admitted Asset
a. Subject to contractual obligation for which liability is not shown	\$	—	\$	—	— %	— %
b. Collateral held under security lending agreements		—		—	—	—
c. Subject to repurchase agreements		—	1,063,984,618		1.98	1.99
d. Subject to reverse repurchase agreements		—		—	—	—
e. Subject to dollar repurchase agreements		—		—	—	—
f. Subject to dollar reverse repurchase agreements		—		—	—	—
g. Placed under option contracts		—		—	—	—
h. Letter stock or securities restricted as to sale – excluding FHLB capital stock		—		—	—	—
i. FHLB capital stock		—	674,800		0.00	0.00
j. On deposit with states		—	3,332,970		0.01	0.01
k. On deposit with other regulatory bodies		—		—	—	—
l. Pledged as collateral to FHLB (including assets backing funding agreements)		—		—	—	—
m. Pledged as collateral not captured in other categories		—	421,993,475		0.78	0.78
n. Other restricted assets		—	27,047,079		0.05	0.05
o. Total restricted assets	\$	—	\$ 1,517,032,942		2.82 %	2.83 %

(2) Detail of Assets Pledged as Collateral Not Captured in Other Categories

Description of Assets	Gross Restricted								Percentage	
	Current Year								9	10 Admitted Restricted to Total Admitted Assets
	1	2	3	4	5	6	7	8		
	Total General Account (GA)	GA Supporting SA Activity	Total Separate Account (SA) Restricted Assets	SA Assets Supporting GA Activity	Total (1 plus 3)	Total From Prior Year	Increase / (Decrease) (5 minus 6)	Total Current Year Admitted Restricted		
Cash and bonds related to reinsurance agreements	\$ 253,521,691	\$ —	\$ —	\$ —	\$ 253,521,691	\$ 302,160,723	\$ (48,639,032)	\$ 253,521,691	0.46 %	0.47 %
Excess collateral pledged related to repurchase agreements	87,883,246	—	—	—	87,883,246	258,409,912	(170,526,666)	87,883,246	0.16	0.16
Derivative collateral pledged	80,588,538	—	—	—	80,588,538	82,220,964	(1,632,426)	80,588,538	0.15	0.15
Total	\$ 421,993,475	\$ —	\$ —	\$ —	\$ 421,993,475	\$ 642,791,599	\$ (220,798,124)	\$ 421,993,475	0.77 %	0.78 %

(3) Detail of Other Restricted Assets

Description of Assets	Gross Restricted								Percentage	
	Current Year								9	10 Admitted Restricted to Total Admitted Assets
	1	2	3	4	5	6	7	8		
	Total General Account (GA)	GA Supporting SA Activity	Total Separate Account (SA) Restricted Assets	SA Assets Supporting GA Activity	Total (1 plus 3)	Total From Prior Year	Increase / (Decrease) (5 minus 6)	Total Current Year Admitted Restricted		
Bonds related to other funding agreements	\$ 27,047,079	\$ —	\$ —	\$ —	\$ 27,047,079	\$ 27,219,975	\$ (172,896)	\$ 27,047,079	0.05 %	0.05 %
Total	\$ 27,047,079	\$ —	\$ —	\$ —	\$ 27,047,079	\$ 27,219,975	\$ (172,896)	\$ 27,047,079	0.05 %	0.05 %

NOTES TO FINANCIAL STATEMENTS

(4) Collateral Received and Reflected as Assets Within the Financial Statements
The Company had collateral received and reflected as an asset within the financial statements for the period ended December 31, 2023, as shown in the table below.

	1	2	3	4
	Book/Adjusted Carrying Value (BACV)	Fair Value	% of BACV to Total Assets(Admitted and Nonadmitted *	% of BACV to Total Admitted Assets **
General Account:				
a. Cash, Cash Equivalents and Short-Term Investments	\$ 1,660,419,689	\$ 1,660,419,689	3.49 %	3.49 %
b. Schedule D, Part 1	—	—	—	—
c. Schedule D, Part 2, Section 1	—	—	—	—
d. Schedule D, Part 2, Section 2	—	—	—	—
e. Schedule B	—	—	—	—
f. Schedule A	—	—	—	—
g. Schedule BA, Part 1	—	—	—	—
h. Schedule DL, Part 1	—	—	—	—
i. Other	—	—	—	—
j. Total Collateral Assets (a+b+c+d+e+f+g+h+i)	\$ 1,660,419,689	\$ 1,660,419,689	3.49 %	3.49 %
Separate Account:				
k. Cash, Cash Equivalents and Short-Term Investments	\$ —	\$ —	— %	— %
l. Schedule D, Part 1	—	—	—	—
m. Schedule D, Part 2, Section 1	—	—	—	—
n. Schedule D, Part 2, Section 2	—	—	—	—
o. Schedule B	—	—	—	—
p. Schedule A	—	—	—	—
q. Schedule BA, Part 1	—	—	—	—
r. Schedule DL, Part 1	—	—	—	—
s. Other	—	—	—	—
t. Total Collateral Assets (k+l+m+n+o+p+q+r+s+t)	\$ —	\$ —	— %	— %

* j = Column 1 divided by Asset Page, Line 26 (Column 1)

* t = Column 1 divided by Asset Page, Line 27 (Column 1)

** j = Column 1 divided by Asset Page, Line 26 (Column 3)

** t = Column 1 divided by Asset Page, Line 27 (Column 3)

	1	2
	Amount	% of Liability to Total Liabilities *
u. Recognized Obligation to Return Collateral Asset (General Account)	\$ 1,660,419,689	3.98 %
v. Recognized Obligation to Return Collateral Asset (Separate Account)	\$ —	— %

* u = Column 1 divided by Liability Page, Line 26 (Column 1)

* v = Column 1 divided by Liability Page, Line 27 (Column 1)

M. Working Capital Finance Investments
The Company had no working capital finance investments during the period ended December 31, 2023.

N. Offsetting and Netting of Assets and Liabilities

	Gross Amount Recognized	Amount Offset*	Net Amount Presented on Financial Statements
(1) Assets			
Derivatives	\$ 741,991,376	\$ 194,793,069	\$ 547,198,307
(2) Liabilities			
Derivatives	\$ 198,862,038	\$ 194,793,069	\$ 4,068,969

* For derivative assets and derivative liabilities, the amount offset shall agree to Schedule DB, Part D, Section 1

O. 5 GI Securities
The Company held the following 5GI securities as of December 31, 2023. The Company held no 5GI securities as of December 31, 2022.

Reporting Period	Investment Type	Number of securities designated as 5GI	Book/Adjusted Carrying Value	Fair Value
12/31/2023	Preferred Stock	1	19,446,283	19,446,283

P. Short Sales
The Company does not have any short sales.

NOTES TO FINANCIAL STATEMENTS

Q.	Prepayment Penalty and Acceleration Fees	General Account	Separate Account
(1)	Number of CUSIPs	1	5
(2)	Aggregate Amount of Investment Income	\$173,217	\$243,251
R.	Cash Pool		
	The Company does not have any investments in cash pools.		

6. JOINT VENTURES, PARTNERSHIPS AND LIMITED LIABILITY COMPANIES

- A. As of December 31, 2023, the Company did not have any investments in Joint Ventures, Partnerships or Limited Liability Companies that exceeded 10% of its total admitted assets.
- B. The Company recognized a \$978,644 OTTI losses related to investments in Joint Ventures, Partnerships and Limited Liability Companies during the year ended December 31, 2023.

7. INVESTMENT INCOME

- A. Due and accrued income is excluded from surplus on the following bases: All investment income due and accrued with amounts over 90 days past due are nonadmitted with the exception of mortgage loan investment income which is nonadmitted after 180 days, or if the underlying loan is in the process of foreclosure.
- B. The Company did not have any nonadmitted investment income due and accrued as of December 31, 2023.
- C. Gross, nonadmitted and admitted amounts for interest income due and accrued.

Interest Income Due and Accrued	Amount
1. Gross	\$ 705,137,925
2. Nonadmitted	\$ —
3. Admitted	\$ 705,137,925

- D. Aggregate deferred interest.

	Amount
Aggregate Deferred Interest	\$—

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

	Amount
Cumulative amount of PIK interest included in the current principle balance	\$687,361,523

8. DERIVATIVE INSTRUMENTS

- A. Derivatives under SSAP No. 86-Derivatives

- (1) Uses of Derivatives: The Company is exposed to certain risks relating to its ongoing business operations. The Company’s risk of loss is typically limited to the fair value of its derivative instruments and not to the notional or contractual amounts of these derivatives. Risk arises from changes in the fair value of the underlying instruments. Such changes in value are generally offset by opposite changes in the value of the hedged item. For non-exchange traded derivative instruments, the Company is exposed to credit losses in the event of nonperformance of the counterparties. This credit risk is minimized by purchasing such agreements from financial institutions with high credit ratings, daily exchange of collateral, and by establishing and monitoring of transfer threshold amounts.
- (2) The primary risks managed by using derivative instruments are equity market risk, foreign currency risk and interest rate risk even if the position does not receive hedge accounting treatment. The most common types of derivatives used by the Company are call options, foreign currency forwards, exchange traded futures, equity total return swaps, interest rate options, and interest rate swaps.

Equity Market Risk Management: The Company purchases call options to manage the equity and market risk associated with products in which the interest credited is tied to an external equity or other market index. The Company sells FIA contracts where interest is credited to policyholders based on a percentage of the gain in a specified market index, which cannot be less than zero. Most of the premium received is invested in investment grade fixed income securities and a portion is used to purchase derivatives, typically call options, consisting of a range of maturities up to five years to fund the index credits due to the FIA policyholders. On the applicable anniversary dates of the FIA, the market index used to compute the index credits is reset and new call options are purchased to fund the next index credit. These call options are highly correlated to the portfolio allocations of the policyholders, such that the Company is economically hedged with respect to equity and/or market returns for the period covering the current policyholder crediting period. Although the call options are designed to be effective hedges from an economic standpoint, they do not meet the requirements for hedge accounting under SSAP 86. In addition to the call options, equity total return swaps, and futures are used to hedge the equity and market risk associated products in which interest credited is tied to these risks.

Foreign Currency Risk Management: The Company uses foreign currency forwards to reduce the risk from fluctuations in foreign currency exchange rates associated with its assets denominated in foreign currencies. In a foreign currency forward transaction, the Company agrees with another party to deliver a specified amount of an identified currency at a specified future date. The price is agreed upon at the time of the contract and payment for such a contract is made in a different currency at the specified future date. No cash is exchanged at the time the agreement is entered into.

Interest Rate Risk Management: The Company uses interest rate swaps and interest rate options to reduce market risks from changes in interest rates and to manage interest rate exposure arising from duration mismatches between assets and liabilities. In a swap, the Company agrees with counterparties to exchange, at specified intervals, the difference between fixed rate and floating rate interest amounts calculated by reference to an agreed notional amount. The Company currently uses interest rate swaps to synthetically convert fixed rate liabilities to floating rate liabilities. Additionally, the Company currently uses interest rate swaps to synthetically convert variable interest on existing financial instruments to fixed interest.

NOTES TO FINANCIAL STATEMENTS

(3) Call options, futures, and equity total return swaps: According to the guidance in SSAP No. 86, options, futures and total return swaps used for hedging the equity index crediting feature of the FIA product do not meet the effective hedge criteria in that the payment timing of the option, future, or equity total return swaps does not match payment timing of the liability. The guidance states that the options, futures, and equity total return swaps, therefore, must be carried at fair value. A Kansas statute allows the call options to be held at amortized cost. Upon maturity gains or losses on the call options are recognized in investment income through operations. Under the statute, the Company must demonstrate that the economic hedges are and are expected to continue to be highly effective.

Foreign currency forwards are reported by the Company in Schedule DB. The foreign currency exposure of forwards is represented by the fair value (market value) at the reporting date.

Interest rate swaps that qualify for hedge accounting in accordance with SSAP No. 86, Derivatives. Swaps that are designated in a hedge accounting relationship and highly effective are recorded in a manner that is consistent with the hedged asset or liability. Qualifying interest rate swaps used in fair value hedges on certain liabilities are carried at amortized cost. Qualifying interest rate swaps used in cash flow hedges on forecasted transaction related to variable interest on existing financial instruments are carried at amortized cost or fair value to match the hedged item. If during the life of the interest rate swap it is no longer effective as a hedge, valuation ceases to mirror the hedge item and the interest rate swap will be valued at current fair value. All other interest rate swaps not designated in hedge accounting relationship are carried at current fair value as of the reporting date.

Interest rate options are carried at current fair value on Schedule DB as of the reporting date.

- (4) There were no derivative contracts with financing premiums for the year ended December 31, 2023.
- (5) There were no net gains or losses during the reporting period that were excluded from the assessment of hedge effectiveness for the year ended December 31, 2023.
- (6) There were no net gains or losses recognized in unrealized gains or losses for the year ended December 31, 2023 resulting from derivatives no longer qualifying for hedge accounting.
- (7) As of December 31, 2023, the Company has no cash flow hedges exposure to variability in future cash flows for forecasted transaction, excluding those forecasted transactions related to the payment of variable interest on existing financial instruments.
- (8) As of December 31, 2023, the Company has no non-discounted total premium cost for derivative contracts.
- (9) As of December 31, 2023, The Company does not have any aggregate excluded components (i.e., Time Value, Volatility Value, Cross Currency Basis Spread and Forward Points).

B. The company holds no derivatives that fall under SSAP No. 108-Derivative Hedging Variable Annuity Guarantees guidance.

9. INCOME TAXES

The application of SSAP No. 101 - Income Taxes, A Replacement of SSAP No. 10R and SSAP No. 10 requires a company to evaluate the recoverability of deferred tax assets and to establish a valuation allowance if necessary to reduce the deferred tax asset to an amount which is more likely than not to be realized. Considerable judgment is required in determining whether a valuation allowance is necessary and, if so, the amount of such valuation allowance. In evaluating the need for a valuation allowance, the Company considers many factors, including: (1) the nature of the deferred tax assets and liabilities; (2) whether they are ordinary or capital; (3) the timing of their reversal; (4) taxable income in prior carry back years as well as projected taxable earnings exclusive of reversing temporary differences and carry forwards; (5) the length of time that carryovers can be utilized; (6) unique tax rules that would impact the utilization of the deferred tax assets; and (7) any tax planning strategies that the Company would employ to avoid a tax benefit from expiring unused. Although the realization is not assured, management believes it is more likely than not that the deferred tax assets, net of valuation allowances, will be realized. The Company has recorded a valuation allowance as of December 31, 2023 and December 31, 2022 as indicated below.

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

(1)

	December 31, 2023			December 31, 2022			Change		
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)
	(Col 1+2)			(Col 4+5)			(Col 1-4)	(Col 2-5)	(Col 7+8)
	Ordinary	Capital	Total	Ordinary	Capital	Total	Ordinary	Capital	Total
(a) Gross Deferred Tax Assets	\$ 389,753,905	\$ 147,710,084	\$ 537,463,989	\$ 492,610,147	\$ 22,470,687	\$ 515,080,834	\$ (102,856,242)	\$ 125,239,397	\$ 22,383,155
(b) Statutory Valuation Allowance	\$ 469,847	\$ —	\$ 469,847	\$ 21,871,424	\$ —	\$ 21,871,424	\$ (21,401,577)	\$ —	\$ (21,401,577)
(c) Adjusted Gross Deferred Tax Assets (1a - 1b)	\$ 389,284,058	\$ 147,710,084	\$ 536,994,142	\$ 470,738,723	\$ 22,470,687	\$ 493,209,410	\$ (81,454,665)	\$ 125,239,397	\$ 43,784,732
(d) Deferred Tax Assets Nonadmitted	\$ 411,816	\$ 17,492,150	\$ 17,903,966	\$ —	\$ —	\$ —	\$ 411,816	\$ 17,492,150	\$ 17,903,966
(e) Subtotal - Net Deferred Tax Assets (1c - 1d)	\$ 388,872,242	\$ 130,217,934	\$ 519,090,176	\$ 470,738,723	\$ 22,470,687	\$ 493,209,410	\$ (81,866,481)	\$ 107,747,247	\$ 25,880,766
(f) Deferred Tax Liabilities	\$ 111,064,073	\$ 113,270,876	\$ 224,334,949	\$ 149,585,894	\$ 79,606,857	\$ 229,192,751	\$ (38,521,821)	\$ 33,664,019	\$ (4,857,802)
(g) Net Admitted Deferred Tax Assets (1e - 1f)	\$ 277,808,169	\$ 16,947,058	\$ 294,755,227	\$ 321,152,829	\$ (57,136,170)	\$ 264,016,659	\$ (43,344,660)	\$ 74,083,228	\$ 30,738,568

NOTES TO FINANCIAL STATEMENTS

(2) The Company has met the necessary Risk-based Capital levels to be able to admit the increased amount of deferred tax assets under SSAP No. 101 and an election has been made to admit DTAs pursuant to SSAP No. 101. Such election has not changed from the prior year.

	December 31, 2023			December 31, 2022			Change		
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)
	(Col 1+2)			(Col 4+5)			(Col 1-4)	(Col 2-5)	(Col 7+8)
	Ordinary	Capital	Total	Ordinary	Capital	Total	Ordinary	Capital	Total
(a) Federal Income Taxes Paid in Prior Years Recoverable Through Loss Carrybacks	\$ —	\$ 16,947,057	\$ 16,947,057	\$ —		\$ —	\$ —	\$ 16,947,057	\$ 16,947,057
(b) Adjusted Gross Deferred Tax Assets Expected to be Realized (Excluding the Amount of Deferred Tax Assets from 2(a) above) After Application of the Threshold Limitation. (The lessor of 2(b)1 or 2(b)2 Below.)	\$ 277,808,169	\$ —	\$ 277,808,169	\$ 321,152,829	\$ 22,470,687	\$ 343,623,516	\$ (43,344,660)	\$ (22,470,687)	\$ (65,815,347)
1. Adjusted Gross Deferred Tax Assets Expect to Be Realized Following the Balance Sheet Date.	\$ 277,808,169	\$ —	\$ 277,808,169	\$ 321,152,829	\$ 22,470,687	\$ 343,623,516	\$ (43,344,660)	\$ (22,470,687)	\$ (65,815,347)
2. Adjusted Gross Deferred Tax Assets Allowed per Limitation Threshold.	XXX	XXX	\$ 845,200,198	XXX	XXX	\$ 732,318,080	XXX	XXX	\$ 112,882,118
(c) Adjusted Gross Deferred Tax Assets (Excluding The Amount of Deferred Tax Assets from 2(a) and 2(b) above) Offset by Gross Deferred Tax Liabilities.	\$ 111,064,073	\$ 113,270,877	\$ 224,334,950	\$ 149,585,894	\$ —	\$ 149,585,894	\$ (38,521,821)	\$ 113,270,877	\$ 74,749,056
(d) Deferred Tax Assets Admitted as the result of application of SSAP No. 101. Total 2(a) + 2(b) + 2(c))	\$ 388,872,242	\$ 130,217,934	\$ 519,090,176	\$ 470,738,723	\$ 22,470,687	\$ 493,209,410	\$ (81,866,481)	\$ 107,747,247	\$ 25,880,766

(3)

	2023	2022
(a) Ratio Percentage Used to Determine Recovery Period and Threshold Limitation Amount	786 %	767 %
(b) Amount of Adjusted Capital and Surplus Used to Determine Recovery Period and Threshold Limitation in 2(b)2 Above	\$ 5,634,667,987	\$ 4,882,120,535

(4) Impact of Tax Planning Strategies.

	December 31, 2023		December 31, 2022		Change	
	(1)	(2)	(3)	(4)	(5)	(6)
					(Col 1-3)	(Col 2-4)
	Ordinary	Capital	Ordinary	Capital	Ordinary	Capital
(a) Determination of Adjusted Gross Deferred Tax Assets and Net Admitted Deferred Tax Assets, By Tax Character As a Percentage.						
1. Adjusted Gross DTAs Amount From Note 9A1(c)	389,284,058	147,710,084	470,738,723	22,470,687	(81,454,665)	125,239,397
2. Percentage Of Adjusted Gross DTAs By Tax Character Attributable To The Impact of Tax Planning Strategies	— %	11.5 %	— %	— %	— %	11.5 %
3. Net Amitted Adjusted Gross DTAs Amount From Note 9A1(e)	388,872,242	130,217,934	470,738,723	22,470,687	(81,866,481)	107,747,247
4. Percentage Of Admitted Adjusted Gross DTAs By Tax Character Admitted Because Of The Impact of Tax Planning Strategies	35.9 %	13.0 %	29.1 %	100.0 %	6.8 %	(87.0)%
(b) Does the Company’s tax-planning strategies include the use of reinsurance?			Yes <u> X </u>	No <u> </u>		

B. There are no DTLs that haven’t been recognized.

NOTES TO FINANCIAL STATEMENTS

C. Current income taxed incurred consist of the following major components:

	(1)	(2)	(3)
	12/31/2023	12/31/2022	(Col 1-2) Change
1. Current Income Tax			
(a) Federal	\$ 285,319,792	\$ 249,993,682	\$ 35,326,110
(b) Foreign	\$ —	\$ —	\$ —
(c) Subtotal	\$ 285,319,792	\$ 249,993,682	\$ 35,326,110
(d) Federal income tax on net capital gains	\$ 23,947,989	\$ 10,916,938	\$ 13,031,051
(e) Utilization of capital loss carry-forwards	\$ —	\$ —	\$ —
(f) Other	\$ —	\$ —	\$ —
(g) Federal and foreign income taxes incurred	\$ 309,267,781	\$ 260,910,620	\$ 48,357,161
2. Deferred Tax Assets			
(a) Ordinary			
(1) Discounting of unpaid losses	\$ —	\$ —	\$ —
(2) Unearned premium reserve	\$ —	\$ —	\$ —
(3) Policyholder reserves	\$ 261,842,007	\$ 237,459,129	\$ 24,382,878
(4) Investments	\$ 48,958,071	\$ 157,804,906	\$ (108,846,835)
(5) Deferred acquisition costs	\$ 44,324,140	\$ 39,152,509	\$ 5,171,631
(6) Policyholder dividends accrual	\$ —	\$ —	\$ —
(7) Non-Admitted Assets	\$ 1,193,454	\$ 1,052,620	\$ 140,834
(8) Compensation and benefits accrual	\$ —	\$ —	\$ —
(9) Origination Fees	\$ 16,104,509	\$ 9,700,689	\$ 6,403,820
(10) Rider fee accrual	\$ 8,457,675	\$ 10,908,618	\$ (2,450,943)
(11) Net operating loss carry-forward	\$ —	\$ 29,350,505	\$ (29,350,505)
(12) Tax credit carry-forward	\$ 7,439,090	\$ —	\$ 7,439,090
(13) Other (including items <5% of total ordinary tax assets)	\$ 1,434,959	\$ 7,181,171	\$ (5,746,212)
(99) Subtotal	\$ 389,753,905	\$ 492,610,147	\$ (102,856,242)
(b) Statutory valuation allowance adjustment	\$ 469,847	\$ 21,871,424	\$ (21,401,577)
(c) Nonadmitted	\$ 411,816	\$ —	\$ 411,816
(d) Admitted ordinary deferred tax assets (2a99 - 2b - 2c)	\$ 388,872,242	\$ 470,738,723	\$ (81,866,481)
(e) Capital:			
(1) Investments	\$ 147,710,084	\$ 22,470,687	\$ 125,239,397
(2) Net capital loss carry-forward	\$ —	\$ —	\$ —
(3) Real estate	\$ —	\$ —	\$ —
(4) Other (including items <5% of total capital tax assets)	\$ —	\$ —	\$ —
(99) Subtotal	\$ 147,710,084	\$ 22,470,687	\$ 125,239,397
(f) Statutory valuation allowance adjustment	\$ —	\$ —	\$ —
(g) Nonadmitted	\$ 17,492,150	\$ —	\$ 17,492,150
(h) Admitted capital deferred tax assets (2e99 - 2f - 2g)	\$ 130,217,934	\$ 22,470,687	\$ 107,747,247
(i) Admitted deferred tax assets (2d + 2h)	\$ 519,090,176	\$ 493,209,410	\$ 25,880,766
3. Deferred Tax Liabilities			
(a) Ordinary			
(1) Investments	\$ 63,300,849	\$ 75,278,843	\$ (11,977,994)
(2) Fixed assets	\$ 19,010,850	\$ 20,781,115	\$ (1,770,265)
(3) Commissions	\$ —	\$ —	\$ —
(4) Policyholder reserves	\$ 28,569,648	\$ 53,333,602	\$ (24,763,954)
(5) Other (including items <5% of total ordinary tax liabilities)	\$ 182,726	\$ 192,334	\$ (9,608)
(99) Subtotal	\$ 111,064,073	\$ 149,585,894	\$ (38,521,821)
(b) Capital:			
(1) Investments	\$ 113,270,876	\$ 79,606,857	\$ 33,664,019
(2) Real estate	\$ —	\$ —	\$ —
(3) Other (including items <5% of total capital tax assets)	\$ —	\$ —	\$ —
(99) Subtotal	\$ 113,270,876	\$ 79,606,857	\$ 33,664,019
(c) Deferred tax liabilities (3a99 + 3b99)	\$ 224,334,949	\$ 229,192,751	\$ (4,857,802)
4. Net deferred tax assets/liabilities (2i - 3c)	\$ 294,755,227	\$ 264,016,659	\$ 30,738,568

NOTES TO FINANCIAL STATEMENTS

D. The change in net deferred income taxes is comprised of the following (this is exclusive of nonadmitted assets as the change in nonadmitted assets is reported separately from the change in net deferred income taxes in the surplus section of the Annual Statement):

	December 31, 2023	December 31, 2022	Change
Adjusted gross deferred tax assets	\$ 536,994,142	\$ 493,209,410	\$ 43,784,732
Total deferred tax liabilities	224,334,949	229,192,751	(4,857,802)
Net deferred tax assets (liabilities)	\$ 312,659,193	\$ 264,016,659	48,642,534
Tax effect of unrealized gains (losses)			(29,228,010)
Change in net deferred tax			\$ 19,414,524

	December 31, 2023	Effective Tax Rate
Provision computed at statutory rate	\$ 316,000,067	21.00 %
Nonadmitted tax assets in surplus	4,350,572	0.29
Amortization and release of interest maintenance reserve	(5,542,013)	(0.37)
Dividends-received deduction	(4,299,540)	(0.29)
Tax exempt interest	(381,102)	(0.03)
Prior year adjustments	—	—
Amortization of reinsurance gain	(1,086,187)	(0.07)
Statutory valuation allowance	(2,493,027)	(0.17)
Unrealized foreign exchange	(18,035,770)	(1.20)
Change in accounting principle	—	—
Other	1,340,257	0.09
Total	\$ 289,853,257	19.26 %
Federal income taxes incurred	\$ 309,267,780	20.55
Change in net deferred income taxes	(19,414,524)	(1.29)
Total statutory income taxes	\$ 289,853,256	19.26 %

- E. The Company’s operating loss carry-forwards and income taxes available for recoupment in the event of future net losses are as follows:
- The Company previously had operating losses carryforwards that were subject to IRC Section 382 which expired on December 31, 2023. The Company has general business credit carryforwards of \$6,969,243, limited by IRC Section 383 to \$2,493,027 each year until the carryover period expires.
 - The following are income taxes incurred in the current and prior periods that will be available for recoupment in the event of future net losses:

(a) 2023 (current year)	\$ —
(b) 2022 (current year - 1)	\$ 7,088,320
(c) 2021 (current year - 2)	\$ 41,459,869
 - The aggregate amount of deposits reported as admitted assets under Section 6603 of the Internal Revenue Service (IRS) Code was \$0 million as of December 31, 2023.
- F. The Company files a Non-Life/Life consolidated federal income tax return which includes Security Benefit Corporation, SBL Holdings, Inc., First Security Benefit Life Insurance and Annuity Company of New York, Security Financial Resources, Inc., Security Benefit Academy, Inc., Sixth Avenue Reinsurance Company, and Sherwood Park, Inc. The method of allocation between the companies is based upon separate return calculations with current credit losses used.
- G. The Company has no income tax loss contingencies.
- H. The Company is not subject to repatriation transition tax.
- I. The Inflation Reduction Act was enacted on August 16, 2022, which, among other provisions, implements a new Corporation Alternative Minimum Tax (“CAMT”) based on average adjusted financial statement income, and is effective for tax years beginning after December 31, 2022. While the Company is subject to CAMT due to being a member of a controlled group meeting the defined thresholds, this new tax legislation did not have an impact to the Company’s financial position or results of operations for the year ended December 31, 2023.

10. INFORMATION CONCERNING PARENT, SUBSIDIARIES, AND AFFILIATES AND OTHER RELATED PARTIES

A-B As of December 31, 2023 the Company was owned entirely by SBL Holdings, Inc. (SBLH), a holding company domiciled in the State of Kansas.

During 2023 and 2022, the Company entered into various short-term intercompany promissory notes with Holliday Park, LLC (Holliday Park), an affiliate. The short-term notes outstanding as of December 31, 2023 had a balance of \$372,000,000. The notes had interest rates ranging from 6.74% to 13.13% and maturities from March 13, 2023 to December 21, 2024. The short-term notes outstanding as of December 31, 2022 had a balance of \$135,000,000. The notes had interest rates ranging from 3.88% to 10.82% and maturities from June 10, 2022 to October 10, 2023. The Company recorded interest on the Holliday Park notes of \$35,734,780 and \$16,073,328 in 2023 and 2022, respectively.

During 2023 and 2022, the Company entered into various short-term intercompany promissory notes with Chain Bridge Opportunistic Funding Holdings LLC (Chain Bridge), an affiliate. The short-term notes outstanding as of December 31, 2023 had a balance of \$35,000,000. The notes had interest rates ranging from 8.58% to 11.79% and maturities from March 31, 2023 to December 16, 2024. The short-term notes outstanding as of December 31, 2022 had a balance of \$413,000,000. The notes had interest rates ranging from 3.9% to 10.38% and maturities from July 24, 2022 to December 14, 2023. The Company recorded interest on the Chain Bridge notes of \$21,444,888 and \$24,225,205 in 2023 and 2022, respectively.

NOTES TO FINANCIAL STATEMENTS

During 2023 and 2022, the Company entered into various short-term intercompany promissory notes with Dawn Acres III, LLC (Dawn Acres III), an affiliate. The short-term notes had a balance of \$559,000,000 when they were paid off in 2023. The notes had interest rates ranging from 9.95% to 12.26%. The short-term notes outstanding as of December 31, 2022 had a balance of \$341,000,000. The notes had interest rates ranging from 4.49% to 11.16% and maturities from September 25, 2022 to December 22, 2022. The Company recorded interest on the Dawn Acres III notes of \$27,594,460 and \$21,986,327 in 2023 and 2022, respectively.

During 2022, the Company entered into various short-term intercompany promissory notes with Dawn Acres IV, LLC (Dawn Acres IV), an affiliate. The short-term notes had a balance of \$364,000,000 when they were paid off in 2022. The 2022 notes had interest rates ranging from 3.83% to 10.90%. The Company recorded interest on the Dawn Acres IV notes of 18,495,328 in 2022.

During 2023 and 2022, the Company entered into various short-term intercompany promissory notes with Weary Blues Holdings, LLC (Weary Blues), an affiliate. The short-term notes outstanding as of December 31, 2023 had a balance of \$3,000,000. The notes had interest rates ranging from 7.75% to 11.79% and maturities from May 15, 2023 to December 16, 2024. The short-term notes outstanding as of December 31, 2022 had a balance of \$360,920,751. The notes had interest rates ranging from 4.23% to 10.55% and maturities from November 7, 2022 to December 14, 2023. The Company recorded interest on the Weary Blues notes of \$11,482,871 and \$24,950,017 in 2023 and 2022, respectively.

The Company issued to certain related parties funding agreements through separate accounts whereby the contract holders elected to invest in various investment options offered under the policy. As of December 31, 2023 and 2022, separate account investments funded through these agreements were held in the amount of \$2,386,899,999 and \$2,105,299,999, respectively, and are reported in separate account assets and liabilities.

Details of other affiliated investment transactions not separately disclosed above are reported in Schedules D Parts 1-5: BA Parts 1, 2 and 3; and DA Part 1.

During 2022, the Company executed several transactions with affiliates to purchase and sell certain securities. Additional information regarding these transactions are as follows. Sold multiple bonds with a carrying value of \$298,822,278 to Everly Life Insurance Company for a loss of \$3,759,038, which was deferred to IMR; Sold multiple bonds with a carrying value of \$11,275,987 to Sixth Avenue Reinsurance Company for a gain of \$518,409, which was deferred to IMR; Contributed various common stocks with a carrying value of \$33,035,618 to Triple8, LLC and recognized a \$60,372,051 loss in Net Realized Capital Gains (Losses), with an offsetting gain of \$25,528,562 in Net Unrealized Capital Gains (Losses); Purchased multiple bonds with a carrying value of \$3,486,292 from Everly Life Insurance Company; Purchased multiple bonds with a carrying value of \$2,051,794 from Sixth Avenue Reinsurance Company; Purchased a common stock with a carrying value of \$92,980,384 from Security Benefit Corporation; Purchased a bond with a carrying value of \$10,735,432 from Auburndale, LLC; Purchased a bond with a carrying value of \$15,000,000 from Holliday Park, LLC; Purchased a bond with a carrying value of \$62,307,634 from Garfield Park, LLC; Purchased a collateral loan with a carrying value of \$74,139,000 from Ripley Park, LLC.

The Company holds investments, either directly or indirectly, in certain securitizations in which affiliated parties act as collateral managers. The repayment of these investments is dependent upon the performance of the borrowers of the underlying assets held by the securitization vehicle. The borrowers are not affiliated with the Company and the Company does not have recourse to the affiliated collateral manager in the case of non-performance of the unaffiliated borrower. The total carrying value of these investments was \$6,724,598,288 and \$6,340,450,576 as-of the years ended December 31, 2023 and December 31, 2022, respectively. The affiliated collateral managers earn fees for such services. The Company is not directly liable for such fees, but, insofar as the Company directly or indirectly owns any portion of the most subordinate or residual tranche of a securitization, the Company may be considered to bear a portion of such fees indirectly. The aggregate of such portions of such fees borne by the Company indirectly for periods in which any such manager was an affiliated or related party were \$7.2 million and \$19.2 million for the years ended December 31, 2023 and 2022, respectively.

Additionally, the Company has investments into non-securitized investment vehicles that do not have any affiliated credit exposure, but for which certain decisions can be made by the Company or an affiliate with regard to asset purchases and sales. The total carrying value of these investments was \$1,530,871,002 and \$2,058,643,198 as-of December 31, 2023 and December 31, 2022, respectively.

Security Benefit Business Services, LLC (SBBS) provides certain management and administrative services to the Company. During 2023 and 2022, the Company incurred \$213,958,921 and \$192,536,173, respectively, for such services. SE2, LLC provides certain administrative services to the Company. During 2023 and 2022, the Company incurred \$24,980,907 and \$19,100,641, respectively, for such services. The Company receives certain management fees from SBC for which annual income of \$1,977,534 and \$4,082,568 was recorded in 2023 and 2022, respectively. Eldridge Business Services, LLC provides certain investment and business development services to the Company. During 2023 and 2022, the Company incurred \$140,075,075 and \$118,650,646 respectively, for such services. During 2023 and 2022, the Company paid commissions for distribution of the Company's products of \$4,050,478 and \$4,771,004, respectively, to Security Distributors, LLC (SD), a wholly-owned subsidiary of the Company.

At December 31, 2022, the Company recorded \$435,000,000 as a capital contribution receivables from SBLH (See Note 22).

The Company has a wholly owned subsidiary, Sixth Avenue Reinsurance Company (SARC), a special purpose financial insurance company domiciled in the state of Vermont. The Company made a \$10,000,000 capital contribution in December of 2022. The Company recorded a \$35,000,000 capital contribution payable to SARC at December 31, 2023, which was subsequently paid in February 2024.

The Company entered into a reinsurance agreement ("Reinsurance Agreement") with an effective date of January 1, 2018, with SARC. Under the Reinsurance Agreement the Company ceded, on a 100% quota share basis, the payment obligation under guaranteed lifetime withdrawal benefits (GLWB) provided under certain of its annuity contracts, typically through an optional rider on business issued in 2018, 2019 and the first half of 2020. SARC's obligation under the Reinsurance Agreement is to make GLWB payments when the account value of the corresponding annuity contract under which the GLWB rider was issued is reduced to zero. The Company ceded reserves of \$587,602,397 related to its GLWB riders and paid reinsurance premiums of \$24,395,276 to SARC as of December 31, 2023. The reserve credits taken were secured by a funds withheld liability recorded by the Company and an excess of loss reinsurance agreement between SARC and a United States domiciled professional reinsurance company which represents a form of security acceptable to the Kansas Insurance Commissioner.

NOTES TO FINANCIAL STATEMENTS

C. During the year ended December 31, 2023, there were no material transactions with related parties who are not on Schedule Y. A summary of material outstanding balances with non-Schedule Y related party entities is as follows:

Ref #	Name of Related Party	Aggregate reporting period amount due from	Aggregate reporting period amount due to	Amount offset in financial statement (if qualifying)	Net amount recoverable/(payable) by related party	Admitted recoverable
02744*AA5	AMERICAN MEDIA PRODUCTIONS LLC	203,159,601	—	—	—	—
02744*AB3	AMERICAN MEDIA PRODUCTIONS LLC	205,651,767	—	—	—	—
50736*AA4	LAISAH, LLC	580,106,253	—	—	—	—
G5955*AA5	Medford Funding DAC	166,624,715	—	—	—	—

- D. The Company reported amounts receivable from parent, subsidiaries and affiliates of \$4,994,658 and \$3,864,614 at December 31, 2023 and 2022. The Company reported amounts payable to parent, subsidiaries and affiliates of \$21,118,258 and \$20,409,408 at December 31, 2023 and 2022, respectively. Inter-company transactions regularly occur in the normal course of business and are normally settled within 30 days.
- E. The Company did not make any guarantees.
- F. The Company participates in a management and administrative services agreement between various subsidiaries and affiliates.
- G. All outstanding shares of the Company are owned by SBLH as of December 31, 2023.
- H. The Company does not own any shares of its ultimate parent.
- I. There are no investments in Subsidiary, Controlled, or Affiliated entities that exceed 10% of the Company’s admitted assets.
- J. The Company recorded no impairment on its SCA entities during 2023 or 2022.
- K. The Company has no investments in foreign insurance subsidiaries.
- L. The Company has no investments in downstream non-insurance holding companies in which the look-through valuation approach was utilized.
- M. The Company has no SCA investments (except 8bi entities) accounted for under SSAP No. 97.
- N. Investment in U.S. Insurance SCA’s

The Company has an investment in SARC, a U.S. insurance SCA (per SSAP No. 97), for which the audited statutory equity reflects a departure from the NAIC statutory accounting practices and procedures (e.g., permitted or prescribed practices).

- (1) SARC, with permission from the state of Vermont Department of Financial Regulation, has obtained a permitted practice to account for the excess of loss reinsurance agreement with its reinsurance counterparty as an admitted asset to the extent of the difference between the reserves held by SARC (i.e. those reserves held in the funds withheld account) and those required by statutory accounting principles adopted by the state of Vermont.
- (2) The monetary effect on net income and surplus as a result of using an accounting practice that differs from NAIC Statutory Accounting Practice and Procedures, the amount of the investment in the insurance SCA per statutory equity and amount of the investment in the insurance SCA had the Company completed its statutory financial statements in accordance with the AP&P Manual are in the table below.

SCA Entity (Investment in Insurance SCA Entities)	Monetary Effect on NAIC SAP		Amount of Investment	
	Net Income Increase (Decrease)	Surplus Increase (Decrease)	Per Audited Statutory Equity	If the Insurance SCA Had Completed Statutory Financial Statements*
Sixth Avenue Reinsurance Company	\$ —	\$ 585,509,852	\$ 43,414,873	\$ (542,094,979)

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

- (3) The RBC of SARC would have triggered a regulatory event had it not used the permitted practice.

- O. SCA Loss Tracking
The Company does not have SCA investments where the losses in the SCA materially exceed its investment in the SCA.

11. DEBT

- A. Capital Notes: The Company has not issued any capital notes during the reporting period. The Company has access to a \$451.2 million line of credit facility from the Federal Home Loan Bank of Topeka (FHLB). There was no borrowing outstanding in connection with this facility at December 31, 2023. Any overnight borrowings in connection with this line of credit will bear interest a 5.55% at December 31, 2023. The amount of the line of credit is determined by the fair market value of the Company’s available collateral held by FHLB, primarily mortgage-backed securities and commercial loans, not already pledged as collateral under existing contracts as of December 31, 2023.
- B. FHLB Agreements
- (1) The Company is a member of the FHLB. Through its membership, the Company has conducted business activity (borrowings) with the FHLB. It is part of the Company's strategy to utilize these funds as spread lending and liquidity. The Company has determined the actual/estimated maximum borrowings as \$451,227,329. The Company calculated this amount in accordance with internal limits with regard to pledged collateral.

NOTES TO FINANCIAL STATEMENTS

(2) FHLB Capital Stock

a. Aggregate Totals

	1	2	3
	Total 2+3	General Account	Separate Account
1. Current Year			
(a) Membership Stock – Class A	\$ 500,000	\$ 500,000	\$ —
(b) Membership Stock – Class B	—	—	—
(c) Activity Stock	—	—	—
(d) Excess Stock	174,800	174,800	—
(e) Aggregate Total	\$ 674,800	\$ 674,800	\$ —
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	\$ 451,227,329	\$ 451,227,329	XXX
2. Prior Year-end			
(a) Membership Stock – Class A	\$ 500,000	\$ 500,000	\$ —
(b) Membership Stock – Class B	—	—	—
(c) Activity Stock	6,362,500	6,362,500	—
(d) Excess Stock	260,300	260,300	—
(e) Aggregate Total	\$ 7,122,800	\$ 7,122,800	\$ —
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	\$ 154,257,532	XXX	XXX

b. Membership Stock (Class A and B) Eligible for Redemption

	1	2	Eligible for Redemption			
	Current Year Total (2+3+4+5+6)	Not Eligible for Redemption	3	4	5	6
Membership Stock			Less Than 6 Months	6 Months to Less Than 1 Year	1 Year to Less Than 3 Years	3 to 5 Years
1. Class A	\$ 500,000	\$ 500,000	\$ —	\$ —	\$ —	\$ —
2. Class B	—	—	—	—	—	—

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

	1	2	3
	Fair Value	Carrying Value	Aggregate Total Borrowing
1. Current Year Total General and Separate Accounts Total Collateral Pledged (Line 2+3)	\$ —	\$ —	\$ —
2. Current Year General Account Total Collateral Pledged	—	—	—
3. Current Year Separate Accounts Total Collateral Pledged	—	—	—
4. Prior Year-end Total General and Separate Accounts Total Collateral Pledged	177,264,823	184,582,079	152,500,000

b. Maximum Amount Pledged During Reporting Period

	1	2	3
	Fair Value	Carrying Value	Aggregate Total Borrowing
1. Current Year Total General and Separate Accounts Maximum Collateral Pledged (Line 2+3)	\$ 178,242,046	\$ 184,030,172	\$ 152,500,000
2. Current Year General Account Maximum Collateral Pledged	178,242,046	184,030,172	152,500,000
3. Current Year Separate Accounts Maximum Collateral Pledged	—	—	—
4. Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged	\$ 185,034,543	\$ 193,334,007	\$ 152,500,000

NOTES TO FINANCIAL STATEMENTS

(4) Borrowing from FHLB

a. Amount as of the Reporting Date

	1	2	3	4
	Total 2+3	General Account	Separate Account	Funding Agreements Reserves Established
1. Current Year				
(a) Debt	\$ —	\$ —	\$ —	XXX
(b) Funding Agreements	—	—	—	XXX
(c) Other	—	—	—	XXX
(d) Aggregate Total (a+b+c)	\$ —	\$ —	\$ —	XXX
2. Prior Year-end				
(a) Debt	\$ —	\$ —	\$ —	XXX
(b) Funding Agreements	152,500,000	152,500,000	—	152,500,000
(c) Other	—	—	—	XXX
(d) Aggregate Total (a+b+c)	\$ —	\$ —	\$ —	—

b. Maximum Amount during Reporting Period (Current Year)

	1	2	3
	Total 2+3	General Account	Separate Account
1. Debt	\$ —	\$ —	\$ —
2. Funding Agreements	152,500,000	152,500,000	—
3. Other	—	—	—
4. Aggregate Total (1+2+3)	\$ 152,500,000	\$ 152,500,000	\$ —

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 POST RETIREMENT BENEFIT PLANS

A-D Defined Benefit Plans

The Company participates in a qualified, noncontributory defined benefit pension plan sponsored by SBC, the Company's indirect parent. Benefits are based on years of service and an employee’s highest average compensation over a period of five consecutive years during the last 10 years of service. Effective in 2007, the plan sponsor froze the defined benefit pension plan with no additional benefits accruing to employees after the freeze. The sponsor's policy has been to contribute funds to the plan in amounts required to maintain sufficient plan assets to provide for accrued benefits. In applying this general policy, the sponsor considers, among other factors, the recommendations of its independent consulting actuaries, the requirements of federal pension law, and the limitations on deductibility imposed by federal income tax law. Plan assets are primarily invested in exchange traded funds which hold various equity and fixed income investments.

E. Defined Contribution Plan.

The Company, though it has no employees, participates in a profit-sharing and savings plan sponsored by SBC. The Company thus made no direct contributions to this plan in 2023 and 2022 but indirectly incurred costs for the plan.

F. Multi-Employer Plans

The Company does not participate in a multi-employer plan.

G. Consolidated/Holding Company Plans

The Company does not participate in a consolidated/holding company plan.

H. Postemployment Benefits and Compensated Absences

Certain former employees and their spouses are covered by a nonqualified postretirement benefits plan sponsored by SBC. The plan provides limited medical and life insurance benefits to former employees who have retired at or after the age of 55 with at least five years of service. The Sponsor’s obligation for postretirement benefits and the Company’s obligations for compensated absences have been accrued during the reporting period.

I. Impact of Medicare Modernization Act on Postretirement Benefits. All employees are covered by a nonqualified postretirement benefits plan sponsored by SBC.

All obligations for postretirement benefits are recorded by the plan sponsor SBC.

NOTES TO FINANCIAL STATEMENTS

13. CAPITAL AND SURPLUS, SHAREHOLDERS’ DIVIDEND RESTRICTIONS AND QUASI-REORGANIZATIONS

- A. The Company has 1,000,000 shares of common stock, \$10 par value, authorized and 700,000 shares issued and outstanding. All shares are class A shares.
- B. The Company has no preferred stock outstanding.
- C. Without approval of the Insurance Commissioner of Kansas, no extraordinary dividends can be paid to shareholders. The laws of the State of Kansas define an extraordinary dividend as any dividend of cash or other property, the fair market value of which, together with that of any other dividends or distributions made within the preceding 12 months exceeds the greater of (a) 10% of the Company's surplus as regards policyholders as of the previous December 31st or (b) the net gain from operations, not including realized capital gains for the previous 12 month period ended December 31st.
- D. The Company paid \$350,000,000 and \$100,000,000 in ordinary dividends to SBLH in 2023 and 2022, respectively.
- E. There are no restrictions on Company profits that may be paid as ordinary dividends to the shareholder except as noted in 13C above. The Kansas Insurance Department requires 30 days’ notice of any dividend payments.
- F. There are no restrictions placed on the Company’s surplus. All unassigned surplus is available to pay policyholder claims.
- G. Not applicable as the Company is a stock insurance company.
- H. There are no shares held by the Company except for 13 shares held as treasury stock that had been previously held by members of the Company’s board of directors.
- I. There were no changes in special surplus funds of the Company.
- J. Unassigned surplus related to unrealized capital gains and losses net of deferred tax was decreased by \$132,154,853 in 2023 and decreased by \$254,891,982 in 2022.
- K. The Company has the following surplus notes outstanding:

1	2	3	4	5	6	7	8
Item Number	Date Issued	Interest Rate	Original Issue Amount of Note	Is Surplus Note Holder a Related Party (Y/N)	Carrying Value of Note Prior Year	Carrying Value of Note Current Year*	Unapproved Interest And/Or Principal
1001	10/01/2003	7.45%	\$ 100,000,000	N	\$ 99,917,132	\$ 99,924,666	\$ 1,862,500
Total	XXX	XXX	\$ 100,000,000	XXX	\$ 99,917,132	\$ 99,924,666	\$ 1,862,500

* Total should agree with Page 3, Line 32.

1	9	10	11	12	13	14
Item Number	Current Year Interest Expense Recognized	Life-To-Date Interest Expense Recognized	Current Year Interest Offset Percentage (not including amounts paid to a 3rd party liquidity provider)	Current Year Principal Paid	Life-To-Date Principal Paid	Date of Maturity
1001	\$ 7,450,000	\$ 149,000,000	— %	\$ —	\$ —	10/01/2033
Total	\$ 7,450,000	\$ 149,000,000	XXX	\$ —	\$ —	XXX

1	15	16	17	18	19
Item Number	Are Surplus Note payments contractually linked? (Y/N)	Surplus Note payments subject to administrative offsetting provisions? (Y/N)	Were Surplus Note proceeds used to purchase an asset directly from the holder of the surplus note? (Y/N)	Is Asset Issurer a Related Party (Y/N)	Type of Assets Received Upon Issuance
1001	N	N	N	N/A	N/A
Total	XXX	XXX	XXX	XXX	XXX

1	20	21	22
Item Number	Principal Amount of Assets Received Upon Issuance	Book/Adjusted Carry Value of Assets	Is Liquidity Source a Related Party to the Surplus Note Issuer? (Y/N)
1001	N/A	N/A	N/A
Total	XXX	XXX	XXX

The above surplus note was issued pursuant to Rule 144A under the Securities Act of 1933. Each payment of interest on or the principal of, the surplus note may be made only with the prior approval of the Kansas Insurance Commissioner and only out of surplus funds which the Kansas Insurance Commissioner determines to be available for such payment. The note is unsecured and subordinated to all present and future indebtedness, policy claims, prior claims of the Company and ranks pari passu with any future surplus notes of the Company and with any other similarly subordinated obligations.

Net cash proceeds received from the issuance of the surplus note dated October 1, 2003 was \$98,899,000. Morgan Stanley & Co. Inc and Lehman Brothers Inc. were the underwriters and Bank of New York Mellon is the fiscal agent.

- L. There were no quasi-reorganizations of the Company during 2023.
- M. The Company has had one quasi-reorganizations in the last 10 years with an effective date of December 31, 2016.

NOTES TO FINANCIAL STATEMENTS

14. CONTINGENCIES

- A. In connection with its investments in certain limited partnerships, the Company has committed to invest additional capital over future years as required by the general partner. Outstanding commitments as of December 31, 2023 were \$133.0 million for unrelated parties and \$15.0 thousand for related parties, for 2022 outstanding commitments were \$178.6 million for unrelated parties and none for related parties.
- B. Guaranty fund assessments are levied on the Company by life and health guaranty associations in most states to cover policyholder losses attributable to insolvent or rehabilitated insurers. At December 31, 2023 and 2022, the Company reserved \$990,000 to cover current and estimated future assessments, net of related premium tax credits.
- C. There were no gain contingencies as of December 31, 2023 or 2022.
- D. The Company is a defendant in a putative class action, Ella Clinton, et al., v. Security Benefit Life Insurance Company, initially filed in the United States District Court, Southern District of Florida, on November 20, 2019. A First Amended Class Action Complain ("FAC") that includes additional named plaintiffs and causes of action was filed on January 21, 2020. The action was transferred to the United States District Court, District of Kansas. The allegations of the FAC arise out of the marketing and sale of certain of the Company’s FIA products. In their FAC, Plaintiffs assert claims for violation of the federal Racketeer Influenced and Corrupt Organizations Act, violations of California's, Illinois', Arizona's and Nevada's respective unfair competition, consumer fraud, and/or deceptive business practices acts, and common law fraud under the laws of Florida, California, Illinois, Arizona and Nevada. The Company’s motion to dismiss was granted without prejudice on February 12, 2021. Plaintiffs filed a notice of appeal to the United States Court of Appeals Tenth Circuit on February 19, 2021. On March 28, 2023, the Tenth Circuit reversed the District Court's dismissal of the case and remanded the case back to the District Court of Kansas for further proceedings. On April 11, 2023, the Company filed a petition requesting that the appeal be reheard by all of the Tenth Circuit judges on grounds, among others, that the decision conflicts with United States Supreme Court precedent; the Company’s petition was denied by the Tenth Circuit on October 13, 2023. The Tenth Circuit’s decision to reverse and remand the case was not based on the merits of any issue, but rather assumed that the allegations were correct and held that the allegations were adequate to require that an evidentiary record be developed with respect to them before the District Court and upon which a decision should be based. Although potential liability is reasonably possible, no reasonable estimate can be made at this time regarding the amount or range of any possible loss that may result from this suit. The Company believes that it has substantial defenses to the claims alleged and intends to vigorously defend itself in the action.

In addition, the Company is periodically party to legal and arbitral proceedings and subject to complaints, and the like, and is periodically examined by its regulators and may discuss certain matters with its regulators that come up during such examinations or otherwise. With the possible exception of the matter noted above, management currently does not believe that any litigation, arbitration, complaint or other such matter to which the Company is party, or that any actions by its regulators with respect to any such examinations or matters under discussion with them, will, alone or collectively, materially adversely affect the Company’s results of operations or financial condition.

- E. The Company does not have any joint and several liability arrangements.
- F. Other contingencies: For the years ended December 31, 2023, the Company had \$2,881.8 million for unrelated parties and \$1,554.8 million for related parties in unfunded bridge loans, unfunded revolvers, and other private investments. The portion of the total unfunded commitments that are considered to be on-demand funding obligations not controlled by the Company or its affiliated parties was \$1,653.2 million as of December 31, 2023. As per the Company’s Liquidity Guidelines, it maintains sufficient liquidity capacity to fund the segment of the total unfunded commitments that are considered to be on-demand funding obligations not controlled by the Company or its affiliated parties.

15. LEASES

The Company does not have any significant leasing activities.

16. INFORMATION ABOUT FINANCIAL INSTRUMENTS WITH OFF-BALANCE SHEET RISK AND FINANCIAL INSTRUMENTS WITH CONCENTRATIONS OF CREDIT RISK

Refer to Note 8, Derivative Instruments, for a description of the Company’s use of derivatives. See Schedule DB of the Company's annual statement for additional balance details. The Company mitigates derivative counterparty credit risk by dealing with a variety of highly rated counterparties, using master netting agreements, and requiring collateral postings.

17. SALE, TRANSFER AND SERVICING OF FINANCIAL ASSETS AND EXTINGUISHMENTS OF LIABILITIES

- A. There were no reportable transactions regarding the transfer of receivables.
- B. There were no reportable transactions regarding the transfer and servicing of financial assets and the Company has no loaned securities.
- C. There were no reportable wash sales.

18. GAIN OR LOSS TO THE REPORTING ENTITY FROM UNINSURED PLANS AND THE UNINSURED PORTION OF PARTIALLY INSURED PLANS

- A. The Company has no Administrative Services Only (ASO) uninsured accident and health plans.
- B. The Company has no Administrative Services Contracts (ASC).
- C. The Company had no Medicare or Other Similarly Structured Cost Based Reimbursement Contracts.

19. DIRECT PREMIUM WRITTEN/PRODUCED BY MANAGING GENERAL AGENTS/THIRD PARTY ADMINISTRATORS

The Company markets its products through independent agents/agencies.

20. FAIR VALUE MEASUREMENTS

- A. The Company groups its financial assets and liabilities measured at fair value into three levels, based on the inputs and assumptions used to determine the fair value. These levels are as follows:

Level 1 – Valuations are based on unadjusted quoted prices in active markets for identical assets or liabilities.

NOTES TO FINANCIAL STATEMENTS

Level 2 – Valuations are based upon quoted prices for similar instruments in active markets, quoted prices for identical instruments or similar instruments in markets that are not active, and valuation techniques for which significant assumptions and inputs are observable in active markets. Valuations are obtained from third-party pricing services or utilizing inputs that are observable or derived principally from or corroborated by observable active market data.

Level 3 – Valuations of assets and liabilities are derived from techniques in which one or more significant inputs are not observable in the market, such as discounted cash flow models and spread-based models.

The Company bases fair values on the price that would be received to sell an asset (exit price) or paid to transfer a liability in an orderly transaction between market participants at the measurement date. It is the Company’s policy to maximize the use of observable inputs and minimize the use of unobservable inputs when developing fair value measurements.

(1) The following table presents information about the Company’s assets and liabilities measured and reported at fair value as of December 31, 2023:

	Level 1		Level 2		Level 3		Net Asset Value (NAV)		Total
Assets at fair value:									
Bonds:									
Corporate	\$	—	\$	—	\$	—	\$	—	—
Asset-backed securities	\$	—	\$	3,824,919	\$	—	\$	—	3,824,919
Total bonds	—		3,824,919		—		—		3,824,919
Cash equivalents	3,549,859		—		—		—		3,549,859
Equity securities:									
Common stock	—		102,027,246		674,800		—		102,702,046
Preferred stock	—		100,821,616		292,872,132		—		393,693,748
Total equities	—		202,848,862		293,546,932		—		496,395,794
Other invested assets	—		—		810		—		810
Separate account assets	3,276,146,946		314,589,867		2,397,988,802		—		5,988,725,615
Derivative assets	10,633,054		38,221,620		—		—		48,854,674
Total assets at fair value	\$	3,290,329,859	\$	559,485,268	\$	2,691,536,544	\$	—	\$ 6,541,351,671
Liabilities at fair value:									
Derivative liabilities	\$	—	\$	(4,068,969)	\$	—	(4,068,969)		
Total liabilities at fair value	\$	—	\$	(4,068,969)	\$	—	\$	—	\$ (4,068,969)

Bonds include fixed maturities and asset-backed securities. Fair values obtained from pricing services, applicable market indices, or internal models with substantially all observable inputs are included in Level 2. Securities are generally assigned to Level 3 in cases where internal models with unobservable inputs are utilized or where broker/dealer quotes are significant inputs to the valuation and there is a lack of transparency as to whether these quotes are based on information that is observable in the marketplace.

Cash equivalents include money market mutual funds. Fair values are determined using unadjusted quoted prices for identical instruments traded in active markets and are included in Level 1.

Equity securities include common and preferred stock. When available, the estimated fair value of unaffiliated common stocks are based on quoted prices in active markets that are readily and regularly obtainable. Generally, these investments are classified in Level 1. Fair values obtained from pricing services with substantially all observable inputs, or based on recently executed trades are included in Level 2. Fair Value for Level 3 securities are obtained utilizing third-party valuation services for which significant inputs are unobservable.

Other invested assets include investments with characteristics of common stock. Fair value for Level 3 securities utilize internal pricing models specific to the asset where significant inputs may be unobservable in the marketplace.

The separate account assets primarily consist of publicly traded equity securities using quoted market prices and are considered to be Level 1. Investments in bonds are included in Level 2 and Level 3, using valuation methodologies described above in Bonds. The investments in private notes and partnerships are reflected in Level 3.

Derivative assets and derivative liabilities include exchange traded derivatives valued using quoted prices in active markets for identical assets when available, which are included in Level 1. The fair value of other derivatives are determined using market observable inputs and are included in Level 2. Derivatives presented in the table above represent only those derivatives that are carried at estimated fair value. Accordingly, the amounts above exclude derivatives carried at amortized cost.

(2) The following table summarizes changes in assets measured at fair value using significant unobservable inputs as of December 31, 2023:

	Balance at 1/1/2023	Transfers into Level 3	Transfers out of Level 3	Realized/unrealized gains and losses included in net income	Realized/unrealized gains and losses included in surplus	Purchases	Issuances	Sales	Settlements	Balance at 12/31/2023
Assets at fair value:										
Corporate bonds	\$ 1,013,900	\$ 2,564,698	\$ —	\$ (803,869)	\$ 369,302	\$ —	\$ 265,194	\$ (3,409,225)	\$ —	—
Equity securities:										
Common stock	7,122,800	—	—	331,209	(234,376)	11,325,800	—	(17,870,633)	—	674,800
Preferred stock	246,688,313	—	—	—	(12,083,781)	58,267,600	—	—	—	292,872,132
Total equities	253,811,113	—	—	331,209	(12,318,157)	69,593,400	—	(17,870,633)	—	293,546,932
Other invested assets	117,551	—	—	—	(58,682)	—	—	—	(58,059)	810
Separate accounts	2,113,402,609	726,235	(324,045)	201,870	281,600,000	3,500,926	—	(737,797)	(380,996)	2,397,988,802
Total assets at fair value	\$ 2,368,345,173	\$ 3,290,933	\$ (324,045)	\$ (270,790)	\$ 269,592,463	\$ 73,094,326	\$ 265,194	\$ (22,017,655)	\$ (439,055)	\$ 2,691,536,544

NOTES TO FINANCIAL STATEMENTS

(3-5) Securities may be transferred in or out of level 3 based on the availability of observable market information used to determine the fair value of the security. The availability of observable market information varies based on market conditions and may cause securities to move in and out of levels from reporting period to reporting period.

Valuations may fall within Level 1, 2, or 3 depending upon the methodologies and inputs used to estimate fair value for each specific security. In general, the Company seeks to value securities using third-party services. Securities not valued by pricing services are submitted to independent brokers for valuation and, if those are not available, internally developed pricing models are used to value investments using methodologies and inputs as described above.

- B. The Company provides additional fair value information in Note 5.
- C. Estimated Fair Value of all Financial Instruments.

The following table provides the estimated fair values, statement value, and level within the fair value hierarchy of the Company’s financial instruments in their entirety as of December 31, 2023:

	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Assets:							
Bonds	26,645,499,220	\$ 27,326,133,997	\$ —	\$ 10,757,204,230	\$ 15,888,294,990	\$ —	\$ —
Preferred stocks	417,006,368	417,722,781	—	100,821,616	316,184,752	—	—
Common stocks -unaffiliated	102,702,046	102,702,046	—	102,027,246	674,800	—	—
Mortgage loans	746,088,717	790,468,485	—	—	746,088,717	—	—
Cash equivalents	104,797,253	104,797,253	104,797,253	—	—	—	—
Short-term investments	1,146,593,406	1,145,591,032	—	987,547,745	159,045,661	—	—
Policy loans	45,248,854	45,185,593	—	—	45,248,854	—	—
Derivative assets	790,952,012	547,198,307	10,633,054	780,318,958	—	—	—
Other invested assets	12,268,383,470	12,325,968,674	—	1,536,749,815	10,731,633,655	—	—
Cash collateral pledged on derivatives	80,588,538	80,588,538	—	80,588,538	—	—	—
Investment income due and accrued	705,137,925	705,137,925	—	705,137,925	—	—	—
Separate account assets	5,988,725,615	5,988,725,615	3,276,146,946	314,589,867	2,397,988,802	—	—
Liabilities:							
Derivative liabilities	(4,068,969)	(4,068,969)	—	(4,068,969)	—	—	—

The following table provides the estimated fair values, statement value, and level within the fair value hierarchy of the Company’s financial instruments in their entirety as of December 31, 2022:

	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Type of financial instrument:							
Bonds	21,744,598,651	\$ 23,286,153,557	\$ —	\$ 8,570,460,904	\$ 13,174,137,747	\$ —	\$ —
Preferred stocks	281,972,840	285,442,808	—	14,634,861	267,337,979	—	—
Common stocks -unaffiliated	152,706,664	152,706,664	145,583,864	—	7,122,800	—	—
Mortgage loans	745,720,363	788,642,701	—	—	745,720,363	—	—
Cash equivalents	1,765,835	1,765,835	1,765,835	—	—	—	—
Short-term investments	2,384,942,349	2,384,945,848	—	2,324,922,618	60,019,731	—	—
Policy loans	46,634,615	46,568,819	—	—	46,634,615	—	—
Derivative assets	544,986,078	586,430,641	4,584,445	540,401,633	—	—	—
Other invested assets	10,580,963,040	10,985,522,068	—	774,156,209	9,806,806,831	—	—
Cash collateral pledged on derivatives	82,220,964	82,220,964	—	82,220,964	—	—	—
Investment income due and accrued	629,504,067	629,504,067	—	629,504,067	—	—	—
Separate account assets	5,518,807,123	5,518,807,123	3,073,796,590	331,607,924	2,113,402,609	—	—
Liabilities:							
Derivative liabilities	8,503,064	8,503,064	—	8,503,064	—	—	—

Bonds
Bonds measured at fair value are valued using methodologies where the information is generated by market transactions involving identical or comparable assets, as well as discounted cash flow methodologies. Common inputs include prices from recently executed transactions of similar securities, broker/dealer quotes, benchmark yields, spreads off benchmark yields, interest rates and U.S. Treasury or swap curves. Specifically for loan-backed securities, key inputs include CPR, CDR and severity on defaults based on past performance of the underlying collateral and current market data. Level 2 securities include securities where the significant inputs are observable in the marketplace. Securities are generally assigned to Level 3 in cases where internal models with unobservable inputs are utilized or where broker/dealer quotes are significant inputs to the valuation and there is a lack of transparency as to whether these quotes are based on information that is observable in the marketplace.

Preferred stocks
Level 2 securities are primarily preferred stocks valued using pricing for similar securities, recently executed transactions, broker/dealer quotes and other pricing models utilizing market observable inputs. Preferred stocks included in Level 3 include securities valued using internal models in which significant inputs are unobservable in the marketplace.

Common stocks – unaffiliated
Fair values of common stocks are determined using quoted prices in active markets for identical assets when available, which are included in Level 1. Fair values obtained from pricing services with substantially all observable inputs are included in Level 2. Fair values might also be determined using broker quotes or through the use of internal models or analysis that incorporates significant assumptions deemed appropriate given the circumstances and consistent with what other market participants would use when pricing such securities. These assets are included in Level 3.

NOTES TO FINANCIAL STATEMENTS

Mortgage loans

The carrying values of the residential mortgage loans approximate their fair values. Fair values of the commercial mortgage loans are estimated using discounted cash flow analysis based on a variety of factors including credit spreads, duration of the loans, and prepayment terms and assumptions which are unobservable inputs and classified as Level 3.

Cash equivalents

Cash equivalents include money market mutual funds. Fair values are determined using unadjusted quoted prices for identical instruments traded in active markets and are included in Level 1.

Short-term investments

Short-term investments included in Level 2 include short-term notes receivable and other short-term bonds. Short-term notes receivable and short-term bonds included in level 3 are valued utilizing broker quotes or through the use of internal models or analysis that incorporate significant assumptions deemed appropriate given the circumstances and consistent with what other market participants would use when pricing such investments.

Policy loans

The estimated fair value for contract loans are determined using a discounted cash flow model applied to groups of similar contract loans determined by the nature of the underlying insurance liabilities, using unobservable inputs and is classified as Level 3.

Derivative assets and derivative liabilities

Level 1 derivatives include exchange traded derivatives valued using quoted prices in active markets for identical assets when available. Level 2 derivatives include call options, forwards and certain swaps valued with models that use market observable inputs.

Other invested assets

Other invested assets include surplus notes, collateral loans, and other investments with characteristics of fixed income. The fair value of these investments is based on the methodology described above for Bonds and included in Level 2. Fair value for Level 3 securities utilize internal pricing models specific to the assets where significant inputs may be unobservable in the market place.

Collateral pledged on derivatives

The carrying amount for collateral pledged on derivatives approximates fair value due to its short-term nature and the Company’s belief that there is minimal risk of material changes in the credit of the counterparty. These amounts are generally classified as Level 2.

Investment income due and accrued

The Company believes there is minimal risk of material changes in both credit of the issuer and interest rates such that the carrying value of investment income due and accrued approximates fair value. Generally, investment income due and accrued is classified as Level 2.

Separate account assets

The separate account assets primarily consist of publicly traded equity securities using quoted market prices and are considered to be Level 1. Investments in bonds are included in Level 2 and Level 3, using valuation methodologies described above in Bonds. The investments in private notes and partnerships are reflected in Level 3.

- D. The Company was able to estimate the fair value of all its financial instruments as of December 31, 2023.
- E. The Company did not use the NAV practical expedient to measure fair value.

21. OTHER ITEMS

- A. The Company has no reportable unusual or infrequent items.
- B. The Company had no material troubled debt restructuring during the reporting period.
- C. The Company does not have any other disclosures.
- D. The Company received no business interruption insurance recoveries during 2023 or 2022.
- E. The Company has no state transferable tax credits.
- F. The Company's subprime risk exposure is as follows:
 - (1) In determining the exposure to the sub-prime mortgage sector, the Company included ABS CDOs with sub-prime risk in the underlying collateral. Currently all our securities that are not impaired are paying their expected cash flows. Surveillance efforts include monitoring underlying collateral performance, ratings transitions, discussions with collateral managers, and discussions with trustees regarding indenture interpretation with respect to cash flow waterfalls and any event for default provisions.
 - (2) The Company did not have any direct exposure through investments in subprime mortgage loans as of December 31, 2023.
 - (3) As of December 31, 2023, the Company has sub-prime exposure through investments in the following classes of securities:

	Actual Cost	Book Adjusted Carrying Value	Fair Value	Other Than Temporary Impairment Recognized to Date
a. Residential mortgage backed securities	\$ 132,925	\$ 138,939	\$ 140,736	\$ —
b. Commercial mortgage back securities	—	—	—	—
c. Collateralized debt obligations	—	—	—	—
d. Structured securities	—	—	—	—
e. Equity investments in SCAs	—	—	—	—
f. Other assets	—	—	—	—
g. Total	\$ 132,925	\$ 138,939	\$ 140,736	\$ —

- (4) The Company did not have any underwriting exposure to subprime mortgage risk as of December 31, 2023.
- G. The Company does not utilize retained asset accounts for the payment of amounts due beneficiaries.
- H. The Company does not have insurance – linked securities contracts.

NOTES TO FINANCIAL STATEMENTS

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

(1) Amount of admitted balance that could be realized from an investment vehicle	\$	73,477,064
(2) Percentage Bonds		— %
(3) Percentage Stocks		66.1 %
(4) Percentage Mortgage Loans		— %
(5) Percentage Real Estate		— %
(6) Percentage Cash and Short-Term Investments		— %
(7) Percentage Derivatives		— %
(8) Percentage Other Invested Assets		33.9 %

22. EVENTS SUBSEQUENT

Subsequent events have been considered through February 26, 2024 which is the date the quarterly statements were available to be issued.

Type I – Recognized Subsequent Events:
There are no material Type I subsequent events.

Type II – Non-recognized Subsequent Events:
There are no material Type II subsequent events.

The Company is not aware of any subsequent events which may have a material effect on its financial statements.

23. REINSURANCE

A. Ceded Reinsurance Report

Section 1 – General Interrogatories

- (1) Are any of the reinsurers, listed in schedule S as non-affiliated, owned in excess of 10% or controlled, either directly or indirectly, by the Company or by any representative, officer, trustee, or director of the Company?

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

Yes () No (X)

Section 2 - Ceded Reinsurance Report – Part A

- (1) Does the Company have any reinsurance agreements in effect under which the reinsurer may unilaterally cancel any reinsurance for reasons other than for nonpayment of premium or other similar credits?

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

Yes () No (X)

Section 3 - Ceded Reinsurance Report - Part B

- (1) What is the estimated amount of the aggregate reduction in surplus, (for agreements other than those under which the reinsurer may unilaterally cancel for reasons other than for nonpayment of premium or other similar credits that are reflected in Section 2 above), of termination of ALL reinsurance agreements, by either party, as of the date of this statement? Where necessary, the Company may consider the current or anticipated experience of the business reinsured in making this estimate.

\$40,947,544
- (2) Have any new agreements been executed or existing agreements amended, since January 1 of the year of this statement, to include policies or contracts which were in-force or which had existing reserves established by the Company as of the effective date of the agreement?

Yes () No (X)

B. Uncollectible Reinsurance

None

C. Commutation of Ceded Reinsurance

None

D. Certified Reinsurer Rating Downgraded or Status Subject to Revocation

None

NOTES TO FINANCIAL STATEMENTS

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

None

G. Ceding Entities that Utilize Capital Reinsurers to Assume Reserves Subject to the XXX/XXXX Captive Framework

None

H. Reinsurance Credit

None

24. RETROSPECTIVELY RATED CONTRACTS AND CONTRACTS SUBJECT TO REDETERMINATION

The Company has no retrospectively rated contracts.

25. CHANGE IN INCURRED LOSSES AND LOSS ADJUSTMENT EXPENSES

There were no changes in the provision for incurred losses and loss adjustment expenses attributable to insured events of prior years.

26. INTERCOMPANY POOLING ARRANGEMENTS

The Company is not a party to any inter-company pooling arrangements.

27. STRUCTURED SETTLEMENTS

The Company had no loss reserves eliminated by annuities and there were no unrecorded loss contingencies as of the end of the reporting period.

28. HEALTH CARE RECEIVABLES

The Company has no health care receivables.

29. PARTICIPATING POLICIES

Of the Company's life insurance policies in-force as of December 31, 2023, 27.5% are participating. The Company accrues dividends as declared. The Company paid gross dividends of \$822,215 and dividends net of reinsurance of \$338,909. The Company did not allocate any additional income to participating policyholders.

30. PREMIUM DEFICIENCY RESERVES

As of December 31, 2023, the Company had no liabilities net of reinsurance related to premium deficiency reserves for the Company's accident and health contracts in-force. The Company did not consider anticipated investment income when calculating its premium deficiency reserves.

31. RESERVES FOR LIFE CONTRACTS AND DEPOSIT-TYPE CONTRACTS

- (1) The Company waives deduction of deferred fractional premiums upon death of insured and returns any portion of the final premium beyond the date of death. Surrender values are not promised in excess of the legally computed reserves.
- (2) Substandard issues are generally valued with an extra reserve, but otherwise the same as standard business at the same issue age. The substandard extra reserve is calculated as percent of the substandard premium, with the factor for the majority of policies being 0.50.
- (3) As of December 31, 2023, the Company had \$252,761,451 insurance in force for which the gross premiums are less than the net premiums according to the standard of valuation set by the State of Kansas. Reserves to cover the above insurance totaled \$854,709 at year end and are reported in Exhibit 5, Line 0700001.
- (4) The Tabular Interest (Page 7, Line 4) has been determined by formula as described in the instructions for Page 7.

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

The Tabular Cost (Page 7, Line 9) has been determined by formula as described in the instructions for Page 7.
- (5) Tabular Interest on funds not involving life contingencies has been determined by the formula for Interest Only Reserves. Tabular interest = end of year reserve + disbursements of principal or interest during the year - beginning of year reserve - amounts received by the company during the year.
- (6) Not applicable

NOTES TO FINANCIAL STATEMENTS

32. ANALYSIS OF ANNUITY ACTUARIAL RESERVES AND DEPOSIT LIABILITIES BY WITHDRAWAL CHARACTERISTICS

A. Individual Annuities:

	General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
(1) Subject to discretionary withdrawal:					
a. With market value adjustment	\$ 18,241,565,308	\$ —	\$ —	\$ 18,241,565,308	44 %
b. At book value less current surrender charge of 5% or more	5,238,166,133	—	—	5,238,166,133	13
c. At fair value	—	—	3,084,189,253	3,084,189,253	8
d. Total with market value adjustment or at fair value (total of a through c)	23,479,731,441	—	3,084,189,253	26,563,920,694	65
e. At book value without adjustment (minimal or no charge or adjustment)	9,486,476,862	—	—	9,486,476,862	23
(2) Not subject to discretionary withdrawal	4,977,150,572	—	43,506,094	5,020,656,666	12
(3) Total (gross: direct + assumed)	37,943,358,875	—	3,127,695,347	41,071,054,222	100 %
(4) Reinsurance ceded	8,822,004,655	—	—	8,822,004,655	
(5) Total (net) (3) - (4)	\$ 29,121,354,220	\$ —	\$ 3,127,695,347	\$ 32,249,049,567	
(6) Amount included in A(1)b above that will move to A(1)e for the first time within the year after the statement date:	\$ 2,033,829,400	\$ —	\$ —	\$ 2,033,829,400	

B. Group Annuities:

	General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
(1) Subject to discretionary withdrawal:					
a. With market value adjustment	\$ —	\$ —	\$ —	\$ —	— %
b. At book value less current surrender charge of 5% or more	478,505	—	—	478,505	—
c. At fair value	—	360,480,815	93,003,593	453,484,408	78
d. Total with market value adjustment or at fair value (total of a through c)	478,505	360,480,815	93,003,593	453,962,913	78
e. At book value without adjustment (minimal or no charge or adjustment)	102,651,934	—	—	102,651,934	18
(2) Not subject to discretionary withdrawal	22,032,561	—	509,020	22,541,581	4
(3) Total (gross: direct + assumed)	125,163,000	360,480,815	93,512,613	579,156,428	100 %
(4) Reinsurance ceded	—	—	—	—	
(5) Total (net) (3) - (4)	\$ 125,163,000	\$ 360,480,815	\$ 93,512,613	\$ 579,156,428	
(6) Amount included in B(1)b above that will move to B(1)e for the first time within the year after the statement date:	\$ 404,721	\$ —	\$ —	\$ 404,721	

C. Deposit Type Contracts:

	General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
(1) Subject to discretionary withdrawal:					
a. With market value adjustment	\$ —	\$ —	\$ —	\$ —	— %
b. At book value less current surrender charge of 5% or more	—	—	—	—	—
c. At fair value	—	—	—	—	—
d. Total with market value adjustment or at fair value (total of a through c)	—	—	—	—	—
e. At book value without adjustment (minimal or no charge or adjustment)	11,767,014	—	—	11,767,014	—
(2) Not subject to discretionary withdrawal	1,062,928,777	—	2,386,900,000	3,449,828,777	100
(3) Total (gross: direct + assumed)	1,074,695,791	—	2,386,900,000	3,461,595,791	100 %
(4) Reinsurance ceded	11,798,633	—	—	11,798,633	
(5) Total (net) (3) - (4)	\$ 1,062,897,158	\$ —	\$ 2,386,900,000	\$ 3,449,797,158	
(6) Amount included in C(1)b above that will move to C(1)e for the first time within the year after the statement date:	\$ —	\$ —	\$ —	\$ —	

NOTES TO FINANCIAL STATEMENTS

D.

Life & Accident & Health Annual Statement:		Amount
(1) Exhibit 5, Annuities Section, Total (net)	\$	29,245,835,187
(2) Exhibit 5, Supplementary Contracts with Life Contingencies Section, Total (net)		682,033
(3) Exhibit 7, Deposit-Type Contracts, Line 14, Column 1		1,062,897,158
(4) Subtotal		30,309,414,378
Separate Accounts Annual Statement:		
(5) Exhibit 3, Line 0299999, Column 2		3,581,688,775
(6) Exhibit 3, Line 0399999, Column 2		—
(7) Policyholder dividend and coupon accumulations		—
(8) Policyholder premiums		—
(9) Guaranteed interest contracts		2,386,900,000
(10) Other contract deposit funds		—
(11) Subtotal		5,968,588,775
(12) Combined Total	\$	36,278,003,153

33. ANALYSIS OF LIFE ACTUARIAL RESERVES BY WITHDRAWAL CHARACTERISTICS

A. General Account

	Account Value	Cash Value	Reserve
(1) Subject to discretionary withdrawal, surrender values or policy loans:			
a. Term Policies with Cash Value	\$ —	\$ 2,086,963	\$ 3,374,935
b. Universal Life	86,876,513	86,876,513	88,401,858
c. Universal Life with Secondary Guarantees	553,718	449,787	520,957
d. Indexed Universal Life	—	—	—
e. Indexed Universal Life with Secondary Guarantees	—	—	—
f. Indexed Life	—	—	—
g. Other Permanent Cash Value Life Insurance	—	501,459,470	607,116,583
h. Variable Life	—	—	—
i. Variable Universal Life	15,662,086	15,639,105	21,161,395
j. Miscellaneous Reserves	—	—	—
(2) Not subject to discretionary withdrawal or no cash values			
a. Term Policies without Cash Value	XXX	XXX	3,185,489
b. Accidental Death Benefits	XXX	XXX	218,568
c. Disability - Active Lives	XXX	XXX	754,680
d. Disability - Disabled Lives	XXX	XXX	2,170,509
e. Miscellaneous Reserves	XXX	XXX	2,827,066
(3) Total (gross: direct + assumed)	103,092,317	606,511,838	729,732,040
(4) Reinsurance Ceded	86,194,936	468,128,303	567,667,622
(5) Total (net) (3) - (4)	\$ 16,897,381	\$ 138,383,535	\$ 162,064,418

B. Separate Account with Guarantees

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

NOTES TO FINANCIAL STATEMENTS

C. Separate Account Nonguaranteed

	Account Value	Cash Value	Reserve
(1) Subject to discretionary withdrawal, surrender values or policy loans:			
a. Term Policies with Cash Value	\$ —	\$ —	\$ —
b. Universal Life	—	—	—
c. Universal Life with Secondary Guarantees	—	—	—
d. Indexed Universal Life	—	—	—
e. Indexed Universal Life with Secondary Guarantees	—	—	—
f. Indexed Life	—	—	—
g. Other Permanent Cash Value Life Insurance	—	—	—
h. Variable Life	—	—	—
i. Variable Universal Life	4,281,438	4,281,438	4,281,438
j. Miscellaneous Reserves	—	—	—
(2) Not subject to discretionary withdrawal or no cash values			
a. Term Policies without Cash Value	XXX	XXX	—
b. Accidental Death Benefits	XXX	XXX	—
c. Disability - Active Lives	XXX	XXX	—
d. Disability - Disabled Lives	XXX	XXX	—
e. Miscellaneous Reserves	XXX	XXX	—
(3) Total (gross: direct + assumed)	4,281,438	4,281,438	4,281,438
(4) Reinsurance Ceded	—	—	—
(5) Total (net) (3) - (4)	\$ 4,281,438	\$ 4,281,438	\$ 4,281,438

D.

	Amount
Life & & Health Annual Statement:	
(1) Exhibit 5, Life Insurance Section, Total (net)	\$ 158,401,383
(2) Exhibit 5, Accidental Death Benefits Section, Total (net)	215,064
(3) Exhibit 5, Disability - Active Lives Section, Total (net)	165,577
(4) Exhibit 5, Disability - Disabled Lives Section, Total (net)	1,005,688
(5) Exhibit 5, Miscellaneous Reserves Section, Total (net)	2,276,706
(6) Subtotal	162,064,418
Separate Accounts Annual Statement	
(7) Exhibit 3, Line 0199999, Column 2	4,281,438
(8) Exhibit 3, Line 0499999, Column 2	—
(9) Exhibit 3, Line 0599999, Column 2	—
(10) Subtotal (Lines (7) through (9))	4,281,438
(11) Combined Total ((6) and (10))	\$ 166,345,856

34. PREMIUM AND ANNUITY CONSIDERATIONS DEFERRED AND UNCOLLECTED

A. Deferred and uncollected life insurance premiums and annuity considerations as of December 31, 2023 were as follows:

	Gross	Net of Loading
1. Industrial	\$ 1,554	\$ 582
2. Ordinary new business	—	—
3. Ordinary renewal	3,102,381	1,945,721
4. Credit life	—	—
5. Group life	2,833	838
6. Group Annuity	—	—
7. Total	\$ 3,106,768	\$ 1,947,141

35. SEPARATE ACCOUNTS

A. Separate Account Activity:

1. The Company’s separate accounts are established in conformity with Kansas State Statutes, K.S.A. 40-436. Under applicable insurance law, the assets and liabilities of the separate accounts are clearly identified and distinguished from the Company’s other assets and liabilities. The portion of the separate account assets applicable to variable life, funding agreements and variable annuity contracts and certain fixed annuity contracts held in the separate accounts are not chargeable with liabilities arising out of any other business the Company may conduct.

NOTES TO FINANCIAL STATEMENTS

2. Assets of the Company’s separate accounts are considered legally insulated from the general accounts as follows:

Products	Separate Account Assets Legally Insulated	Separate Account Assets (Not Legally Insulated)
Variable Annuities	\$ 3,234,324,606	\$ —
Separate Account Funding Agreements	2,386,899,999	—
Group Fixed Annuities	363,219,572	—
Variable Life	4,281,438	—
Total	\$ 5,988,725,615	\$ —

3. In accordance with the products recorded within the separate account, certain separate account liabilities are guaranteed by the general account. Payments by the general account for those guaranteed liabilities of the separate account for the last five years are as follows as of December 31:

2023	\$ 5,992,576
2022	4,013,065
2021	4,838,569
2020	4,413,342
2019	4,919,000

To compensate the general account for the risk taken, the separate account has paid risk charges as follows:

a.	2023	\$ 5,826,709
b.	2022	6,235,227
c.	2021	7,387,616
d.	2020	6,426,622
e.	2019	6,886,294

- a. 2023 includes \$2,001,992 of explicit rider charges and \$3,824,717 of imputed rider charges on our older variable annuity contracts. Imputed rider charges are not explicitly identified, but are embedded in the mortality and expense risk charge.
- b. 2022 includes \$2,229,364 of explicit rider charges and \$4,005,863 of imputed rider charges on our older variable annuity contracts. Imputed rider charges are not explicitly identified, but are embedded in the mortality and expense risk charge.
- c. 2021 includes \$2,754,963 of explicit rider charges and \$4,632,680 of imputed rider charges on our older variable annuity contracts. Imputed rider charges are not explicitly identified, but are embedded in the mortality and expense risk charge.
- d. 2020 includes \$2,545,624 of explicit rider charges and \$3,880,998 of imputed rider charges on our older variable annuity contracts. Imputed rider charges are not explicitly identified, but are embedded in the mortality and expense risk charge
- e. 2019 includes \$2,810,916 of explicit rider charges and \$4,075,378 of imputed rider charges on our older variable annuity contracts. Imputed rider charges are not explicitly identified, but are embedded in the mortality and expense risk charge

4. The Company does not engage in securities lending activity from the separate account.

NOTES TO FINANCIAL STATEMENTS

B. General Nature and Characteristics of Separate Account Business:

The separate and variable accounts held by the Company relate primarily to individual and group variable annuity contracts and funding agreements of a non-guaranteed return nature. The net investment experience of the separate account is credited directly to the policyholder and can be positive or negative. The variable annuity contracts generally provide an incidental death benefit equal to the greater of the account value or premiums paid less any reductions caused by withdrawals. However, many contracts also have a minimum death benefit equal to either the highest account value on a specified anniversary or the accumulation of premiums less any reductions caused by withdrawals at a specified interest rate. Some contracts may have guaranteed minimum living benefits. The living benefit may be a guaranteed minimum income benefit, a guaranteed minimum withdrawal benefit, or a guaranteed minimum accumulation benefit. The minimum death benefit and living benefit reserves are set forth in Exhibit 5, Section B, of the Company’s general account annual statement. The assets and liabilities of these separate accounts are carried at market value. Also included in the Company’s separate accounts are individual variable life and variable universal life contracts which are insignificant in relation to the annuity business held in the separate account.

Information regarding the separate accounts of the Company:

	Index	Nonindexed Guarantee Less than/equal to 4%	Nonindexed Guarantee More than 4%	Nonguaranteed Separate Accounts	Total
(1) Premiums, considerations or deposits for year end December 31, 2023	\$ —	\$ 37,572,813	\$ —	\$ 123,486,921	\$ 161,059,734
Reserves at December 31, 2023					
(2) For Accounts with assets at:					
a. Fair value	—	360,480,815	—	5,612,389,398	5,972,870,213
b. Amortized cost	—	—	—	—	—
c. Total Reserves*	\$ —	\$ 360,480,815	\$ —	\$ 5,612,389,398	\$ 5,972,870,213
(3) By withdrawal characteristics:					
a. Subject to discretionary withdrawal:					
1. With market value adjustment	\$ —	\$ —	\$ —	\$ —	\$ —
2. At book value without market value adjustment and with current surrender charge of 5% or more	—	—	—	—	—
3. At fair value	—	360,480,815	—	3,181,474,283	3,541,955,098
4. At book value without market value adjustment and with current surrender charge less than 5%	—	—	—	—	—
5. Subtotal	\$ —	\$ 360,480,815	\$ —	\$ 3,181,474,283	\$ 3,541,955,098
b. Not subject to discretionary withdrawal	—	—	—	2,430,915,115	2,430,915,115
c. Total	\$ —	\$ 360,480,815	\$ —	\$ 5,612,389,398	\$ 5,972,870,213
* Line 2(c) should equal Line 3(c).					
(4) Reserves for Asset Default Risk in Lieu of AVR	\$ —	\$ —	\$ —	\$ —	\$ —

C. Reconciliation of Net Transfer To (From) Separate Accounts:

(1) Transfers as reported in the Summary of Operations of the Separate Accounts Statement:	
a. Transfers to Separate Accounts (Page 4, Line 1.4)	\$ 161,059,734
b. Transfers from Separate Accounts (Page 4, Line 10)	419,980,211
c. Net transfers to (from) separate accounts (a)-(b)	(258,920,477)
(2) Reconciling Adjustments:	
a. Net reinsurance activity	(30,644,161)
b. Fixed separate account transfers	(778,993)
c. Fee withdrawals	(4,000,915)
d. Other	2,644,244
Transfers as Reported in the Summary of Operations of the Life, (3) Accident and Health Annual Statement (1c) + (2) = (Page 4, Line 26)	\$ (291,700,302)

36. LOSS/CLAIM ADJUSTMENT EXPENSES

The Company does not hold any liability for unpaid loss/claim adjustment expenses. The amount of loss/claim adjustment expenses is immaterial for the Company's Non-Life and Annuity contracts.

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Security Benefit Life Insurance Company

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

- 1.1

Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer?
If yes, complete Schedule Y, Parts 1, 1A, 2 and 3.

Yes [X] No []
- 1.2

If yes, did the reporting entity register and file with its domiciliary State Insurance Commissioner, Director or Superintendent or with such regulatory official of the state of domicile of the principal insurer in the Holding Company System, a registration statement providing disclosure substantially similar to the standards adopted by the National Association of Insurance Commissioners (NAIC) in its Model Insurance Holding Company System Regulatory Act and model regulations pertaining thereto, or is the reporting entity subject to standards and disclosure requirements substantially similar to those required by such Act and regulations?

Yes [X] No [] N/A []
- 1.3

State Regulating? Kansas.....
- 1.4

Is the reporting entity publicly traded or a member of a publicly traded group?

Yes [] No [X]
- 1.5

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

.....
- 2.1

Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity?

Yes [] No [X]
- 2.2

If yes, date of change:

.....
- 3.1

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

.....12/31/2023
- 3.2

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

.....12/31/2020
- 3.3

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

.....08/10/2022
- 3.4

By what department or departments? Kansas Insurance Department.....
- 3.5

Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments?

Yes [] No [] N/A [X]
- 3.6

Have all of the recommendations within the latest financial examination report been complied with?

Yes [X] No [] N/A []
- 4.1

During the period covered by this statement, did any agent, broker, sales representative, non-affiliated sales/service organization or any combination thereof under common control (other than salaried employees of the reporting entity) receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:
4.11 sales of new business?
4.12 renewals?

Yes [] No [X]
Yes [] No [X]
- 4.2

During the period covered by this statement, did any sales/service organization owned in whole or in part by the reporting entity or an affiliate, receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:
4.21 sales of new business?
4.22 renewals?

Yes [] No [X]
Yes [] No [X]
- 5.1

Has the reporting entity been a party to a merger or consolidation during the period covered by this statement?
If yes, complete and file the merger history data file with the NAIC.

Yes [] No [X]
- 5.2

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

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

- 6.1

Has the reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period?

Yes [] No [X]
- 6.2

If yes, give full information
- 7.1

Does any foreign (non-United States) person or entity directly or indirectly control 10% or more of the reporting entity?

Yes [] No [X]
- 7.2

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

1 Nationality	2 Type of Entity
.....	
.....	
.....	

- 8.1

Is the company a subsidiary of a depository institution holding company (DIHC) or a DIHC itself, regulated by the Federal Reserve Board?

Yes [] No [X]
- 8.2

If response to 8.1 is yes, please identify the name of the DIHC.
- 8.3

Is the company affiliated with one or more banks, thrifts or securities firms?

Yes [X] No []
- 8.4

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
Security Distibutors, LLC.....	Topeka, KS.....	NO.....	NO.....	NO.....	YES.....
Cain International Advisers Limited.....	Great Britain.....	NO.....	NO.....	NO.....	YES.....
Maranon Capital, L.P.....	Delaware.....	NO.....	NO.....	NO.....	YES.....
CAIS Capital LLC.....	New York, NY.....	NO.....	NO.....	NO.....	YES.....
Panagram Structured Asset Management, LLC.....	New York, NY.....	NO.....	NO.....	NO.....	YES.....
Cain International Management Limited.....	Great Britain.....	NO.....	NO.....	NO.....	YES.....

- 8.5

Is the reporting entity a depository institution holding company with significant insurance operations as defined by the Board of Governors of Federal Reserve System or a subsidiary of the depository institution holding company?

Yes [] No [X]
- 8.6

If response to 8.5 is no, is the reporting entity a company or subsidiary of a company that has otherwise been made subject to theFederal Reserve Board's capital rule?

Yes [] No [X] N/A []
9.

What is the name and address of the independent certified public accountant or accounting firm retained to conduct the annual audit?
Ernst & Young, LLP, Corrigan Station, 1828 Walnut St Suite 04-100, Kansas City MO 64108.....
- 10.1

Has the insurer been granted any exemptions to the prohibited non-audit services provided by the certified independent public accountant

Yes [] No [X]

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Security Benefit Life Insurance Company

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

- requirements as allowed in Section 7H of the Annual Financial Reporting Model Regulation (Model Audit Rule), or substantially similar state law or regulation?
- 10.2 If the response to 10.1 is yes, provide information related to this exemption:
- 10.3 Has the insurer been granted any exemptions related to the other requirements of the Annual Financial Reporting Model Regulation as allowed for in Section 18A of the Model Regulation, or substantially similar state law or regulation? Yes [] No [X]
- 10.4 If the response to 10.3 is yes, provide information related to this exemption:
- 10.5 Has the reporting entity established an Audit Committee in compliance with the domiciliary state insurance laws? Yes [X] No [] N/A []
- 10.6 If the response to 10.5 is no or n/a, please explain
11. What is the name, address and affiliation (officer/employee of the reporting entity or actuary/consultant associated with an actuarial consulting firm) of the individual providing the statement of actuarial opinion/certification?
Duc Ho, FSA, MAAA, 2nd Vice President and Appointed Actuary, One Security Benefit Place, Topeka, KS 66636-0001.....
- 12.1 Does the reporting entity own any securities of a real estate holding company or otherwise hold real estate indirectly? Yes [] No [X]
- 12.11 Name of real estate holding company
- 12.12 Number of parcels involved
- 12.13 Total book/adjusted carrying value \$.....
- 12.2 If yes, provide explanation
13. FOR UNITED STATES BRANCHES OF ALIEN REPORTING ENTITIES ONLY:
- 13.1 What changes have been made during the year in the United States manager or the United States trustees of the reporting entity?
- 13.2 Does this statement contain all business transacted for the reporting entity through its United States Branch on risks wherever located? Yes [] No []
- 13.3 Have there been any changes made to any of the trust indentures during the year? Yes [] No []
- 13.4 If answer to (13.3) is yes, has the domiciliary or entry state approved the changes? Yes [] No [] N/A []
- 14.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards?
a. Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
b. Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
c. Compliance with applicable governmental laws, rules and regulations;
d. The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
e. Accountability for adherence to the code.
- 14.11 If the response to 14.1 is no, please explain:
- 14.2 Has the code of ethics for senior managers been amended? Yes [] No [X]
- 14.21 If the response to 14.2 is yes, provide information related to amendment(s).
- 14.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes [] No [X]
- 14.31 If the response to 14.3 is yes, provide the nature of any waiver(s).
- 15.1 Is the reporting entity the beneficiary of a Letter of Credit that is unrelated to reinsurance where the issuing or confirming bank is not on the SVO Bank List? Yes [] No [X]
- 15.2 If the response to 15.1 is yes, indicate the American Bankers Association (ABA) Routing Number and the name of the issuing or confirming bank of the Letter of Credit and describe the circumstances in which the Letter of Credit is triggered.

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

BOARD OF DIRECTORS

16. Is the purchase or sale of all investments of the reporting entity passed upon either by the board of directors or a subordinate committee thereof? Yes [X] No []
17. Does the reporting entity keep a complete permanent record of the proceedings of its board of directors and all subordinate committees thereof? Yes [X] No []
18. Has the reporting entity an established procedure for disclosure to its board of directors or trustees of any material interest or affiliation on the part of any of its officers, directors, trustees or responsible employees that is in conflict or is likely to conflict with the official duties of such person? Yes [X] No []

FINANCIAL

19. Has this statement been prepared using a basis of accounting other than Statutory Accounting Principles (e.g., Generally Accepted Accounting Principles)? Yes [] No [X]
- 20.1 Total amount loaned during the year (inclusive of Separate Accounts, exclusive of policy loans):

20.11 To directors or other officers \$.....284,451

20.12 To stockholders not officers \$.....

20.13 Trustees, supreme or grand (Fraternal only) \$.....
- 20.2 Total amount of loans outstanding at the end of year (inclusive of Separate Accounts, exclusive of policy loans):

20.21 To directors or other officers \$.....3,071,637

20.22 To stockholders not officers \$.....

20.23 Trustees, supreme or grand (Fraternal only) \$.....
- 21.1 Were any assets reported in this statement subject to a contractual obligation to transfer to another party without the liability for such obligation being reported in the statement? Yes [] No [X]
- 21.2 If yes, state the amount thereof at December 31 of the current year:

21.21 Rented from others \$.....

21.22 Borrowed from others \$.....

21.23 Leased from others \$.....

21.24 Other \$.....
- 22.1 Does this statement include payments for assessments as described in the *Annual Statement Instructions* other than guaranty fund or guaranty association assessments? Yes [] No [X]
- 22.2 If answer is yes:

22.21 Amount paid as losses or risk adjustment \$.....

22.22 Amount paid as expenses \$.....

22.23 Other amounts paid \$.....
- 23.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes [X] No []
- 23.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$.....95,000
- 24.1 Does the insurer utilize third parties to pay agent commissions in which the amounts advanced by the third parties are not settled in full within 90 days? Yes [X] No []
- 24.2 If the response to 24.1 is yes, identify the third-party that pays the agents and whether they are a related party.

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Security Benefit Life Insurance Company

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

1	2
Name of Third-Party	Is the Third-Party Agent a Related Party (Yes/No)
Searcy Insurance Agency, LLC.....	NO.....

INVESTMENT

- 25.01 Were all the stocks, bonds and other securities owned December 31 of current year, over which the reporting entity has exclusive control, in the actual possession of the reporting entity on said date? (other than securities lending programs addressed in 25.03)

Yes ☒ No ☐
- 25.02 If no, give full and complete information, relating thereto
- 25.03 For securities lending programs, provide a description of the program including value for collateral and amount of loaned securities, and whether collateral is carried on or off-balance sheet. (an alternative is to reference Note 17 where this information is also provided)
- 25.04 For the reporting entity's securities lending program, report amount of collateral for conforming programs as outlined in the Risk-Based Capital Instructions.

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

\$.....
- 25.06 Does your securities lending program require 102% (domestic securities) and 105% (foreign securities) from the counterparty at the outset of the contract?

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

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

Yes ☐ No ☐ NA ☒
- 25.09 For the reporting entity's securities lending program, state the amount of the following as of December 31 of the current year:

25.091 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2

\$.....

25.092 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2

\$.....

25.093 Total payable for securities lending reported on the liability page

\$.....
- 26.1 Were any of the stocks, bonds or other assets of the reporting entity owned at December 31 of the current year not exclusively under the control of the reporting entity or has the reporting entity sold or transferred any assets subject to a put option contract that is currently in force? (Exclude securities subject to Interrogatory 24.1 and 25.03).

Yes ☒ No ☐
- 26.2 If yes, state the amount thereof at December 31 of the current year:

26.21 Subject to repurchase agreements

\$.....1,063,984,618

26.22 Subject to reverse repurchase agreements

\$.....

26.23 Subject to dollar repurchase agreements

\$.....

26.24 Subject to reverse dollar repurchase agreements

\$.....

26.25 Placed under option agreements

\$.....1,330,960,017

26.26 Letter stock or securities restricted as to sale – excluding FHLB Capital Stock

\$.....

26.27 FHLB Capital Stock

\$.....674,800

26.28 On deposit with states

\$.....3,332,970

26.29 On deposit with other regulatory bodies

\$.....

26.30 Pledged as collateral – excluding collateral pledged to an FHLB

\$.....449,040,554

26.31 Pledged as collateral to FHLB – including assets backing funding agreements

\$.....

26.32 Other

\$.....
- 26.3 For category (26.26) provide the following:

1	2	3
Nature of Restriction	Description	Amount

- 27.1 Does the reporting entity have any hedging transactions reported on Schedule DB?

Yes ☒ No ☐
- 27.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state?

Yes ☒ No ☐ N/A ☐
- LINES 27.3 through 27.5: FOR LIFE/FRATERNAL REPORTING ENTITIES ONLY:
- 27.3 Does the reporting entity utilize derivatives to hedge variable annuity guarantees subject to fluctuations as a result of interest rate sensitivity?

Yes ☐ No ☒
- 27.4 If the response to 27.3 is YES, does the reporting entity utilize:

27.41 Special accounting provision of SSAP No. 108

Yes ☐ No ☐

27.42 Permitted accounting practice

Yes ☐ No ☐

27.43 Other accounting guidance

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

Yes ☐ No ☐

The reporting entity has obtained explicit approval from the domiciliary state.

Hedging strategy subject to the special accounting provisions is consistent with the requirements of VM-21.

Actuarial certification has been obtained which indicates that the hedging strategy is incorporated within the establishment of VM-21 reserves and provides the impact of the hedging strategy within the Actuarial Guideline Conditional Tail Expectation Amount.

Financial Officer Certification has been obtained which indicates that the hedging strategy meets the definition of a Clearly Defined Hedging Strategy within VM-21 and that the Clearly Defined Hedging Strategy is the hedging strategy being used by the company in its actual day-to-day risk mitigation efforts.
- 28.1 Were any preferred stocks or bonds owned as of December 31 of the current year mandatorily convertible into equity, or, at the option of the issuer, convertible into equity?

Yes ☐ No ☒
- 28.2 If yes, state the amount thereof at December 31 of the current year.

\$.....
29. Excluding items in Schedule E – Part 3 – Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III – General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping agreements of the NAIC *Financial Condition Examiners Handbook*?

Yes ☒ No ☐

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

1	2
Name of Custodian(s)	Custodian's Address
Bank of New York Mellon.....	101 Barclay Street, New York, NY 10286.....
Federal Home Loan Bank of Topeka.....	500 SW Wanamaker Rd, Topeka, KS 66606.....
State Street Bank and Trust.....	801 Pennsylvania, Kansas City, MO 64105.....
UMB Bank NA.....	928 Grand Ave, 10th Floor Kansas City, MO 64106.....

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

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

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Security Benefit Life Insurance Company

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

29.03 Have there been any changes, including name changes, in the custodian(s) identified in 29.01 during the current year?

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

Yes [] No [X]

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

29.05 Investment management – Identify all investment advisors, investment managers, broker/dealers, including individuals that have the authority to make investment decisions on behalf of the reporting entity. 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	2
Name of Firm or Individual	Affiliation
Guggenheim Partners Investment Management, LLC.....	U.....
Carlyle Global Credit Investment Management LLC.....	U.....
Panagram Structured Asset Management LLC.....	A.....

29.0597 For those firms/individuals listed in the table for Question 29.05, do any firms/individuals unaffiliated with the reporting entity (i.e., designated with a “U”) manage more than 10% of the reporting entity’s invested assets?

Yes [] No [X]

29.0598 For firms/individuals unaffiliated with the reporting entity (i.e., designated with a “U”) listed in the table for Question 29.05, does the total assets under management aggregate to more than 50% of the reporting entity’s invested assets?

Yes [] No [X]

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

1	2	3	4	5
Central Registration Depository Number	Name of Firm or Individual	Legal Entity Identifier (LEI)	Registered With	Investment Management Agreement (IMA) Filed
137432.....	Guggenheim Partners Investment Management LLC.....	549300XWQLVNUK615E79.....	US Securities and Exchange Commission.....	NO.....
162053.....	Carlyle Global Credit Investment Management LLC.....	213800DNM22N1N8U6D82.....	US Securities and Exchange Commission.....	NO.....
313420.....	Panagram Structured Asset Management LLC.....		US Securities and Exchange Commission.....	DS.....

30.1 Does the reporting entity have any diversified mutual funds reported in Schedule D - Part 2 (diversified according to the Securities and Exchange Commission (SEC) in the Investment Company Act of 1940 [Section 5 (b) (1)])?

30.2 If yes, complete the following schedule:

Yes [] No [X]

1	2	3
CUSIP #	Name of Mutual Fund	Book/Adjusted Carrying Value
.....		
.....		
.....		
30.2999 TOTAL		

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

1	2	3	4
Name of Mutual Fund (from above table)	Name of Significant Holding of the Mutual Fund	Amount of Mutual Fund's Book/Adjusted Carrying Value Attributable to the Holding	Date of Valuation

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

	1	2	3
	Statement (Admitted) Value	Fair Value	Excess of Statement over Fair Value (-), or Fair Value over Statement (+)
31.1 Bonds.....	27,496,757,362.....	26,822,034,899.....	(674,722,463).....
31.2 Preferred Stocks.....	417,722,781.....	417,006,369.....	(716,412).....
31.3 Totals	27,914,480,143	27,239,041,268	(675,438,875)

31.4 Describe the sources or methods utilized in determining the fair values:

32.1 Was the rate used to calculate fair value determined by a broker or custodian for any of the securities in Schedule D?

32.2 If the answer to 32.1 is yes, does the reporting entity have a copy of the broker's or custodian's pricing policy (hard copy or electronic copy) for all brokers or custodians used as a pricing source?

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

33.1 Have all the filing requirements of the *Purposes and Procedures Manual of the NAIC Investment Analysis Office* been followed?

33.2 If no, list exceptions:

Yes [X] No []

Yes [X] No []

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

Yes [X] No []

35. By self-designating PLGI securities, the reporting entity is certifying 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 an 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 [X] No []

36. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:
a. The shares were purchased prior to January 1, 2019.
b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.

Yes [] No [X]

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- 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?

37. By rolling/renewing short-term or cash equivalent investments with continued reporting on Schedule DA, Part 1 or Schedule E Part 2 (identified through a code (%) in those investment schedules), the reporting entity is certifying to the following:

a. The investment is a liquid asset that can be terminated by the reporting entity on the current maturity date.

b. If the investment is with a nonrelated party or nonaffiliated then it reflects an arms-length transaction with renewal completed at the discretion of all involved parties.

c. If the investment is with a related party or affiliate, then the reporting entity has completed robust re-underwriting of the transaction for which documentation is available for regulator review.

d. Short-term and cash equivalent investments that have been renewed/rolled from the prior period that do not meet the criteria in 37.a -37.c are reported as long-term investments.

Has the reporting entity rolled/renewed short-term or cash equivalent investments in accordance with these criteria?

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

Yes [] No [X]
- 38.2 If the response to 38.1 is yes, on what schedule are they reported?
- 39.1 Does the reporting entity directly or indirectly accept cryptocurrencies as payments for premiums on policies?

Yes [] No [X]
- 39.2 If the response to 39.1 is yes, are the cryptocurrencies held directly or are they immediately converted to U.S. dollars?

39.21 Held directly

Yes [] No []

39.22 Immediately converted to U.S. dollars

Yes [] No []
- 39.3 If the response to 38.1 or 39.1 is yes, list all cryptocurrencies accepted for payments of premiums or that are held directly.

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

OTHER

- 40.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any?

\$ 4,540,244
- 40.2 List the name of the organization and the amount paid if any such payment represented 25% or more of the total payments to trade associations, service organizations, and statistical or rating bureaus during the period covered by this statement.

1 Name	2 Amount Paid
Ernst & Young LLP.....	\$.....4,163,852

- 41.1 Amount of payments for legal expenses, if any?

\$ 1,155,363
- 41.2 List the name of the firm and the amount paid if any such payment represented 25% or more of the total payments for legal expenses during the period covered by this statement.

1 Name	2 Amount Paid
Alston & Bird LLP.....	\$.....441,816
Eversheds Sutherland.....	\$.....357,300

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

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

1 Name	2 Amount Paid
.....	\$.....
.....	\$.....
.....	\$.....

GENERAL INTERROGATORIES

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

Life, Accident and Health Companies/Fraternal Benefit Societies:

1.1

Does the reporting entity have any direct Medicare Supplement Insurance in force?

Yes [] No [X]

1.2

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

\$.

1.3

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

\$.

1.31

Reason for excluding:

1.4

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

\$.

1.5

Indicate total incurred claims on all Medicare Supplement insurance.

\$.

1.6

Individual policies:

Most current three years:

1.61

Total premium earned

\$.

1.62

Total incurred claims

\$.

1.63

Number of covered lives

All years prior to most current three years:

1.64

Total premium earned

\$.

1.65

Total incurred claims

\$.

1.66

Number of covered lives

1.7

Group policies:

Most current three years:

1.71

Total premium earned

\$.

1.72

Total incurred claims

\$.

1.73

Number of covered lives

All years prior to most current three years:

1.74

Total premium earned

\$.

1.75

Total incurred claims

\$.

1.76

Number of covered lives

2.

Health Test:

1

Current Year

2.1

Premium Numerator

\$

\$

2.2

Premium Denominator

\$

4,237,093,638

\$

3,461,653,917

2.3

Premium Ratio (2.1/2.2)

2.4

Reserve Numerator

\$

\$

13,504

2.5

Reserve Denominator

\$

29,409,146,098

\$

28,408,709,521

2.6

Reserve Ratio (2.4/2.5)

0.000

2

Prior Year

2.1

Premium Numerator

\$

\$

2.2

Premium Denominator

\$

4,237,093,638

\$

3,461,653,917

2.3

Premium Ratio (2.1/2.2)

2.4

Reserve Numerator

\$

\$

13,504

2.5

Reserve Denominator

\$

29,409,146,098

\$

28,408,709,521

2.6

Reserve Ratio (2.4/2.5)

0.000

3.1

Does this reporting entity have Separate Accounts?

Yes [X] No []

3.2

If yes, has a Separate Accounts statement been filed with this Department?

Yes [X] No [] N/A []

3.3

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

\$

10,567,965

3.4

State the authority under which Separate Accounts are maintained: K.S.A 40-436

3.5

Was any of the reporting entity's Separate Accounts business reinsured as of December 31?

Yes [X] No []

3.6

Has the reporting entity assumed by reinsurance any Separate Accounts business as of December 31?

Yes [X] No []

3.7

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

\$

319,555

4.

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

4.1

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

\$.

4.2

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

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

21

GENERAL INTERROGATORIES

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

- 5.1

Do you act as a custodian for health savings accounts?.....

Yes [] No [X]
- 5.2

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

\$.....
- 5.3

Do you act as an administrator for health savings accounts?.....

Yes [] No [X]
- 5.4

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

\$.....
- 6.1

Are any of the captive affiliates reported on Schedule S, Part 3, as authorized reinsurers?

Yes [] No [X] N/A []
- 6.2

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

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

7.

Provide the following for individual ordinary life insurance* policies (U.S. business only) for the current year (prior to reinsurance assumed or ceded).
- 7.1

Direct Premium Written.....

\$.....18,054,896
- 7.2

Total Incurred Claims

\$.....23,031,969
- 7.3

Number of Covered Lives

.....41,621

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

8.

Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?.....

Yes [X] No []
- 8.1

If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?.....

Yes [] No []

Life, Accident and Health Companies Only:

- 9.1

Are personnel or facilities of this reporting entity used by another entity or entities or are personnel or facilities of another entity or entities used by this reporting entity (except for activities such as administration of jointly underwritten group contracts and joint mortality or morbidity studies)?

Yes [X] No []
- 9.2

Net reimbursement of such expenses between reporting entities:

9.21

Paid

\$.....239,576,221

9.22

Received

\$.....235,696
- 10.1

Does the reporting entity write any guaranteed interest contracts?

Yes [] No [X]
- 10.2

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

10.21

Page 3, Line 1

\$.....

10.22

Page 4, Line 1

\$.....
11.

For stock reporting entities only:
- 11.1

Total amount paid in by stockholders as surplus funds since organization of the reporting entity:

\$.....3,502,529,082
12.

Total dividends paid stockholders since organization of the reporting entity:

12.11

Cash

\$.....1,146,677,574

12.12

Stock

\$.....
- 13.1

Does the reporting entity reinsure any Workers' Compensation Carve-Out business defined as:

Yes [] No [X]

Reinsurance (including retrocessional reinsurance) assumed by life and health insurers of medical, wage loss and death benefits of the occupational illness and accident exposures, but not the employer's liability exposures, of business originally written as workers' compensation insurance.
- 13.2

If yes, has the reporting entity completed the *Workers Compensation Carve-Out Supplement* to the Annual Statement?

Yes [] No []
- 13.3

If 13.1 is yes, the amounts of earned premiums and claims incurred in this statement are:

	1 Reinsurance Assumed	2 Reinsurance Ceded	3 Net Retained
13.31	Earned premium.....		
13.32	Paid claims.....		
13.33	Claim liability and reserve (beginning of year).....		
13.34	Claim liability and reserve (end of year).....		
13.35	Incurred claims.....		

GENERAL INTERROGATORIES

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

13.4 If reinsurance assumed included amounts with attachment points below \$1,000,000, the distribution of the amounts reported in Lines 13.31 and 13.34 for Column (1) are:

	Attachment Point	1 Earned Premium	2 Claim Liability and Reserve
13.41	<\$25,000	.....	.....
13.42	\$25,000 – 99,999	.....	.....
13.43	\$100,000 – 249,999	.....	.....
13.44	\$250,000 – 999,999	.....	.....
13.45	\$1,000,000 or more	.....	.....

13.5 What portion of earned premium reported in 13.31, Column 1 was assumed from pools? \$.....

Fraternal Benefit Societies Only:

14. Is the reporting entity organized and conducted on the lodge system, with ritualistic form of work and representative form of government? Yes [] No []
15. How often are meetings of the subordinate branches required to be held?
16. How are the subordinate branches represented in the supreme or governing body?
17. What is the basis of representation in the governing body?
- 18.1 How often are regular meetings of the governing body held?
- 18.2 When was the last regular meeting of the governing body held?
- 18.3 When and where will the next regular or special meeting of the governing body be held?
- 18.4 How many members of the governing body attended the last regular meeting?
- 18.5 How many of the same were delegates of the subordinate branches?
19. How are the expenses of the governing body defrayed?
20. When and by whom are the officers and directors elected?
21. What are the qualifications for membership?
22. What are the limiting ages for admission?
23. What is the minimum and maximum insurance that may be issued on any one life?
24. Is a medical examination required before issuing a benefit certificate to applicants? Yes [] No []
25. Are applicants admitted to membership without filing an application with and becoming a member of a local branch by ballot and initiation? Yes [] No []
- 26.1 Are notices of the payments required sent to the members? Yes [] No [] N/A []
- 26.2 If yes, do the notices state the purpose for which the money is to be used? Yes [] No []
27. What proportion of first and subsequent year's payments may be used for management expenses?
- 27.11 First Year %
- 27.12 Subsequent Years %
- 28.1 Is any part of the mortuary, disability, emergency or reserve fund, or the accretions from or payments for the same, used for expenses? Yes [] No []
- 28.2 If so, what amount and for what purpose?
- 29.1 Does the reporting entity pay an old age disability benefit? Yes [] No []
- 29.2 If yes, at what age does the benefit commence?
- 30.1 Has the constitution or have the laws of the reporting entity been amended during the year? Yes [] No []
- 30.2 If yes, when?
31. Have you filed with this Department all forms of benefit certificates issued, a copy of the constitution and all of the laws, rules and regulations in force at the present time? Yes [] No []
- 32.1 State whether all or a portion of the regular insurance contributions were waived during the current year under premium-paying certificates on account of meeting attained age or membership requirements. Yes [] No []
- 32.2 If so, was an additional reserve included in Exhibit 5? Yes [] No [] N/A []
- 32.3 If yes, explain:
- 33.1 Has the reporting entity reinsured, amalgamated with, or absorbed any company, order, society, or association during the year? Yes [] No []
- 33.2 If yes, was there any contract agreement, or understanding, written or oral, expressed or implied, by means of which any officer, director, trustee, or any other person, or firm, corporation, society or association, received or is to receive any fee, commission, emolument, or compensation of any nature whatsoever in connection with, on an account of such reinsurance, amalgamation, absorption, or transfer of membership or funds? Yes [] No [] N/A []
34. Has any present or former officer, director, trustee, incorporator, or any other persons, or any firm, corporation, society or association, any claims of any nature whatsoever against this reporting entity, which is not included in the liabilities on Page 3 of this statement? Yes [] No []
- 35.1 Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus? Yes [] No []
- 35.2 If yes, what is the date of the original lien and the total outstanding balance of liens that remain in surplus?

Date	Outstanding Lien Amount
.....	
.....	
.....	
.....	

FIVE-YEAR HISTORICAL DATA

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

	1 2023	2 2022	3 2021	4 2020	5 2019
Life Insurance in Force					
(Exhibit of Life Insurance)					
1. Ordinary-whole life and endowment (Line 34, Col. 4)	2,193,531	2,236,502	2,198,410	1,850,642	1,918,570
2. Ordinary-term (Line 21, Col. 4, less Line 34, Col. 4)	183,313	205,425	231,452	201,990	224,504
3. Credit life (Line 21, Col. 6)					
4. Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4)	5,617	5,928	6,701	6,468	6,976
5. Industrial (Line 21, Col. 2)	5,404	5,640	5,875		
6. FEGLI/SGLI (Lines 43 & 44, Col. 4)					
7. Total (Line 21, Col. 10)	2,387,866	2,453,495	2,442,439	2,059,101	2,150,051
7.1 Total in force for which VM-20 deterministic/ stochastic reserves are calculated					
New Business Issued					
(Exhibit of Life Insurance)					
8. Ordinary-whole life and endowment (Line 34, Col. 2)	79,792	137,498	9,350		
9. Ordinary-term (Line 2, Col. 4, less Line 34, Col. 2)			50		
10. Credit life (Line 2, Col. 6)					
11. Group (Line 2, Col. 9)					
12. Industrial (Line 2, Col. 2)					
13. Total (Line 2, Col. 10)	79,792	137,498	9,400		
Premium Income - Lines of Business					
(Exhibit 1 – Part 1)					
14. Individual life (Line 20.4, Col. 2)	4,900,493	3,713	4,879,856		
15. Group life (Line 20.4, Col. 3)	7,102	7,784,382	150,985,780	278,178	556,974
16. Individual annuities (Line 20.4, Col. 4)	4,186,447,703	3,410,634,643	(1,061,144,693)	4,407,125,436	2,693,140,381
17. Group annuities (Line 20.4, Col. 5)	45,688,334	43,175,811	49,976,918	43,299,213	73,621,821
18. Accident & Health (Line 20.4, Col. 6)	50,005	55,368	329,302		106
19. Other lines of business (Line 20.4, Col. 8)					
20. Total	4,237,093,637	3,461,653,917	(854,972,837)	4,450,702,827	2,767,319,282
Balance Sheet					
(Pages 2 and 3)					
21. Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3)	47,602,215,782	43,972,209,055	40,417,288,697	34,862,978,102	30,619,387,864
22. Total liabilities excluding Separate Accounts business (Page 3, Line 26)	41,672,792,567	38,826,071,861	35,981,023,594	31,353,290,215	27,587,625,947
23. Aggregate life reserves (Page 3, Line 1)	29,408,581,639	28,407,903,204	27,044,026,149	29,122,642,733	25,648,351,291
23.1 Excess VM-20 deterministic/stochastic reserve over NPR related to Line 7.1					
24. Aggregate A & H reserves (Page 3, Line 2)	222,843	265,836	330,532	4,496	5,896
25. Deposit-type contract funds (Page 3, Line 3)	1,062,897,158	1,219,571,006	1,083,861,372	508,971,405	493,231,548
26. Asset valuation reserve (Page 3, Line 24.01)	944,907,473	1,076,719,031	1,121,428,768	644,512,602	477,102,524
27. Capital (Page 3, Lines 29 & 30)	7,000,130	7,000,130	7,000,130	7,000,130	7,000,130
28. Surplus (Page 3, Line 37)	5,922,423,085	5,139,137,064	4,429,264,974	3,502,687,757	3,024,761,787
Cash Flow (Page 5)					
29. Net cash from operations (Line 11)	2,083,555,157	1,783,477,188	2,941,017,742	3,749,486,024	2,151,675,412
Risk-Based Capital Analysis					
30. Total adjusted capital	6,874,368,688	6,222,856,225	5,557,693,872	4,154,200,489	3,508,864,441
31. Authorized control level risk-based capital	837,168,575	777,063,095	694,088,997	534,323,356	408,249,837
Percentage Distribution of Cash, Cash Equivalents and Invested Assets (Page 2, Col. 3) (Line No./Page 2, Line 12, Col. 3) x 100.0					
32. Bonds (Line 1)	59.2	55.2	56.8	66.7	69.5
33. Stocks (Lines 2.1 and 2.2)	1.2	1.1	1.9	2.2	1.2
34. Mortgage loans on real estate (Lines 3.1 and 3.2)	1.7	1.9	2.6	3.6	3.4
35. Real estate (Lines 4.1, 4.2 and 4.3)	0.1	0.1	0.1	0.1	0.1
36. Cash, cash equivalents and short-term investments (Line 5)	5.7	8.5	10.0	7.2	9.2
37. Contract loans (Line 6)	0.1	0.1	0.1	0.1	0.2
38. Derivatives (Page 2, Line 7)	1.2	1.4	1.0	0.8	0.9
39. Other invested assets (Line 8)	30.5	31.5	27.3	18.9	15.2
40. Receivables for securities (Line 9)	0.2	0.1	0.1	0.1	0.4
41. Securities lending reinvested collateral assets (Line 10)					
42. Aggregate write-ins for invested assets (Line 11)	0.2	0.2	0.2	0.1	0.1
43. Cash, cash equivalents and invested assets (Line 12)	100.0	100.0	100.0	100.0	100.0
Investments in Parent, Subsidiaries and Affiliates					
44. Affiliated bonds (Sch. D Summary, Line 12, Col. 1)	3,127,668,781	3,453,817,629	2,438,132,611	2,520,841,027	2,978,853,486
45. Affiliated preferred stocks (Sch. D Summary, Line 18, Col. 1)	24,029,033	24,119,635			
46. Affiliated common stocks (Sch. D Summary, Line 24, Col. 1)	43,414,872	37,097,409	28,626,503	26,935,380	24,481,198
47. Affiliated short-term investments (subtotal included in Schedule DA Verification, Col. 5, Line 10)	985,715,061	1,692,106,928	2,804,510,538	1,358,160,302	893,085,035
48. Affiliated mortgage loans on real estate	383,060,187	333,176,603	453,863,831	548,157,210	326,371,478
49. All other affiliated	13,393,414,651	12,408,608,249	8,074,154,300	5,111,675,722	3,544,816,098
50. Total of above Lines 44 to 49	17,957,302,585	17,948,926,453	13,799,287,783	9,565,769,641	7,767,607,295
51. Total investment in parent included in Lines 44 to 49 above					

FIVE-YEAR HISTORICAL DATA

(Continued)

	1 2023	2 2022	3 2021	4 2020	5 2019
Total Nonadmitted and Admitted Assets					
52. Total nonadmitted assets (Page 2, Line 28, Col. 2)	34,298,558	37,111,602	78,755,231	18,496,621	17,380,478
53. Total admitted assets (Page 2, Line 28, Col. 3)	53,590,941,397	49,491,016,178	46,517,419,146	40,663,801,276	36,450,727,074
Investment Data					
54. Net investment income (Exhibit of Net Investment Income)	2,624,855,247	1,929,268,375	2,278,574,957	1,754,556,351	1,719,305,323
55. Realized capital gains (losses) (Page 4, Line 34, Column 1).....	46,048,130	(72,170,297)	343,424,478	(7,347,067)	99,229,221
56. Unrealized capital gains (losses) (Page 4, Line 38, Column 1).....	(132,154,853)	(254,891,982)	185,110,031	54,152,565	(23,006,099)
57. Total of above Lines 54, 55 and 56	2,538,748,524	1,602,206,096	2,807,109,466	1,801,361,849	1,795,528,445
Benefits and Reserve Increase (Page 6)					
58. Total contract/certificate benefits-life (Lines 10, 11, 12, 13, 14 and 15, Col. 1 minus Lines 10, 11, 12, 13, 14 and 15, Cols. 6, 7 and 8)	4,414,453,398	3,202,026,451	2,856,013,424	2,169,043,464	2,312,836,753
59. Total contract/certificate benefits-A & H (Lines 13 & 14, Col. 6)	208,345	139,865	3,346	3,346	1,346
60. Increase in life reserves-other than group and annuities (Line 19, Col. 2) ..	(5,885,907)	(3,380,450)	149,655,148	1,172,215	507,431
61. Increase in A & H reserves (Line 19, Col. 6)	(42,994)	(64,696)	326,037	(1,400)	(1,263)
62. Dividends to policyholders and refunds to members (Line 30, Col. 1)	338,909	213,598			
Operating Percentages					
63. Insurance expense percent (Page 6, Col. 1, Lines 21, 22 & 23 less Line 6)/(Page 6 Col. 1, Line 1 plus Exhibit 7, Col. 2, Line 2) x 100.00	14.2	15.7	(202.0)	15.2	18.1
64. Lapse percent (ordinary only) [(Exhibit of Life Insurance, Column 4, Lines 14 & 15) / ½ (Exhibit of Life Insurance, Column 4, Lines 1 & 21)] x 100.00 ..	4.1	2.6	2.7	3.5	3.9
65. A & H loss percent (Schedule H, Part 1, Lines 5 & 6, Col. 2)	335.8	136.1	95.9		
66. A & H cost containment percent (Schedule H, Part 1, Line 4, Col. 2)					
67. A & H expense percent excluding cost containment expenses (Schedule H, Part 1, Line 10, Col. 2)	15.4	9.9	33.5		
A & H Claim Reserve Adequacy					
68. Incurred losses on prior years' claims-comprehensive group health(Sch. H, Part 3, Line 3.1, Col. 3)			XXX	XXX	XXX
69. Prior years' claim liability and reserve-comprehensive group health (Sch. H, Part 3, Line 3.2, Col. 3)			XXX	XXX	XXX
70. Incurred losses on prior years' claims-health other than comprehensive group health (Sch. H, Part 3, Line 3.1, Col. 1 less Col. 3)	167,827	44,752	XXX	XXX	XXX
71. Prior years' claim liability and reserve-health other than comprehensive group health (Sch. H, Part 3, Line 3.2, Col. 1 less Col. 3)	27,962	47,765	XXX	XXX	XXX
Net Gains From Operations After Dividends to Policyholders, Refunds to Members, Federal Income Taxes and Before Realized Capital Gains or (Losses) by Lines of Business (Page 6.x, Line 33)					
72. Individual industrial life (Page 6.1, Col. 2)	203,996	214,975	(1,374,171)		
73. Individual whole life (Page 6.1, Col. 3)	3,918,064	3,625,037	(40,324,940)		
74. Individual term life (Page 6.1, Col. 4)		20	29		
75. Individual indexed life (Page 6.1, Col. 5)					
76. Individual universal life (Page 6.1, Col. 6)	51,624	(32,944)			
77. Individual universal life with secondary guarantees (Page 6.1, Col. 7)	61,696	60,265	(142,318)		
78. Individual variable life (Page 6.1, Col. 8)					
79. Individual variable universal life (Page 6.1, Col. 9)	1,751,944	1,434,347	4,197,724	1,223,385	1,494,071
80. Individual credit life (Page 6.1, Col. 10)					
81. Individual other life (Page 6.1, Col. 11)					
82. Individual YRT mortality risk only (Page 6.1, Col. 12).....					
83. Group whole life (Page 6.2, Col. 2)	72,493	945	(14,094)		
84. Group term life (Page 6.2, Col. 3).....	(4,217)	(2,662)	(10,339)		
85. Group universal life (Page 6.2, Col.4).....					
86. Group variable life (Page 6.2, Col. 5).....					
87. Group variable universal life (Page 6.2, Col. 6).....					
88. Group credit life (Page 6.2, Col. 7).....					
89. Group other life (Page 6.2, Col. 8).....	59,842	31,124	2,261	19,668	(4,558)
90. Group YRT mortality risk only (Page 6.2, Col. 9).....					
91. Individual deferred fixed annuities (Page 6.3, Col. 2).....	46,619,629	39,010,321	3,692,099	151,934,085	22,119,246
92. Individual deferred indexed annuities (Page 6.3, Col. 3).....	712,059,151	191,777,830	303,811,737	248,347,247	61,140,373
93. Individual deferred variable annuities with guarantees (Page 6.3, Col. 4).....	22,645,272	12,076,703	27,427,384	30,514,787	28,929,561
94. Individual deferred variable annuities without guarantees (Page 6.3, Col. 5).....					
95. Individual life contingent payout(immediate and annuitization)(Page 6.3, Col. 6).....	(366,177)	1,772,615	(966,117)	(4,784,201)	(2,685,946)
96. Individual other annuities (Page 6.3, Col. 7).....	5,004,322	(618,986)	(1,573,913)	(913,404)	1,503,452
97. Group deferred fixed annuities (Page 6.4, Col. 2).....			(4,404)		
98. Group deferred indexed annuities (Page 6.4, Col. 3).....					
99. Group deferred variable annuities with guarantees (Page 6.4, Col. 4).....	5,895,881	4,926,112	7,727,286	6,529,378	4,322,221
100. Group deferred variable annuities without guarantees (Page 6.4, Col. 5).....					
101. Group life contingent payout (immediate and annuitization) (Page 6.4, Col. 6).....	1,178,037	681,659	470,011	747,413	452,439
102. Group other annuities (Page 6.4, Col. 7).....	(58,871)			81,780	35,985
103. A & H-comprehensive individual (Page 6.5, Col. 2).....					
104. A & H-comprehensive group (Page 6.5, Col. 3).....					
105. A & H-Medicare supplement (Page 6.5, Col. 4).....					
106. A & H-vision only (Page 6.5, Col. 5).....					
107. A & H-dental only (Page 6.5, Col. 6).....					
108. A & H-Federal employees health benefits plan (Page 6.5, Col. 7).....					
109. A & H-Title XVIII Medicare (Page 6.5, Col. 8).....					
110. A & H-Title XIX Medicaid (Page 6.5, Col. 9).....					
111. A & H-credit (Page 6.5, Col. 10).....					
112. A & H-disability income (Page 6.5, Col. 11).....	13,196	(27,213)	(94,085)	(1,495)	2,755
113. A & H-long-term care (Page 6.5, Col. 12).....					
114. A & H-other (Page 6.5, Col. 13).....	(95,121)	22,579	1,571	365	233
115. Aggregate of all other lines of business (Page 6, Col. 8)	357,392,264	175,219,308	341,589,963	(32,866)	(21,398)
116. Fraternal (Page 6, Col. 7).....					
117. Total (Page 6, Col. 1)	1,156,403,025	430,172,035	644,415,684	433,666,142	117,288,434

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

EXHIBIT OF LIFE INSURANCE

	(\$000 Omitted for Amounts of Life Insurance)									
	Ordinary			Credit Life (Group and Individual)			Group			10 Total Amount of Insurance
	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance	5 Number of Individual Policies and Group Certificates	6 Amount of Insurance	7 Policies	8 Certificates	9 Amount of Insurance	
1. In force end of prior year	37,031	5,640	169,874	2,441,927			9	1,740	5,928	2,453,495
2. Issued during year			159	79,792						79,792
3. Reinsurance assumed		(236)	(7,733)	(32,927)				(27)	(49)	(33,212)
4. Revived during year			3	151				9	12	163
5. Increased during year (net)				9,612			1			9,612
6. Subtotals, Lines 2 to 5		(236)	(7,571)	56,628			1	(18)	(37)	56,355
7. Additions by dividends during year	XXX		XXX	7	XXX		XXX	XXX	206	213
8. Aggregate write-ins for increases										
9. Totals (Lines 1 and 6 to 8)	35,655	5,404	162,303	2,498,562			10	1,722	6,097	2,510,063
Deductions during year:										
10. Death			888	17,341			XXX	81	417	17,758
11. Maturity			64	284			XXX			284
12. Disability							XXX			
13. Expiry			79	1,904						1,904
14. Surrender			845	50,881				3	63	50,944
15. Lapse			225	48,670						48,670
16. Conversion			1	112			XXX	XXX	XXX	112
17. Decreased (net)			3	2,526						2,526
18. Reinsurance										
19. Aggregate write-ins for decreases										
20. Totals (Lines 10 to 19)			2,105	121,718				84	480	122,198
21. In force end of year (b) (Line 9 minus Line 20)			160,198	2,376,845			10	1,638	5,617	2,387,866
22. Reinsurance ceded end of year	XXX	5,404	XXX	1,696,578	XXX		XXX	XXX	4,793	1,701,371
23. Line 21 minus Line 22	XXX	5,404	XXX	680,267	XXX	(a)	XXX	XXX	824	686,495
DETAILS OF WRITE-INS										
0801.										
0802.										
0803.										
0898.	Summary of remaining write-ins for Line 8 from overflow page									
0899.	Totals (Lines 0801 through 0803 plus 0898) (Line 8 above)									
1901.										
1902.										
1903.										
1998.	Summary of remaining write-ins for Line 19 from overflow page									
1999.	Totals (Lines 1901 through 1903 plus 1998) (Line 19 above)									

Life, Accident and Health Companies Only:

(a) Group \$; Individual \$

Fraternal Benefit Societies Only:

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

Additional accidental death benefits included in life certificates were in amount \$

If not, how are such expenses met? Does the society collect any contributions from members for general expenses of the society under fully paid-up certificates? Yes [] No []

EXHIBIT OF LIFE INSURANCE

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

ADDITIONAL INFORMATION ON INSURANCE IN FORCE END OF YEAR

	Industrial		Ordinary	
	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance
24. Additions by dividends	XXX	1,887	XXX	12,415
25. Other paid-up insurance	35,221	5,263	83,183	407,087
26. Debit ordinary insurance	XXX	XXX		

ADDITIONAL INFORMATION ON ORDINARY INSURANCE

	Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance
Term Insurance Excluding Extended Term Insurance				
27. Term policies-decreasing			370	5,924
28. Term policies-other			2,370	94,841
29. Other term insurance-decreasing	XXX		XXX	16,694
30. Other term insurance	XXX		XXX	53,344
31. Totals, (Lines 27 to 30)			2,740	170,803
Reconciliation to Lines 2 and 21:				
32. Term additions	XXX		XXX	
33. Totals, extended term insurance	XXX	XXX	1,010	12,511
34. Totals, whole life and endowment	159	79,792	156,448	2,193,531
35. Totals (Lines 31 to 34)	159	79,792	160,198	2,376,846

CLASSIFICATION OF AMOUNT OF INSURANCE BY PARTICIPATING STATUS

	Issued During Year (included in Line 2)		In Force End of Year (included in Line 21)	
	1 Non-Participating	2 Participating	3 Non-Participating	4 Participating
36. Industrial				5,404
37. Ordinary	79,792		1,729,892	646,954
38. Credit Life (Group and Individual)				
39. Group				5,108
40. Totals (Lines 36 to 39)	79,792		1,729,892	657,466

ADDITIONAL INFORMATION ON CREDIT LIFE AND GROUP INSURANCE

	Credit Life		Group	
	1 Number of Individual Policies and Group Certificates	2 Amount of Insurance	3 Number of Certificates	4 Amount of Insurance
41. Amount of insurance included in Line 2 ceded to other companies	XXX		XXX	
42. Number in force end of year if the number under shared groups is counted on a pro-rata basis		XXX	253	XXX
43. Federal Employees' Group Life Insurance included in Line 21				
44. Servicemen's Group Life Insurance included in Line 21				
45. Group Permanent Insurance included in Line 21			1,260	4,840

ADDITIONAL ACCIDENTAL DEATH BENEFITS

46. Amount of additional accidental death benefits in force end of year under ordinary policies	67,116

BASIS OF CALCULATION OF ORDINARY TERM INSURANCE

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

POLICIES WITH DISABILITY PROVISIONS

Disability Provision	Industrial		Ordinary		Credit		Group	
	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance	5 Number of Policies	6 Amount of Insurance	7 Number of Certificate s	8 Amount of Insurance
48. Waiver of Premium			22,437	727,207			40	1,035
49. Disability Income			60	132				
50. Extended Benefits			XXX	XXX				
51. Other								
52. Total		(a)	22,497	(a) 727,339		(a)	40	(a) 1,035

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

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

SUPPLEMENTARY CONTRACTS

	Ordinary		Group	
	1 Involving Life Contingencies	2 Not Involving Life Contingencies	3 Involving Life Contingencies	4 Not Involving Life Contingencies
1. In force end of prior year	12	478		
2. Issued during year				
3. Reinsurance assumed	93	163		
4. Increased during year (net)				
5. Total (Lines 1 to 4)	105	641		
Deductions during year:				
6. Decreased (net)	4	2		
7. Reinsurance ceded				
8. Totals (Lines 6 and 7)	4	2		
9. In force end of year (line 5 minus line 8)	101	639		
10. Amount on deposit	104,838	(a) 5,083,490		(a)
11. Income now payable	101	336		
12. Amount of income payable	(a) 90,980	(a) 239,199	(a)	(a)

ANNUITIES

	Ordinary		Group	
	1 Immediate	2 Deferred	3 Contracts	4 Certificates
1. In force end of prior year	3,347	320,885	1,408	3,988
2. Issued during year	108	44,180	19	28
3. Reinsurance assumed	(383)	(625)		
4. Increased during year (net)				
5. Totals (Lines 1 to 4)	3,072	364,440	1,427	4,016
Deductions during year:				
6. Decreased (net)	5	31,618	94	315
7. Reinsurance ceded		2		
8. Totals (Lines 6 and 7)	5	31,620	94	315
9. In force end of year (line 5 minus line 8)	3,067	332,820	1,333	3,701
Income now payable:				
10. Amount of income payable	(a) 30,396,424	XXX	XXX	(a) 180,019
Deferred fully paid:				
11. Account balance	XXX	(a) 858,077,392	XXX	(a)
Deferred not fully paid:				
12. Account balance	XXX	(a) 38,491,516,690	XXX	(a) 556,824,173

ACCIDENT AND HEALTH INSURANCE

	Group		Credit		Other	
	1 Certificates	2 Premiums in Force	3 Policies	4 Premiums in Force	5 Policies	6 Premiums in Force
1. In force end of prior year	3	122			476	64,405
2. Issued during year						
3. Reinsurance assumed					(59)	(6,690)
4. Increased during year (net) ..		XXX		XXX		XXX
5. Totals (Lines 1 to 4)	3	XXX		XXX	417	XXX
Deductions during year:						
6. Conversions		XXX	XXX	XXX	XXX	XXX
7. Decreased (net)		XXX		XXX		XXX
8. Reinsurance ceded		XXX		XXX		XXX
9. Totals (Lines 6 to 8)		XXX		XXX		XXX
10. In force end of year (line 5 minus line 9)	3	(a) 122		(a)	417	(a) 57,715

DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS

	1	2
	Deposit Funds	Dividend Accumulations
	Contracts	Contracts
1. In force end of prior year		18,706
2. Issued during year		
3. Reinsurance assumed		(675)
4. Increased during year (net)		
5. Totals (Lines 1 to 4)		18,031
Deductions during year:		
6. Decreased (net)		1
7. Reinsurance ceded		
8. Totals (Lines 6 and 7)		1
9. In force end of year (line 5 minus line 8)		18,030
10. Amount of account balance	(a)	(a) 5,442,616

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

FORM FOR CALCULATING THE INTEREST MAINTENANCE RESERVE

Interest Maintenance Reserve

	1 Amount
1. Reserve as of December 31, prior year	173,362,830
2. Current year's realized pre-tax capital gains/(losses) of \$ (8,805,968) transferred into the reserve net of taxes of \$ (1,849,253)	(6,956,714)
3. Adjustment for current year's liability gains/(losses) released from the reserve	309,281
4. Balance before reduction for amount transferred to Summary of Operations (Line 1 + Line 2 + Line 3)	166,715,397
5. Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4)	26,331,283
6. Reserve as of December 31, current year (Line 4 minus Line 5)	140,384,114

Amortization

	1 Reserve as of December 31, Prior Year	2 Current Year's Realized Capital Gains/(Losses) Transferred into the Reserve Net of Taxes	3 Adjustment for Current Year's Liability Gains/(Losses) Released From the Reserve	4 Balance Before Reduction for Current Year's Amortization (Cols. 1+2+3)
Year of Amortization				
1. 2023	24,567,839	1,756,594	6,849	26,331,283
2. 2024	21,970,163	(5,231,795)	11,294	16,749,662
3. 2025	18,336,062	(4,632,657)	23,780	13,727,186
4. 2026	15,186,170	(3,467,914)	29,837	11,748,093
5. 2027	13,129,867	(2,273,317)	36,709	10,893,259
6. 2028	11,504,721	(1,015,892)	43,168	10,531,996
7. 2029	9,973,252	(274,016)	36,766	9,736,003
8. 2030	8,306,938	(140,214)	21,034	8,187,758
9. 2031	6,965,438	1,338	4,045	6,970,822
10. 2032	6,179,240	141,440	(14,399)	6,306,281
11. 2033	5,614,024	309,052	(33,546)	5,889,529
12. 2034	5,076,916	392,210	(36,492)	5,432,635
13. 2035	4,464,203	376,128	(25,695)	4,814,635
14. 2036	3,920,918	377,747	(13,530)	4,285,135
15. 2037	3,505,891	369,942	(440)	3,875,393
16. 2038	3,133,922	358,302	12,942	3,505,166
17. 2039	2,660,518	370,838	19,237	3,050,594
18. 2040	2,202,850	382,713	18,045	2,603,609
19. 2041	1,777,262	406,597	16,981	2,200,840
20. 2042	1,431,568	427,929	15,951	1,875,447
21. 2043	1,140,699	442,504	14,485	1,597,688
22. 2044	816,806	464,004	14,236	1,295,046
23. 2045	573,884	484,592	14,964	1,073,439
24. 2046	423,700	495,580	15,299	934,579
25. 2047	244,884	528,424	16,283	789,591
26. 2048	123,438	541,046	16,614	681,098
27. 2049	78,927	509,980	15,737	604,644
28. 2050	40,746	406,217	12,534	459,498
29. 2051	10,819	293,556	8,929	313,304
30. 2052	1,165	180,075	5,324	186,565
31. 2053 and Later		62,281	2,338	64,619
32. Total (Lines 1 to 31)	173,362,830	(6,956,714)	309,281	166,715,397

ASSET VALUATION RESERVE

	Default Component			Equity Component			7 Total Amount (Cols. 3+6)
	1 Other Than Mortgage Loans	2 Mortgage Loans	3 Total (Cols. 1+2)	4 Common Stock	5 Real Estate and Other Invested Assets	6 Total (Cols. 4+5)	
1. Reserve as of December 31, prior year	234,152,561	20,055,346	254,207,907		822,511,125	822,511,124	1,076,719,032
2. Realized capital gains/(losses) net of taxes-General Account	(5,937,705)		(5,937,705)	(6,115,742)	17,975,803	11,860,061	5,922,356
3. Realized capital gains/(losses) net of taxes-Separate Accounts							
4. Unrealized capital gains/(losses) net of deferred taxes-General Account	69,605,770		69,605,770	27,110,609	(274,544,769)	(247,434,160)	(177,828,390)
5. Unrealized capital gains/(losses) net of deferred taxes-Separate Accounts							
6. Capital gains credited/(losses charged) to contract benefits, payments or reserves							
7. Basic contribution	101,665,253	5,789,393	107,454,646		30,639	30,639	107,485,285
8. Accumulated balances (Lines 1 through 5 - 6 + 7)	399,485,879	25,844,740	425,330,619	20,994,867	565,972,798	586,967,664	1,012,298,283
9. Maximum reserve	446,461,448	21,395,653	467,857,101	19,850,845	525,193,007	545,043,852	1,012,900,953
10. Reserve objective	281,188,091	16,807,542	297,995,633	19,848,416	525,117,727	544,966,143	842,961,776
11. 20% of (Line 10 - Line 8)	(23,659,558)	(1,807,439)	(25,466,997)	(229,290)	(8,171,014)	(8,400,304)	(33,867,301)
12. Balance before transfers (Lines 8 + 11)	375,826,321	24,037,300	399,863,622	20,765,576	557,801,784	578,567,360	978,430,982
13. Transfers	2,641,647	(2,641,647)		(914,732)	914,732		
14. Voluntary contribution							
15. Adjustment down to maximum/up to zero					(33,523,509)	(33,523,509)	(33,523,509)
16. Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15)	378,467,968	21,395,653	399,863,622	19,850,844	525,193,007	545,043,851	944,907,473

ASSET VALUATION RESERVE (Continued)

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS

DEFAULT COMPONENT

Line Num-ber	NAIC Designation	Description	1	2	3	4	Basic Contribution		Reserve Objective		Maximum Reserve	
							5	6	7	8	9	10
			Book/Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Cols. 1+2+3)	Factor	Amount (Cols. 4x5)	Factor	Amount (Cols. 4x7)	Factor	Amount (Cols. 4x9)
1		LONG-TERM BONDS										
2.1	1	Exempt Obligations	32,010,070	XXX	XXX	32,010,070						
2.2	1	NAIC Designation Category 1A	4,049,930,840	XXX	XXX	4,049,930,840	0.0002	809,986	0.0007	2,834,952	0.0013	5,264,910
2.3	1	NAIC Designation Category 1B	234,034,103	XXX	XXX	234,034,103	0.0004	93,614	0.0011	257,438	0.0023	538,278
2.4	1	NAIC Designation Category 1C	724,253,529	XXX	XXX	724,253,529	0.0006	434,552	0.0018	1,303,656	0.0035	2,534,887
2.5	1	NAIC Designation Category 1D	151,028,234	XXX	XXX	151,028,234	0.0007	105,720	0.0022	332,262	0.0044	664,524
2.6	1	NAIC Designation Category 1E	742,630,351	XXX	XXX	742,630,351	0.0009	668,367	0.0027	2,005,102	0.0055	4,084,467
2.7	1	NAIC Designation Category 1F	4,800,506,193	XXX	XXX	4,800,506,193	0.0011	5,280,557	0.0034	16,321,721	0.0068	32,643,442
2.8	1	NAIC Designation Category 1G	1,597,380,098	XXX	XXX	1,597,380,098	0.0014	2,236,332	0.0042	6,708,996	0.0085	13,577,731
3.1	2	Subtotal NAIC 1 (2.1+2.2+2.3+2.4+2.5+2.6+2.7)	12,299,763,348	XXX	XXX	12,299,763,348		9,629,128		29,764,127		59,308,240
3.2	2	NAIC Designation Category 2A	826,728,326	XXX	XXX	826,728,326	0.0021	1,736,129	0.0063	5,208,388	0.0105	8,680,647
3.3	2	NAIC Designation Category 2B	3,041,668,393	XXX	XXX	3,041,668,393	0.0025	7,604,171	0.0076	23,116,680	0.0127	38,629,188
3.4	2	NAIC Designation Category 2C	7,765,839,425	XXX	XXX	7,765,839,425	0.0036	27,957,022	0.0108	83,871,066	0.0180	139,785,110
4.1	3	Subtotal NAIC 2 (3.1+3.2+3.3)	11,634,236,134	XXX	XXX	11,634,236,134		37,297,322		112,196,134		187,094,946
4.2	3	NAIC Designation Category 3A	452,435,568	XXX	XXX	452,435,568	0.0069	3,121,805	0.0183	8,279,571	0.0262	11,853,812
4.3	3	NAIC Designation Category 3B	177,062,842	XXX	XXX	177,062,842	0.0099	1,752,922	0.0264	4,674,459	0.0377	6,675,269
4.4	3	NAIC Designation Category 3C	2,176,981,408	XXX	XXX	2,176,981,408	0.0131	28,518,456	0.0350	76,194,349	0.0500	108,849,070
5.1	4	Subtotal NAIC 3 (4.1+4.2+4.3)	2,806,479,818	XXX	XXX	2,806,479,818		33,393,184		89,148,379		127,378,151
5.2	4	NAIC Designation Category 4A	186,410,956	XXX	XXX	186,410,956	0.0184	3,429,962	0.0430	8,015,671	0.0615	11,464,274
5.3	4	NAIC Designation Category 4B	169,288,815	XXX	XXX	169,288,815	0.0238	4,029,074	0.0555	9,385,529	0.0793	13,424,603
5.4	4	NAIC Designation Category 4C	171,458,573	XXX	XXX	171,458,573	0.0310	5,315,216	0.0724	12,413,601	0.1034	17,728,816
6.1	5	Subtotal NAIC 4 (5.1+5.2+5.3)	527,158,344	XXX	XXX	527,158,344		12,774,251		29,824,801		42,617,693
6.2	5	NAIC Designation Category 5A	17,901,987	XXX	XXX	17,901,987	0.0472	844,974	0.0846	1,514,508	0.1410	2,524,180
6.3	5	NAIC Designation Category 5B	4,850,000	XXX	XXX	4,850,000	0.0663	321,555	0.1188	576,180	0.1980	960,300
6.4	5	NAIC Designation Category 5C		XXX	XXX		0.0836	1,166,529	0.1498	2,080,688	0.2496	3,484,480
7	6	Subtotal NAIC 5 (6.1+6.2+6.3)	22,751,987	XXX	XXX	22,751,987			0.2370	885,027	0.2370	885,027
8		NAIC 6	3,734,293	XXX	XXX	3,734,293	XXX		XXX		XXX	
9		Total Unrated Multi-class Securities Acquired by Conversion Total Long-Term Bonds (1+2.8+3.4+4.4+5.4+6.4+7+8)	27,326,133,994	XXX	XXX	27,326,133,994	XXX	94,260,414	XXX	263,909,157	XXX	420,768,538
10	1	PREFERRED STOCKS										
11	2	Highest Quality		XXX	XXX		0.0005		0.0016		0.0033	
12	3	High Quality	117,533,761	XXX	XXX	117,533,761	0.0021	246,821	0.0064	752,216	0.0106	1,245,858
13	4	Medium Quality	84,973,236	XXX	XXX	84,973,236	0.0099	841,235	0.0263	2,234,796	0.0376	3,194,994
14	5	Low Quality	195,769,500	XXX	XXX	195,769,500	0.0245	4,796,353	0.0572	11,198,015	0.0817	15,994,368
15	6	Lower Quality	19,446,283	XXX	XXX	19,446,283	0.0630	1,225,116	0.1128	2,193,541	0.1680	3,655,901
16		In or Near Default		XXX	XXX				0.2370		0.2370	
17		Affiliated Life with AVR Total Preferred Stocks (Sum of Lines 10 through 16)	417,722,780	XXX	XXX	417,722,780	XXX	7,109,525	XXX	16,378,568	XXX	24,091,121

ASSET VALUATION RESERVE (Continued)

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS

DEFAULT COMPONENT

Line Number	NAIC Designation	Description	1	2	3	4	Basic Contribution		Reserve Objective		Maximum Reserve	
							5	6	7	8	9	10
			Book/Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Cols. 1+2+3)	Factor	Amount (Cols. 4x5)	Factor	Amount (Cols. 4x7)	Factor	Amount (Cols. 4x9)
SHORT-TERM BONDS												
18		Exempt Obligations										
19.1	1	NAIC Designation Category 1.A		XXX	XXX		0.0002		0.0007		0.0013	
19.2	1	NAIC Designation Category 1.B		XXX	XXX		0.0004		0.0011		0.0023	
19.3	1	NAIC Designation Category 1.C		XXX	XXX		0.0006		0.0018		0.0035	
19.4	1	NAIC Designation Category 1.D		XXX	XXX		0.0007		0.0022		0.0044	
19.5	1	NAIC Designation Category 1.E	9,829,976	XXX	XXX	9,829,976	0.0009	8,847	0.0027	26,541	0.0055	54,065
19.6	1	NAIC Designation Category 1.F	4,962	XXX	XXX	4,962	0.0011	5	0.0034	17	0.0068	34
19.7	1	NAIC Designation Category 1.G		XXX	XXX		0.0014		0.0042		0.0085	
19.8		Subtotal NAIC 1 (19.1+19.2+19.3+19.4+19.5+19.6+19.7)	9,834,938	XXX	XXX	9,834,938		8,852		26,558		54,099
20.1	2	NAIC Designation Category 2.A		XXX	XXX		0.0021		0.0063		0.0105	
20.2	2	NAIC Designation Category 2.B		XXX	XXX		0.0025		0.0076		0.0127	
20.3	2	NAIC Designation Category 2.C	59,541,033	XXX	XXX	59,541,033	0.0036	214,348	0.0108	643,043	0.0180	1,071,739
20.4		Subtotal NAIC 2 (20.1+20.2+20.3)	59,541,033	XXX	XXX	59,541,033		214,348		643,043		1,071,739
21.1	3	NAIC Designation Category 3.A		XXX	XXX		0.0069		0.0163		0.0262	
21.2	3	NAIC Designation Category 3.B		XXX	XXX		0.0099		0.0264		0.0377	
21.3	3	NAIC Designation Category 3.C		XXX	XXX		0.0131		0.0350		0.0500	
21.4		Subtotal NAIC 3 (21.1+21.2+21.3)		XXX	XXX							
22.1	4	NAIC Designation Category 4.A		XXX	XXX		0.0184		0.0430		0.0615	
22.2	4	NAIC Designation Category 4.B		XXX	XXX		0.0238		0.0555		0.0793	
22.3	4	NAIC Designation Category 4.C		XXX	XXX		0.0310		0.0724		0.1034	
22.4		Subtotal NAIC 4 (22.1+22.2+22.3)		XXX	XXX							
23.1	5	NAIC Designation Category 5.A		XXX	XXX		0.0472		0.0846		0.1410	
23.2	5	NAIC Designation Category 5.B		XXX	XXX		0.0663		0.1188		0.1980	
23.3	5	NAIC Designation Category 5.C		XXX	XXX		0.0836		0.1498		0.2496	
23.4		Subtotal NAIC 5 (23.1+23.2+23.3)		XXX	XXX							
24	6	NAIC 6		XXX	XXX				0.2370		0.2370	
25		Total Short-Term Bonds (18+19.8+20.4+21.4+22.4+23.4+24)	69,375,971	XXX	XXX	69,375,971	XXX	223,200	XXX	669,601	XXX	1,125,837
DERIVATIVE INSTRUMENTS												
26		Exchange Traded	134,273,106	XXX	XXX	134,273,106	0.0005	67,137	0.0016	214,837	0.0033	443,101
27	1	Highest Quality	9,954,843	XXX	XXX	9,954,843	0.0005	4,977	0.0016	15,928	0.0033	32,851
28	2	High Quality		XXX	XXX		0.0021		0.0064		0.0106	
29	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
30	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
31	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1680	
32		In or Near Default		XXX	XXX				0.2370		0.2370	
33		Total Derivative Instruments	144,227,949	XXX	XXX	144,227,949	XXX	72,114	XXX	230,765	XXX	475,952
34		Total (Lines 9 + 17 + 25 + 33)	27,957,460,694	XXX	XXX	27,957,460,694	XXX	101,665,253	XXX	281,188,091	XXX	446,461,448

ASSET VALUATION RESERVE (Continued)

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS

DEFAULT COMPONENT

Line Num-ber	NAIC Designation	Description	1	2	3	4	Basic Contribution		Reserve Objective		Maximum Reserve	
							5	6	7	8	9	10
			Book/Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Cols. 1+2+3)	Factor	Amount (Cols. 4x5)	Factor	Amount (Cols. 4x7)	Factor	Amount (Cols. 4x9)
35	In Good Standing:	MORTGAGE LOANS										
36		Farm Mortgages - CM1 - Highest Quality			XXX		0.0011		0.0057		0.0074	
37		Farm Mortgages - CM2 - High Quality			XXX		0.0040		0.0114		0.0149	
38		Farm Mortgages - CM3 - Medium Quality			XXX		0.0069		0.0200		0.0257	
39		Farm Mortgages - CM4 - Low Medium Quality			XXX		0.0120		0.0343		0.0428	
40		Farm Mortgages - CM5 - Low Quality			XXX		0.0183		0.0486		0.0628	
41		Residential Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
42		Residential Mortgages - All Other	4,371,585		XXX	4,371,585	0.0015	6,557	0.0034	14,863	0.0046	20,109
43		Commercial Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
44		Commercial Mortgages - All Other - CM1 - Highest Quality	53,216,819		XXX	53,216,819	0.0011	58,539	0.0057	303,336	0.0074	393,804
45		Commercial Mortgages - All Other - CM2 - High Quality	84,642,792		XXX	84,642,792	0.0040	338,571	0.0114	964,928	0.0149	1,261,178
46		Commercial Mortgages - All Other - CM3 - Medium Quality	469,239,418		XXX	469,239,418	0.0069	3,237,752	0.0200	9,384,788	0.0257	12,059,453
47		Commercial Mortgages - All Other - CM4 - Low Medium Quality	178,997,870		XXX	178,997,870	0.0120	2,147,974	0.0343	6,139,627	0.0428	7,661,109
		Commercial Mortgages - All Other - CM5 - Low Quality			XXX		0.0183		0.0486		0.0628	
		Overdue, Not in Process:										
48		Farm Mortgages			XXX		0.0480		0.0868		0.1371	
49		Residential Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
50		Residential Mortgages - All Other			XXX		0.0029		0.0066		0.0103	
51		Commercial Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
52		Commercial Mortgages - All Other			XXX		0.0480		0.0868		0.1371	
53	In Process of Foreclosure:	Farm Mortgages			XXX							
54		Residential Mortgages - Insured or Guaranteed			XXX				0.1942		0.1942	
55		Residential Mortgages - All Other			XXX				0.0046		0.0046	
56		Commercial Mortgages - Insured or Guaranteed			XXX				0.0149		0.0149	
57	Commercial Mortgages - All Other				XXX				0.0046		0.0046	
					XXX				0.1942		0.1942	
58		Total Schedule B Mortgages (Sum of Lines 35 through 57)	790,468,484		XXX	790,468,484	XXX	5,789,393	XXX	16,807,542	XXX	21,395,653
59	Schedule DA Mortgages				XXX		0.0034		0.0114		0.0149	
60	Total Mortgage Loans on Real Estate (Lines 58 + 59)		790,468,484		XXX	790,468,484	XXX	5,789,393	XXX	16,807,542	XXX	21,395,653

ASSET VALUATION RESERVE

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS

EQUITY AND OTHER INVESTED ASSET COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Col. 1 + 2 + 3)	BASIC CONTRIBUTION		RESERVE OBJECTIVE		MAXIMUM RESERVE	
							5 Factor	6 Amount (Cols. 4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
COMMON STOCK												
1		Unaffiliated Public		XXX	XXX				0.1580 (a)		0.1580 (a)	
2		Unaffiliated Private	102,027,246	XXX	XXX	102,027,246			0.1945		0.1945	19,844,299
3		Federal Home Loan Bank	674,800	XXX	XXX	674,800			0.0061		0.0097	6,546
4		Affiliated Life with AVR	43,414,872	XXX	XXX	43,414,872						
5		Affiliated Investment Subsidiary:										
6		Fixed Income Exempt Obligations					XXX		XXX		XXX	
7		Fixed Income Highest Quality					XXX		XXX		XXX	
8		Fixed Income High Quality					XXX		XXX		XXX	
9		Fixed Income Medium Quality					XXX		XXX		XXX	
10		Fixed Income Low Quality					XXX		XXX		XXX	
11		Fixed Income Lower Quality					XXX		XXX		XXX	
12		Fixed Income In or Near Default							0.1580 (a)		0.1580 (a)	
13		Unaffiliated Common Stock Public							0.1945 (b)		0.1945 (b)	
14		Unaffiliated Common Stock Private										
15		Real Estate		XXX	XXX				0.1580		0.1580	
16		Affiliated-Certain Other (See SVO Purposes & Procedures Manual)		XXX	XXX				0.1945		0.1945	
17		Affiliated - All Other										
		Total Common Stock (Sum of Lines 1 through 16)	146,116,918			146,116,918	XXX		XXX		19,848,416	19,850,845
REAL ESTATE												
18		Home Office Property (General Account only)	25,879,176			25,879,176			0.0912		0.0912	2,360,181
19		Investment Properties							0.0912		0.0912	
20		Properties Acquired in Satisfaction of Debt							0.1337		0.1337	
21		Total Real Estate (Sum of Lines 18 through 20)	25,879,176			25,879,176	XXX		XXX		2,360,181	2,360,181
OTHER INVESTED ASSETS												
INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF BONDS												
22		Exempt Obligations		XXX	XXX							
23	1	Highest Quality		XXX	XXX		0.0005		0.0016		0.0033	
24	2	High Quality		XXX	XXX		0.0021		0.0064		0.0106	
25	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
26	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
27	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880	
28		In or Near Default		XXX	XXX				0.2370		0.2370	
29		Total with Bond Characteristics (Sum of Lines 22 through 28)		XXX	XXX		XXX		XXX		XXX	

ASSET VALUATION RESERVE (Continued)

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS

EQUITY AND OTHER INVESTED ASSET COMPONENT

Line Number	NAIC Designation	Description	1	2	3	4	BASIC CONTRIBUTION		RESERVE OBJECTIVE		MAXIMUM RESERVE		
							5	6	7	8	9	10	
INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF PREFERRED STOCKS													
30	1	Highest Quality	20,001,920	XXX	XXX	20,001,920	0.0005	10,001	0.0016	32,003	0.0033	.66,006	
31	2	High Quality	9,827,689	XXX	XXX	9,827,689	0.0021	20,638	0.0064	62,897	0.0106	104,174	
32	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376		
33	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817		
34	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880		
35		In or Near Default		XXX	XXX				0.2370				
36	6	Affiliated Life with AVR		XXX	XXX								
37		Total with Preferred Stock Characteristics (Sum of Lines 30 through 36)	29,829,609	XXX	XXX	29,829,609	XXX	30,639	XXX	94,900	XXX	170,180	
INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF MORTGAGE LOANS													
In Good Standing Affiliated:													
38		Mortgages - CM1 - Highest Quality			XXX		0.0011		0.0057		0.0074		
39		Mortgages - CM2 - High Quality			XXX		0.0040		0.0114		0.0149		
40		Mortgages - CM3 - Medium Quality			XXX		0.0069		0.0200		0.0257		
41		Mortgages - CM4 - Low Medium Quality			XXX		0.0120		0.0343		0.0428		
42		Mortgages - CM5 - Low Quality			XXX		0.0183		0.0486		0.0628		
43		Residential Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011		
44		Residential Mortgages - All Other		XXX	XXX		0.0015		0.0034		0.0046		
45		Commercial Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011		
Overdue, Not in Process Affiliated:													
46		Farm Mortgages			XXX		0.0480		0.0868		0.1371		
47		Residential Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023		
48		Residential Mortgages - All Other			XXX		0.0029		0.0066		0.0103		
49		Commercial Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023		
50		Commercial Mortgages - All Other			XXX		0.0480		0.0868		0.1371		
In Process of Foreclosure Affiliated:													
51		Farm Mortgages			XXX				0.1942		0.1942		
52		Residential Mortgages - Insured or Guaranteed			XXX				0.0046		0.0046		
53		Residential Mortgages - All Other			XXX				0.0149		0.0149		
54		Commercial Mortgages - Insured or Guaranteed			XXX				0.0046		0.0046		
55		Commercial Mortgages - All Other			XXX				0.1942		0.1942		
56		Total Affiliated (Sum of Lines 38 through 55)			XXX		XXX		XXX		XXX		
57		Unaffiliated - In Good Standing With Covenants			XXX		(c)		(c)		(c)		
58		Unaffiliated - In Good Standing Defeased With Government Securities			XXX		0.0011		0.0057		0.0074		
59		Unaffiliated - In Good Standing - Primarily Senior			XXX		0.0040		0.0114		0.0149		
60		Unaffiliated - In Good Standing All Other			XXX		0.0069		0.0200		0.0257		
61		Unaffiliated - Overdue, Not in Process			XXX		0.0480		0.0868		0.1371		
62		Unaffiliated - In Process of Foreclosure			XXX				0.1942		0.1942		
63		Total Unaffiliated (Sum of Lines 57 through 62)			XXX		XXX		XXX		XXX		
64		Total with Mortgage Loan Characteristics (Lines 56 + 63)			XXX		XXX		XXX		XXX		

ASSET VALUATION RESERVE (Continued)

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS

EQUITY AND OTHER INVESTED ASSET COMPONENT

Line Number	NAIC Designation	Description	1	2	3	4	BASIC CONTRIBUTION		RESERVE OBJECTIVE		MAXIMUM RESERVE	
			Book/Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Col. 1 + 2 + 3)	5	6	7	8	9	10
INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF COMMON STOCK												
65		Unaffiliated Public		XXX	XXX						0.1580	(a)
66		Unaffiliated Private	173,137,942	XXX	XXX	173,137,942					0.1945	
67		Affiliated Life with AVR		XXX	XXX							33,675,330
68		Affiliated Certain Other (See SVO Purposes & Procedures Manual)		XXX	XXX						0.1580	
69		Affiliated Other - All Other	1,590,447,177	XXX	XXX	1,590,447,177					0.1945	
70		Total with Common Stock Characteristics (Sum of Lines 65 through 69)	1,763,585,119	XXX	XXX	1,763,585,119	XXX				XXX	309,341,976
INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE												
71		Home Office Property (General Account only)									0.0912	
72		Investment Properties									0.0912	
73		Properties Acquired in Satisfaction of Debt									0.1337	
74		Total with Real Estate Characteristics (Sum of Lines 71 through 73)					XXX				XXX	
LOW INCOME HOUSING TAX CREDIT INVESTMENTS												
75		Guaranteed Federal Low Income Housing Tax Credit					0.0003				0.0006	
76		Non-guaranteed Federal Low Income Housing Tax Credit					0.0063				0.0120	
77		Guaranteed State Low Income Housing Tax Credit					0.0003				0.0006	
78		Non-guaranteed State Low Income Housing Tax Credit					0.0063				0.0120	
79		All Other Low Income Housing Tax Credit					0.0273				0.0600	
80		Total LIHTC (Sum of Lines 75 through 79)					XXX				XXX	
RESIDUAL TRANCHES OR INTERESTS												
81		Fixed Income Instruments – Unaffiliated	31,133,613	XXX	XXX	31,133,613					0.1580	
82		Fixed Income Instruments – Affiliated		XXX	XXX						0.1580	
83		Common Stock – Unaffiliated		XXX	XXX						0.1580	
84		Common Stock – Affiliated		XXX	XXX						0.1580	
85		Preferred Stock – Unaffiliated		XXX	XXX						0.1580	
86		Preferred Stock – Affiliated		XXX	XXX						0.1580	
87		Real Estate – Unaffiliated	10,750,844	XXX	XXX	10,750,844					0.1580	1,698,633
88		Real Estate – Affiliated									0.1580	
89		Mortgage Loans – Unaffiliated		XXX	XXX						0.1580	
90		Mortgage Loans – Affiliated		XXX	XXX						0.1580	
91		Other – Unaffiliated		XXX	XXX						0.1580	
92		Other – Affiliated		XXX	XXX						0.1580	
93		Total Residual Tranches or Interests (Sum of Lines 81 through 92)	41,884,457			41,884,457	XXX				XXX	6,617,744
ALL OTHER INVESTMENTS												
94		NAIC 1 Working Capital Finance Investments		XXX							0.0042	
95		NAIC 2 Working Capital Finance Investments		XXX							0.0137	
96		Other Invested Assets - Schedule BA	18,896,308	XXX		18,896,308					0.1580	2,985,617
97		Other Short-Term Invested Assets - Schedule DA	1,076,215,062	XXX		1,076,215,062					0.1580	170,041,980
98		Total All Other (Sum of Lines 94, 95, 96 and 97)	1,095,111,370	XXX		1,095,111,370	XXX				XXX	173,027,596
99		Total Other Invested Assets - Schedules BA & DA (Sum of Lines 29, 37, 64, 70, 74, 80, 93 and 98)	2,930,410,555			2,930,410,555	XXX	30,639			XXX	522,832,826

(a) Times the company's weighted average portfolio beta (Minimum .1215, Maximum .2431).

(b) Determined using same factors and breakdowns used for directly owned real estate.

(c) This will be the factor associated with the risk category determined in the company generated worksheet.

Asset Valuation Reserve RSA

NONE

Schedule F - Claims

NONE

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT
PART 1 - ANALYSIS OF UNDERWRITING OPERATIONS

	Total		Comprehensive (Hospital and Medical) Individual		Comprehensive (Hospital and Medical) Group		Medicare Supplement		Vision Only		Dental Only		Federal Employees Health Benefits Plan	
	1 Amount	2 %	3 Amount	4 %	5 Amount	6 %	7 Amount	8 %	9 Amount	10 %	11 Amount	12 %	13 Amount	14 %
1. Premiums written	50,005	.XXX		.XXX		.XXX		.XXX		.XXX		.XXX		.XXX
2. Premiums earned	49,764	.XXX						.XXX		.XXX		.XXX		.XXX
3. Incurred claims	198,293	398.5		.XXX		.XXX		.XXX		.XXX		.XXX		.XXX
4. Cost containment expenses														
5. Incurred claims and cost containment expenses (Lines 3 and 4)	198,293	398.5												
6. Increase in contract reserves	(31,174)	(62.6)												
7. Commissions (a)	1,422	2.9												
8. Other general insurance expenses	6,258	12.6												
9. Taxes, licenses and fees														
10. Total other expenses incurred	7,680	15.4												
11. Aggregate write-ins for deductions														
12. Gain from underwriting before dividends or refunds	(125,035)	(251.3)												
13. Dividends or refunds														
14. Gain from underwriting after dividends or refunds	(125,035)	(251.3)												
DETAILS OF WRITE-INS														
1101.														
1102.														
1103.														
1198. Summary of remaining write-ins for Line 11 from overflow page														
1199. Totals (Lines 1101 through 1103 plus 1198) (Line 11 above)														

	Medicare Title XVIII		Medicaid Title XIX		Credit A&H		Disability Income		Long-Term Care		Other Health	
	15 Amount	16 %	17 Amount	18 %	19 Amount	20 %	21 Amount	22 %	23 Amount	24 %	25 Amount	26 %
1. Premiums written		.XXX		.XXX		.XXX	.575	.XXX		.XXX	49,430	.XXX
2. Premiums earned		.XXX		.XXX		.XXX	334	.XXX		.XXX	49,430	.XXX
3. Incurred claims							(665)	(199.1)			198,958	402.5
4. Cost containment expenses												
5. Incurred claims and cost containment expenses (Lines 3 and 4)							(665)	(199.1)			198,958	402.5
6. Increase in contract reserves							(11,252)	(3,368.9)			(19,922)	(40.3)
7. Commissions (a)							48	14.4			1,374	2.8
8. Other general insurance expenses											6,258	12.7
9. Taxes, licenses and fees												
10. Total other expenses incurred							48	14.4			7,632	15.4
11. Aggregate write-ins for deductions												
12. Gain from underwriting before dividends or refunds							12,203	3,653.6			(137,238)	(277.6)
13. Dividends or refunds												
14. Gain from underwriting after dividends or refunds							12,203	3,653.6			(137,238)	(277.6)
DETAILS OF WRITE-INS												
1101.												
1102.												
1103.												
1198. Summary of remaining write-ins for Line 11 from overflow page												
1199. Totals (Lines 1101 through 1103 plus 1198) (Line 11 above)												

(a) Includes \$ 1,422 reported as "Contract, membership and other fees retained by agents."

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT (Continued)

PART 2 - RESERVES AND LIABILITIES													
	1	2	3	4	5	6	7	8	9	10	11	12	13
	Comprehensive (Hospital and Medical) Individual	Comprehensive (Hospital and Medical) Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefits Plan	Medicare Title XVIII	Medicaid Title XIX	Credit A&H	Disability Income	Long-Term Care	Other Health	
A. Premium Reserves:	Total												
1. Unearned premiums	11,736									54			11,682
2. Advance premiums	398												398
3. Reserve for rate credits													
4. Total premium reserves, current year	12,134									54			12,080
5. Total premium reserves, prior year	13,869									173			13,696
6. Increase in total premium reserves	(1,735)									(119)			(1,616)
B. Contract Reserves:													
1. Additional reserves (a)	193,196									4,113			189,083
2. Reserve for future contingent benefits													
3. Total contract reserves, current year	193,196									4,113			189,083
4. Total contract reserves, prior year	224,370									15,365			209,005
5. Increase in contract reserves	(31,174)									(11,252)			(19,922)
C. Claim Reserves and Liabilities:													
1. Total current year	17,910									17,910			
2. Total prior year	27,962									27,962			
3. Increase	(10,052)									(10,052)			

	1	2	3	4	5	6	7	8	9	10	11	12	13
	Total	Comprehensive (Hospital and Medical) Individual	Comprehensive (Hospital and Medical) Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefits Plan	Medicare Title XVIII	Medicaid Title XIX	Credit A&H	Disability Income	Long-Term Care	Other Health
1. Claims paid during the year:													
1.1 On claims incurred prior to current year	139,865										23,553		116,312
1.2 On claims incurred during current year	68,480										(14,166)		82,646
2. Claim reserves and liabilities, December 31, current year:													
2.1 On claims incurred prior to current year	27,962										27,962		
2.2 On claims incurred during current year	(10,052)										(10,052)		
3. Test:													
3.1 Lines 1.1 and 2.1	167,827										51,515		116,312
3.2 Claim reserves and liabilities, December 31, prior year	27,962										27,962		
3.3 Line 3.1 minus Line 3.2	139,865										23,553		116,312

	1	2	3	4	5	6	7	8	9	10	11	12	13
	Comprehensive (Hospital and Medical) Individual	Comprehensive (Hospital and Medical) Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefits Plan	Medicare Title XVIII	Medicaid Title XIX	Credit A&H	Disability Income	Long-Term Care	Other Health	
A. Reinsurance Assumed:	Total												
1. Premiums written	50,005									575		49,430	
2. Premiums earned	49,764									334		49,430	
3. Incurred claims	199,065									107		198,958	
4. Commissions	1,422									48		1,374	
B. Reinsurance Ceded:													
1. Premiums written													
2. Premiums earned													
3. Incurred claims	(1,223)									(1,223)			
4. Commissions													

(a) Includes \$ premium deficiency reserve.

SCHEDULE H - PART 5 - HEALTH CLAIMS

	1 Comprehensive (Hospital and Medical) Individual	2 Comprehensive (Hospital and Medical) Group	3 Medicare Supplement	4 Vision Only	5 Dental Only	6 Federal Employees Health Benefits Plan	7 Medicare Title XVIII	8 Medicaid Title XIX	9 Credit A&H	10 Disability Income	11 Long-Term Care	12 Other Health	13 Total
A. Direct:													
1. Incurred claims.....										(1,995)			(1,995)
2. Beginning claim reserves and liabilities.....										1,881			1,881
3. Ending claim reserves and liabilities													
4. Claims paid										(114)			(114)
B. Assumed Reinsurance:													
1. Incurred claims.....										107		198,958	199,065
2. Beginning claim reserves and liabilities.....										27,304			27,304
3. Ending claim reserves and liabilities										17,910			17,910
4. Claims paid										9,501		198,958	208,459
C. Ceded Reinsurance:													
1. Incurred claims.....										(1,223)			(1,223)
2. Beginning claim reserves and liabilities.....										1,223			1,223
3. Ending claim reserves and liabilities													
4. Claims paid													
D. Net:													
1. Incurred claims.....										(665)		198,958	198,293
2. Beginning claim reserves and liabilities.....										27,962			27,962
3. Ending claim reserves and liabilities										17,910			17,910
4. Claims paid										9,387		198,958	208,345
E. Net Incurred Claims and Cost Containment Expenses:													
1. Incurred claims and cost containment expenses.....										(665)		198,958	198,293
2. Beginning reserves and liabilities.....										27,962			27,962
3. Ending reserves and liabilities										17,910			17,910
4. Paid claims and cost containment expenses										9,387		198,958	208,345

SCHEDULE S - PART 1 - SECTION 1

Reinsurance Assumed Life Insurance, Annuities, Deposit Funds and Other Liabilities

Without Life or Disability Contingencies, and Related Benefits Listed by Reinsured Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Type of Business Assumed	8 Amount of In Force at End of Year	9 Reserve	10 Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
General Account - Affiliates - U.S. - Captive												
General Account - Affiliates - U.S. - Other												
60084	13-3797548	09/11/1995	FIRST SECURITY BENEFIT LIFE & ANN.	NY	COFW/I	OL	75,103	59,085	300			59,085
60084	13-3797548	10/01/2004	FIRST SECURITY BENEFIT LIFE & ANN.	NY	COFW/I	VA		250,594	39,277			250,594
0299999 - General Account - Affiliates - U.S. - Other												
0399999 - General Account - Affiliates - U.S. - Total												
General Account - Affiliates - Non-U.S. - Captive												
General Account - Affiliates - Non-U.S. - Other												
0799999 - General Account - Affiliates - Total Affiliates												
General Account - Non-Affiliates - U.S. - Non-Affiliates												
62243	13-1595128	12/31/2003	COMPANION LIFE INS CO.	NY	CO/I	OL		492,838	9,010			
62243	13-1595128	12/31/2003	COMPANION LIFE INS CO.	NY	CO/I	VA		628,584				
14406	98-0018913	08/01/2012	INDUSTRIAL ALLIANCE INS & FIN SERV I	TX	CO/I	FA		97,597,111	1,496,104			
65056	38-1659835	04/01/1993	JACKSON NATL LIFE INS CO.	MI	VRT/I	OL	252,500	546		27,500		
66869	31-4156830	07/01/2000	NATIONWIDE LIFE INS CO.	OH	CO/I	VA		82,403,821	360,990			
83836	71-0328667	08/01/1980	SELECTED FUNERAL & LIFE INS CO.	AR	VRT/I	OL	70,578	1,723	6,332	2,500		
69868	47-0322111	12/31/2003	UNITED OF OMAHA LIFE INS CO.	NE	CO/I	OL		19,154,347	145,114			
69868	47-0322111	12/31/2003	UNITED OF OMAHA LIFE INS CO.	NE	CO/I	VA		10,847,975	500			
00000	AA-9995098	01/01/1988	GLOBAL ACCIDENT LINE SLIP INC.	CA	CO/I	ADB				10,000		
66583	39-0493780	12/31/2021	NATIONAL GUARDIAN LIFE INS CO.	WI	COFW/I	FA		91,812,521	4,945,678			
66583	39-0493780	12/31/2021	NATIONAL GUARDIAN LIFE INS CO.	WI	COFW/I	L	8,550,799	4,660,705	2,616			
66583	39-0493780	12/31/2021	NATIONAL GUARDIAN LIFE INS CO.	WI	COFW/I	OA		10,397,878				
66583	39-0493780	12/31/2021	NATIONAL GUARDIAN LIFE INS CO.	WI	COFW/I	OL	446,309,009	133,404,974	4,316,567	2,490,832		
66583	39-0493780	12/31/2021	NATIONAL GUARDIAN LIFE INS CO.	WI	COFW/G	OL	788,008	71,478		7,103		
66583	39-0493780	12/31/2021	NATIONAL GUARDIAN LIFE INS CO.	WI	CO/I	OL	280,400	232,768				
66583	39-0493780	12/31/2021	NATIONAL GUARDIAN LIFE INS CO.	WI	CO/I	FA		52,010,927				
81442	16-0986348	12/31/2023	MONITOR LIFE INS CO OF NY	NY	CO/I	OL	5,073,974	1,635,630	38,135	58,618		
81442	16-0986348	12/31/2023	MONITOR LIFE INS CO OF NY	NY	CO/I	FA		19,592				
81442	16-0986348	12/31/2023	MONITOR LIFE INS CO OF NY	NY	CO/I	OA		6,772				
0899999 - General Account - Non-Affiliates - U.S. - Non-Affiliates												
General Account - Non-Affiliates - Non-U.S. - Non-Affiliates												
1099999 - General Account - Non-Affiliates - Total Non-Affiliates												
1199999 - General Account - Total General Account												
Separate Accounts - Affiliates - U.S. - Captive												
Separate Accounts - Affiliates - U.S. - Other												
Separate Accounts - Affiliates - Non-U.S. - Captive												
Separate Accounts - Affiliates - Non-U.S. - Other												
Separate Accounts - Non-Affiliates - U.S. - Non-Affiliates												
62243	13-1595128	12/31/2003	COMPANION LIFE INS CO.	NY	CO/I	OL		(4)				
62243	13-1595128	12/31/2003	COMPANION LIFE INS CO.	NY	MC0/I	OL			11,110		1,335,284	
62243	13-1595128	12/31/2003	COMPANION LIFE INS CO.	NY	CO/I	VA		(1,414)				
62243	13-1595128	12/31/2003	COMPANION LIFE INS CO.	NY	MC0/I	VA			16,200		2,467,330	
66869	31-4156830	07/01/2000	NATIONWIDE LIFE INS CO.	OH	CO/I	VA		(272,168)				
66869	31-4156830	07/01/2000	NATIONWIDE LIFE INS CO.	OH	MC0/I	VA			2,491,772		351,903,460	
69868	47-0322111	12/31/2003	UNITED OF OMAHA LIFE INS CO.	NE	CO/I	OL		2,852				
69868	47-0322111	12/31/2003	UNITED OF OMAHA LIFE INS CO.	NE	MC0/I	OL			(175,855)		59,773,360	
69868	47-0322111	12/31/2003	UNITED OF OMAHA LIFE INS CO.	NE	CO/I	VA		(48,820)				
69868	47-0322111	12/31/2003	UNITED OF OMAHA LIFE INS CO.	NE	MC0/I	VA			960,776		82,816,249	
1999999 - Separate Accounts - Non-Affiliates - U.S. - Non-Affiliates												
Separate Accounts - Non-Affiliates - Non-U.S. - Non-Affiliates												
2199999 - Separate Accounts - Non-Affiliates - Total Non-Affiliates												
2299999 - Separate Accounts - Total Separate Accounts												
2399999 - Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)												
99999999 Totals												
							75,103	309,679	39,577			309,679
				</								

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Security Benefit Life Insurance Company

SCHEDULE S - PART 2

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

[illegible]

SCHEDULE S - PART 3 - SECTION 1

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Amount in Force at End of Year	Reserve Credit Taken		11 Premiums	Outstanding Surplus Relief		14 Modified Coinsurance Reserve	15 Funds Withheld Under Coinsurance
								9 Current Year	10 Prior Year		12 Current Year	13 Prior Year		
General Account - Authorized - Affiliates - U.S. - Captive														
General Account - Authorized - Affiliates - U.S. - Other														
General Account - Authorized - Affiliates - Non-U.S. - Captive														
General Account - Authorized - Affiliates - Non-U.S. - Other														
General Account - Authorized - Affiliates - U.S. - Non-Affiliates														
65110	57-0380426	12/31/1994	KANAWHA INS CO	TX	CO/I	OL	3,892,031	3,247,600	3,351,979					
65129	44-0308260	04/01/1997	KANSAS CITY LIFE INS CO	MO	CO/I	OL	473,803,035	128,320,557	135,702,874	6,558,227				
65331	63-0124600	12/31/1995	LIBERTY MATL LIFE INS CO	NE	CO/I	OL	1,223,676,714	447,002,740	438,034,040	10,753,216				
87572	23-2038295	07/01/1995	SCOTTISH RE US INC	DE	YRT/I	OL			134,798	209,055				
84394	86-0165716	12/31/2012	HERITAGE LIFE INS CO	AZ	CO/I	FA		546,069,880	665,899,950	4,568,345				
83607	43-1380564	08/01/2012	CLEAR SPRING LIFE & ANN CO	DE	COFW/I	FA		306,105,519	331,227,032	4,923,005				110,587,461
0899999 - General Account - Authorized - Non-Affiliates - U.S. - Non-Affiliates														
General Account - Authorized - Non-Affiliates - Non-U.S. - Non-Affiliates														
1099999 - General Account - Authorized - Non-Affiliates - Total Authorized Non-Affiliates														
1199999 - General Account - Authorized - Total General Account Authorized														
General Account - Unauthorized - Affiliates - U.S. - Captive														
16485	83-2872065	01/01/2018	SIXTH AVE REINS CO	VT	CO/I	IA		587,602,397	562,189,726	24,395,276				99,259,947
1299999 - General Account - Unauthorized - Affiliates - U.S. - Other														
1499999 - General Account - Unauthorized - Affiliates - U.S. - Total														
General Account - Unauthorized - Affiliates - Non-U.S. - Captive														
General Account - Unauthorized - Affiliates - Non-U.S. - Other														
1899999 - General Account - Unauthorized - Affiliates - Total Unauthorized Affiliates														
General Account - Unauthorized - Non-Affiliates - U.S. - Non-Affiliates														
General Account - Unauthorized - Non-Affiliates - Non-U.S. - Non-Affiliates														
00000	AA-3190829	08/01/2004	Markel Bermuda Ltd	BMU	CO/G	DIS		1,220,060	1,495,677					
00000	AA-3194164	10/01/2007	Union Hamilton Reins Ltd	BMU	CO/I	VA		50,334,787	51,986,526	935,505				
00000	AA-3191482	12/23/2021	SkyRidge Re Ltd	BMU	COFW/I	FA		2,131,742,963	1,995,515,626	550,816,321				2,268,175,502
00000	AA-3191482	12/23/2021	SkyRidge Re Ltd	BMU	COFW/I	IA		5,199,824,380	3,624,528,515	1,913,280,012				5,532,615,553
2099999 - General Account - Unauthorized - Non-Affiliates - Non-U.S. - Non-Affiliates														
2199999 - General Account - Unauthorized - Non-Affiliates - Total Unauthorized Non-Affiliates														
2299999 - General Account - Unauthorized - Total General Account Unauthorized														
General Account - Certified - Affiliates - U.S. - Captive														
General Account - Certified - Affiliates - U.S. - Other														
General Account - Certified - Affiliates - Non-U.S. - Captive														
General Account - Certified - Affiliates - Non-U.S. - Other														
General Account - Certified - Non-Affiliates - U.S. - Non-Affiliates														
General Account - Certified - Non-Affiliates - Non-U.S. - Non-Affiliates														
General Account - Reciprocal Jurisdiction - Affiliates - U.S. - Non-Affiliates														
General Account - Reciprocal Jurisdiction - Affiliates - U.S. - Other														
General Account - Reciprocal Jurisdiction - Affiliates - Non-U.S. - Captive														
General Account - Reciprocal Jurisdiction - Affiliates - Non-U.S. - Other														
General Account - Reciprocal Jurisdiction - Non-Affiliates - U.S. - Non-Affiliates														
General Account - Reciprocal Jurisdiction - Non-Affiliates - Non-U.S. - Non-Affiliates														
4599999	General Account - Total General Account Authorized, Unauthorized, Reciprocal Jurisdiction and Certified													
									7,810,066,743	2,516,438,962				
Separate Accounts - Authorized - Affiliates - U.S. - Captive														
Separate Accounts - Authorized - Affiliates - U.S. - Other														
Separate Accounts - Authorized - Affiliates - Non-U.S. - Captive														
Separate Accounts - Authorized - Affiliates - Non-U.S. - Other														
Separate Accounts - Authorized - Non-Affiliates - U.S. - Non-Affiliates														
Separate Accounts - Authorized - Non-Affiliates - Non-U.S. - Non-Affiliates														
Separate Accounts - Unauthorized - Affiliates - U.S. - Captive														
Separate Accounts - Unauthorized - Affiliates - U.S. - Other														
Separate Accounts - Unauthorized - Non-Affiliates - U.S. - Non-Affiliates														
Separate Accounts - Unauthorized - Non-Affiliates - Non-U.S. - Non-Affiliates														

SCHEDULE S - PART 6

Five-Year Exhibit of Reinsurance Ceded Business (\$000 Omitted)					
	1 2023	2 2022	3 2021	4 2020	5 2019
A. OPERATIONS ITEMS					
1. Premiums and annuity considerations for life and accident and health contracts	2,516,937	1,317,185	5,002,881	60,962	58,499
2. Commissions and reinsurance expense allowances	212,152	118,637	7,780	3,007	5,890
3. Contract claims	147,803	134,130	69,927	63,384	66,069
4. Surrender benefits and withdrawals for life contracts	900,460	679,276	114,618	113,846	177,020
5. Dividends to policyholders and refunds to members	590	624	669	716	759
6. Reserve adjustments on reinsurance ceded					
7. Increase in aggregate reserves for life and accident and health contracts		652,652	4,851,913	63,226	104,883
B. BALANCE SHEET ITEMS					
8. Premiums and annuity considerations for life and accident and health contracts deferred and uncollected				931	1,203
9. Aggregate reserves for life and accident and health contracts	9,401,400	7,809,993	7,157,343	2,305,432	2,242,209
10. Liability for deposit-type contracts	11,799	12,200	12,587	13,158	13,725
11. Contract claims unpaid	1,751	2,027	2,150	2,995	3,665
12. Amounts recoverable on reinsurance					
13. Experience rating refunds due or unpaid					
14. Policyholders' dividends and refunds to members (not included in Line 10).....					
15. Commissions and reinsurance expense allowances due					
16. Unauthorized reinsurance offset					
17. Offset for reinsurance with Certified Reinsurers.....					
C. UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)					
18. Funds deposited by and withheld from (F)	7,900,051	6,055,252	5,342,709	35,832	15,750
19. Letters of credit (L)					
20. Trust agreements (T)	63,923	62,234	65,524	62,843	90,520
21. Other (O)	585,510	613,013	584,607	615,085	467,571
D. REINSURANCE WITH CERTIFIED REINSURERS (DEPOSITS BY AND FUNDS WITHHELD FROM)					
22. Multiple Beneficiary Trust					
23. Funds deposited by and withheld from (F)					
24. Letters of credit (L).....					
25. Trust agreements (T)					
26. Other (O)					

SCHEDULE S - PART 7

Restatement of Balance Sheet to Identify Net Credit For Ceded Reinsurance			
	1 As Reported (net of ceded)	2 Restatement Adjustments	3 Restated (gross of ceded)
ASSETS (Page 2, Col. 3)			
1. Cash and invested assets (Line 12)	46,186,265,800		46,186,265,800
2. Reinsurance (Line 16)	283,558,066	(283,558,066)	
3. Premiums and considerations (Line 15)	1,947,141		1,947,141
4. Net credit for ceded reinsurance	XXX	1,774,117,394	1,774,117,394
5. All other admitted assets (balance)	1,130,444,775		1,130,444,775
6. Total assets excluding Separate Accounts (Line 26)	47,602,215,782	1,490,559,328	49,092,775,110
7. Separate Account assets (Line 27)	5,988,725,615		5,988,725,615
8. Total assets (Line 28)	53,590,941,397	1,490,559,328	55,081,500,725
LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
9. Contract reserves (Lines 1 and 2)	29,408,804,482	9,388,989,165	38,797,793,647
10. Liability for deposit-type contracts (Line 3)	1,062,897,158		1,062,897,158
11. Claim reserves (Line 4)	2,618,322	1,750,968	4,369,290
12. Policyholder dividends/member refunds/reserves (Lines 5 through 7)	76,000		76,000
13. Premium & annuity considerations received in advance (Line 8)	92,741		92,741
14. Other contract liabilities (Line 9)	148,169,061		148,169,061
15. Reinsurance in unauthorized companies (Line 24.02 minus inset amount)			
16. Funds held under reinsurance treaties with unauthorized reinsurers (Line 24.03 minus inset amount).....	7,900,180,805	(7,900,180,805)	
17. Reinsurance with Certified Reinsurers (Line 24.02 inset amount).....			
18. Funds held under reinsurance treaties with Certified Reinsurers (Line 24.03 inset amount).....			
19. All other liabilities (balance)	3,149,953,998		3,149,953,998
20. Total liabilities excluding Separate Accounts (Line 26)	41,672,792,567	1,490,559,328	43,163,351,895
21. Separate Account liabilities (Line 27)	5,988,725,615		5,988,725,615
22. Total liabilities (Line 28)	47,661,518,182	1,490,559,328	49,152,077,510
23. Capital & surplus (Line 38)	5,929,423,215	XXX	5,929,423,215
24. Total liabilities, capital & surplus (Line 39)	53,590,941,397	1,490,559,328	55,081,500,725
NET CREDIT FOR CEDED REINSURANCE			
25. Contract reserves	9,388,989,165		
26. Claim reserves	1,750,968		
27. Policyholder dividends/reserves			
28. Premium & annuity considerations received in advance			
29. Liability for deposit-type contracts.....			
30. Other contract liabilities			
31. Reinsurance ceded assets	283,558,066		
32. Other ceded reinsurance recoverables			
33. Total ceded reinsurance recoverables	9,674,298,199		
34. Premiums and considerations			
35. Reinsurance in unauthorized companies			
36. Funds held under reinsurance treaties with unauthorized reinsurers.....	7,900,180,805		
37. Reinsurance with Certified Reinsurers.....			
38. Funds held under reinsurance treaties with Certified Reinsurers.....			
39. Other ceded reinsurance payables/offsets			
40. Total ceded reinsurance payable/offsets	7,900,180,805		
41. Total net credit for ceded reinsurance	1,774,117,394		

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Security Benefit Life Insurance Company

SCHEDULE T—PREMIUMS AND ANNUITY CONSIDERATIONS (b)

Allocated by States and Territories							
States, Etc.		1 Active Status (a)	Direct Business Only				
			Life Contracts		4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	6 Total Columns 2 through 5 (b)
			2 Life Insurance Premiums	3 Annuity Considerations			7 Deposit - Type Contracts
1. Alabama	AL	L	391,808	66,530,106			66,921,914
2. Alaska	AK	L	86,746	10,590,805			10,677,551
3. Arizona	AZ	L	414,658	184,378,762			184,793,420
4. Arkansas	AR	L	228,810	22,761,784			22,990,594
5. California	CA	L	984,586	662,863,005			663,847,591
6. Colorado	CO	L	594,420	91,201,334			91,795,754
7. Connecticut	CT	L	272,902	308,216,774			308,489,676
8. Delaware	DE	L	32,601	40,377,317			40,409,918
9. District of Columbia	DC	L	36,553	3,143,483			3,180,036
10. Florida	FL	L	1,543,354	482,724,563			484,267,917
11. Georgia	GA	L	629,677	151,020,051			151,649,728
12. Hawaii	HI	L	98,737	48,850,025			48,948,762
13. Idaho	ID	L	100,289	54,193,516			54,293,805
14. Illinois	IL	L	611,167	135,341,458			135,952,625
15. Indiana	IN	L	229,725	98,688,566			98,918,291
16. Iowa	IA	L	161,385	43,913,002			44,074,387
17. Kansas	KS	L	898,439	140,696,794			141,595,233
18. Kentucky	KY	L	179,385	63,515,800			63,695,185
19. Louisiana	LA	L	148,756	107,936,338			108,085,094
20. Maine	ME	L	132,273	26,285,540			26,417,813
21. Maryland	MD	L	482,313	105,291,089			105,773,402
22. Massachusetts	MA	L	422,242	241,884,519			242,306,761
23. Michigan	MI	L	258,834	277,848,616			278,107,450
24. Minnesota	MN	L	202,278	62,852,760			63,055,038
25. Mississippi	MS	L	111,073	27,990,940			28,102,013
26. Missouri	MO	L	355,149	114,414,658			114,769,807
27. Montana	MT	L	102,852	5,736,220			5,839,072
28. Nebraska	NE	L	350,793	18,492,255			18,843,048
29. Nevada	NV	L	159,632	57,714,704			57,874,336
30. New Hampshire	NH	L	191,387	30,172,527			30,363,914
31. New Jersey	NJ	L	335,876	335,431,627			335,767,503
32. New Mexico	NM	L	180,215	19,970,378			20,150,593
33. New York	NY	N	160,389	3,726,502			3,886,891
34. North Carolina	NC	L	643,356	172,400,747			173,044,103
35. North Dakota	ND	L	57,264	4,401,673			4,458,937
36. Ohio	OH	L	486,545	283,182,847			283,669,392
37. Oklahoma	OK	L	382,210	32,035,022			32,417,232
38. Oregon	OR	L	81,470	105,355,877			105,437,347
39. Pennsylvania	PA	L	329,521	558,498,178			558,827,699
40. Rhode Island	RI	L	48,700	67,800,116			67,848,816
41. South Carolina	SC	L	372,823	149,174,783			149,547,606
42. South Dakota	SD	L	89,801	5,307,583			5,397,384
43. Tennessee	TN	L	355,281	141,267,567			141,622,848
44. Texas	TX	L	1,496,642	386,082,882			387,579,524
45. Utah	UT	L	122,582	240,964,123			241,086,705
46. Vermont	VT	L	44,408	4,606,910			4,651,318
47. Virginia	VA	L	1,584,484	150,022,609			151,607,093
48. Washington	WA	L	509,445	303,214,541			303,723,986
49. West Virginia	WV	L	66,248	6,688,714			6,754,962
50. Wisconsin	WI	L	112,178	60,029,967			60,142,145
51. Wyoming	WY	L	49,844	5,364,047			5,413,891
52. American Samoa	AS	N					
53. Guam	GU	N	8,280				8,280
54. Puerto Rico	PR	N	2,221	3,000			5,221
55. U.S. Virgin Islands	VI	N		4			4
56. Northern Mariana Islands	MP	N					
57. Canada	CAN	N					
58. Aggregate Other Alien	OT	XXX	122,290	64,222			186,512
59. Subtotal	XXX		18,054,897	6,721,221,230			6,739,276,127
90. Reporting entity contributions for employee benefits plans	XXX						
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX						
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX						
93. Premium or annuity considerations waived under disability or other contract provisions	XXX						
94. Aggregate other amounts not allocable by State	XXX						
95. Totals (Direct Business)	XXX		18,054,897	6,721,221,230			6,739,276,127
96. Plus reinsurance assumed	XXX		3,922,084	10,369,286	49,670		14,341,040
97. Totals (All Business)	XXX		21,976,981	6,731,590,516	49,670		6,753,617,167
98. Less reinsurance ceded	XXX		17,520,498	2,499,416,010			2,516,936,508
99. Totals (All Business) less Reinsurance Ceded	XXX		4,456,483	4,232,174,506	(c) 49,670		4,236,680,659
DETAILS OF WRITE-INS							
58001. ZZZ Other Alien	XXX		122,290	64,222			186,512
58002.	XXX						
58003.	XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX						
58999. Total (Lines 58001 through 58003 + 58998)(Line 58 above)	XXX		122,290	64,222			186,512
9401.	XXX						
9402.	XXX						
9403.	XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX						
9499. Total (Lines 9401 through 9403 + 9498)(Line 94 above)	XXX						

(a) Active Status Counts

1. L – Licensed or Chartered – Licensed insurance carrier or domiciled RRG 50

2. R – Registered – Non-domiciled RRGs 5

3. E – Eligible – Reporting entities eligible or approved to write surplus lines in the state 5

4. Q – Qualified – Qualified or accredited reinsurer 7

5. N – None of the above – Not allowed to write business in the state.....7

(b) Explanation of basis of allocation by states, etc., of premiums and annuity considerations .

(c) Column 4 should balance with Exhibit 1, Lines 6.4, 10.4 and 16.4, Col. 6, or with Schedule H, Part 1, Column 1, Line 1 indicate which; Exhibit 1, Lines 6.4,10.4 and 16.4, Cols 8,9 and 10.

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Security Benefit Life Insurance Company

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

Allocated By States and Territories

		Direct Business Only					
		1	2	3	4	5	6
States, Etc.		Life (Group and Individual)	Annuities (Group and Individual)	Disability Income (Group and Individual)	Long-Term Care (Group and Individual)	Deposit-Type Contracts	Totals
1. Alabama	AL	391,808	66,530,106				66,921,914
2. Alaska	AK	86,746	10,590,805				10,677,551
3. Arizona	AZ	414,658	184,378,762				184,793,420
4. Arkansas	AR	228,810	22,761,784				22,990,594
5. California	CA	984,586	662,863,005				663,847,591
6. Colorado	CO	594,420	91,201,334				91,795,754
7. Connecticut	CT	272,902	308,216,774				308,489,676
8. Delaware	DE	32,601	40,377,317				40,409,918
9. District of Columbia	DC	36,553	3,143,483				3,180,036
10. Florida	FL	1,543,354	482,724,563				484,267,917
11. Georgia	GA	629,677	151,020,051				151,649,728
12. Hawaii	HI	98,737	48,850,025				48,948,762
13. Idaho	ID	100,289	54,193,516				54,293,805
14. Illinois	IL	611,167	135,341,458				135,952,625
15. Indiana	IN	229,725	98,688,566				98,918,291
16. Iowa	IA	161,385	43,913,002				44,074,387
17. Kansas	KS	898,439	140,696,794				141,595,233
18. Kentucky	KY	179,385	63,515,800				63,695,185
19. Louisiana	LA	148,756	107,936,338				108,085,094
20. Maine	ME	132,273	26,285,540				26,417,813
21. Maryland	MD	482,313	105,291,089				105,773,402
22. Massachusetts	MA	422,242	241,884,519				242,306,761
23. Michigan	MI	258,834	277,848,616				278,107,450
24. Minnesota	MN	202,278	62,852,760				63,055,038
25. Mississippi	MS	111,073	27,990,940				28,102,013
26. Missouri	MO	355,149	114,414,658				114,769,807
27. Montana	MT	102,852	5,736,220				5,839,072
28. Nebraska	NE	350,793	18,492,255				18,843,048
29. Nevada	NV	159,632	57,714,704				57,874,336
30. New Hampshire	NH	191,387	30,172,527				30,363,914
31. New Jersey	NJ	335,876	335,431,627				335,767,503
32. New Mexico	NM	180,215	19,970,378				20,150,593
33. New York	NY	160,389	3,726,502				3,886,891
34. North Carolina	NC	643,356	172,400,747				173,044,103
35. North Dakota	ND	57,264	4,401,673				4,458,937
36. Ohio	OH	486,545	283,182,847				283,669,392
37. Oklahoma	OK	382,210	32,035,022				32,417,232
38. Oregon	OR	81,470	105,355,877				105,437,347
39. Pennsylvania	PA	329,521	558,498,178				558,827,699
40. Rhode Island	RI	48,700	67,800,116				67,848,816
41. South Carolina	SC	372,823	149,174,783				149,547,606
42. South Dakota	SD	89,801	5,307,583				5,397,384
43. Tennessee	TN	355,281	141,267,567				141,622,848
44. Texas	TX	1,496,642	386,082,882				387,579,524
45. Utah	UT	122,582	240,964,123				241,086,705
46. Vermont	VT	44,408	4,606,910				4,651,318
47. Virginia	VA	1,584,484	150,022,609				151,607,093
48. Washington	WA	509,445	303,214,541				303,723,986
49. West Virginia	WV	66,248	6,688,714				6,754,962
50. Wisconsin	WI	112,178	60,029,967				60,142,145
51. Wyoming	WY	49,844	5,364,047				5,413,891
52. American Samoa	AS						
53. Guam	GU	8,280					8,280
54. Puerto Rico	PR	2,221	3,000				5,221
55. U.S. Virgin Islands	VI		4				4
56. Northern Mariana Islands	MP						
57. Canada	CAN						
58. Aggregate Other Alien	OT	122,290	64,222				186,512
59. Totals		18,054,897	6,721,221,230				6,739,276,127

STATEMENT AS OF December 31, 2023 OF THE Security Benefit Life Insurance Company

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
Todd L. Boehly				
Anthony D. Minella				
Echidna Capital LLC				
TLB-GBM, LLC				
NZC Capital LLC				
SBT Investors LLC				
Eldridge Industries, LLC				
Eldridge SBC Holdings LLC				
Security Benefit Corporation	27-1974054			
Security Benefit Business Services, LLC	48-1202239			
SBL Holdings, Inc.	47-1625121			
HNW Investors, LLC	47-2425642			
Everly Holdings, LLC				
Everly, LLC				
Everly Incentive Plan, LLC				
Everly Life Insurance Company				
Genessee Insurance Agency, LLC	45-4662966			
CF-G Funding, LLC				
CF-G Funding II, LLC	47-1917571			
CF-G Funding III, LLC	47-1922620			
Dunbarre Insurance Agency, LLC	46-3661691			
DNBR Funding, LLC				
DNBR Funding II, LLC	46-3661691			
First Security Benefit Life Insurance and Annuity Company of New York	13-3797548	60084	NY	
Security Benefit Life Insurance Company	48-0409770	68675	KS	
SB ISH LLC				
SecBen GBM Investco, LLC	48-0409770			
Security Distributors, LLC	48-6104423			
SAILES 2, LLC	35-2471241			
Topeka Grand Hotels, LLC				
IDF V, LLC				
IDF VI, LLC				
Sixth Avenue Reinsurance Company				
SB IIS Co LLC	83-2872065	16485	VT	
Bentley Park, LLC				
Hawk Trail, LLC				
SB Restructured Asset, LLC				
SSVP Capital, LLC				

STATEMENT AS OF December 31, 2023 OF THE Security Benefit Life Insurance Company

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
Pinckney Holdings, LLC	45-2995475			
Coronado Heights, LLC				
Chisholm Trail, LLC				
Shamrock Valley, LLC				
Monarch Field, LLC				
Triple8, LLC				
Earhart Capital, LLC				
Ripley Park, LLC				
FHI Investor, LLC				
FHI Holdings LLC				
Security Financial Resources, Inc.	48-1033871			
SB Corporate Funding LLC				
Dornwood Park, LLC				
MAG Finance, LLC	46-2647722			
Galinda Park, LLC				
Ivory Fort, LLC				
Kaw Valley Capital, LLC	87-4075151			
Sherwood Park, Inc.				
Dayton Funding II, LLC				
Dayton Funding, LLC				
Brook Creek Portfolio Trust, LLC				
Windsor Portfolio Trust, LLC				
Tamarack Portfolio Trust, LLC				
Big Springs, LLC				
Flexjet, Inc.				
Cyrus Portfolio Trust, LLC				
Deer Creek Portfolio Trust, LLC	87-4075151			
Gladstone Portfolio Trust, LLC				
Epic Preferred Holdings II LLC				
Eldridge HI Funding, LLC	87-4075151			
Eldridge Clark Funding, LLC				
Eldridge Stucki Holdings, LLC				
Merriam Portfolio Trust, LLC	87-4075151			
PG Senior Loan Fund VIII Issuer, LLC				
Parkville Portfolio Trust, LLC				
Eldridge DBZ Holdings, LLC	87-4075151			
Eldridge CIREF Holdings, LLC				
Lenox Portfolio Trust, LLC				
Meadowlark Funding LLC	87-4075151			

STATEMENT AS OF December 31, 2023 OF THE Security Benefit Life Insurance Company

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
Brookville Industries, LLC	87-4075151			
Epic Preferred Holdings II LLC	87-4075151			
Potwin Place, LLC	87-4075151			
Eldridge SHDG Holdings LLC				
Eldridge SFLY Funding, LLC				
Hillcrest Holdings, LLC	87-4075151			
Epic Preferred Holdings II LLC	87-4075151			
Holiday Park, LLC	87-4075151			
Eldridge Scopely Holdings LLC				
Ozawkie LLC	87-4075151			
Collins Park, LLC	87-4075151			
Eldridge CIREF Holdings LLC	87-4075151			
Eldridge CEC Funding, LLC	87-4075151			
Jefferson Square 1892, LLC	87-4075151			
Eldridge SCPH Investor II LLC	87-4075151			
Eldridge SCPH, LLC	92-1494980			
Eldridge HSCM Holdings, LLC	92-1494980			
Jefferson Remark Funding LLC				
PD Holdings LLC				
Eldridge HCC Investor LLC	87-4075151			
Eldridge HCC, LLC	87-4075151			
Epic Preferred Holdings II LLC				
Flexjet, Inc.	87-4075151			
Tuvoli Holdings, LLC				
Monterey Portfolio Trust, LLC				
Atlas Funding, LLC	87-4075151			
Epic Preferred Holdings II LLC	87-4075151			
Quinton Heights, LLC	87-4075151			
Epic Preferred Holdings II LLC	87-4075151			
Ravenwood Portfolio Trust, LLC	87-4075151			
Epic Preferred Holdings II LLC	87-4075151			
Auburndale, LLC				
Banner Creek Bridge, LLC				
Dawn Acres V, LLC	46-5651598			
Free State Funding, LLC				
Garfield Park, LLC				
Maranon Senior Credit IV, LLC				
Nicodemus Place, LLC				
Primary Issue Anchor Separate Account LLC				

STATEMENT AS OF December 31, 2023 OF THE Security Benefit Life Insurance Company

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
SCF SB Investor, LLC				
Shock Hill Field, LLC				
SRSB Credit Fund LLC				
SRSB OCF LLC				
Weary Blues Holdings, LLC				
1861 Capital, LLC				
Dawson 1967, LLC				
Maple Hill, LLC				
Red Sea 2022-1, LLC				
Tornado Digital, LLC				
Red Sea 2022-3, LLC				
Maranon Loan Funding 2024-1, LLC				
Strataca Holdings, LLC				
Sunset Hills, LLC				
Syracuse City, LLC				
Prairie Hill, LLC				
Chain Bridge Opportunistic Funding Holdings, LLC				
Chain Bridge Opportunistic Funding, LLC				
Mine Creek, LLC				
Crestview Park, LLC				
Little Bluestem, LLC				
SBC LAD Holdings, LLC	48-1202239			
Eldridge LAD Holdings, LLC	87-4229221			
SB Knoema Holdings, LLC	48-1202239			
Knoema Holdings, LLC				
Seek Data LLC				
Knoema Corporation				
Knoema IT Solutions India Private Limited				
Zinnia Holdco, LLC				
Zinnia Asset Holdings, LLC	46-3929563			
Zinnia Corporate Holdings, LLC	83-4541988			
Zinnia Business Services LLC	83-4541988			
EH2021, LLC				
SE2 Services LLC				
Zinnia Tech Solutions LLC				
Zinnia Tech Solutions Canada ULC				
Life.io, LLC				
Convergent Financial Technologies LLC				
Life Products Solutions Group, LLC				

STATEMENT AS OF December 31, 2023 OF THE Security Benefit Life Insurance Company

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
Zinnia Distributor Solutions LLC				
Zinnia Technology Services Ireland				
Zinnia Digital Service LLP				
se2, LLC	20-2640636			
Zinnia Digital Service LLP				
Security Benefit Academy, Inc.				
N318MM, LLC	48-1118137			
Eldridge CH Holdings, LLC	45-5399711			
Eldridge CH LP LLC				
Eldridge CH GP LLC				
ACZ Investments LP				
ACZ Students LLC				
Atlas Venture Holdings LP				
Atlas IntermediateCo LLC				
Atlas Venture Investment LP				
Cain International LP				
Cain RE LLC				
CI Boston Holdings LLC				
Trinity Stuart Holding, LLC				
TS Retail Holding, LLC				
TS Pied-a-Terre Holding, LLC				
TS Residences Holding, LLC				
Trinity Stuart Hotel LLC				
Trinity Stuart Development LLC				
CI SF Holdings Limited				
Fulwell Cain Studios Limited				
CI HM Holdings LLP				
CI HM InvestCo Limited				
Honey Monster Limited				
HM DevCo Limited				
HoneyMonster HoldCo 1 Limited				
HoneyMonster HoldCo 2 Limited				
Bridge Road Southall Limited				
Bridge Road Southall NewCo Limited				
Bridge Road Southall 2 Limited				
CI FLL Holdings, LLC				
Fort Rock Pruf Parent LLC				
FPR 1 Member LLC				
FPR Investor LLC				

STATEMENT AS OF December 31, 2023 OF THE Security Benefit Life Insurance Company

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

PART 1 - ORGANIZATIONAL CHART

[illegible]

STATEMENT AS OF December 31, 2023 OF THE Security Benefit Life Insurance Company

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
The Stage Shoreditch (Office South) LP				
The Stage Shoreditch (Office North) Unit Trust				
The Stage Shoreditch (Office North) GP Ltd				
The Stage Shoreditch (Office North) Nominee Ltd				
The Stage Shoreditch (Office North) LP				
The Stage Shoreditch (Pavilion) Unit Trust				
The Stage Shoreditch (Pavilion) GP Ltd				
The Stage Shoreditch (Pavilion) Nominee Ltd				
The Stage Shoreditch (Pavilion) LP				
The Stage Shoreditch (Curtain Theatre) Unit Trust				
The Stage Shoreditch (Curtain Theatre) GP Ltd				
The Stage Shoreditch (Curtain Theatre) Nominee Ltd				
The Stage Shoreditch (Curtain Theatre) LP				
The Stage Shoreditch (Commercial Tower) Unit Trust				
The Stage Shoreditch (Commercial Tower) GP Ltd				
The Stage Shoreditch (Commercial Tower) Nominee Ltd				
The Stage Shoreditch (Commercial Tower) LP				
The Stage Shoreditch (Containers) Unit Trust				
The Stage Shoreditch (Containers) GP Ltd				
The Stage Shoreditch (Containers) Nominee Ltd				
The Stage Shoreditch (Containers) LP				
The Stage Shoreditch (The Tower) Unit Trust				
The Stage Shoreditch (The Tower) GP Ltd				
The Stage Shoreditch (The Tower) Nominee Ltd				
The Stage Shoreditch (The Tower) LP				
Cain PE LLC				
AllBright Collective Limited				
Dynamo 1C S.a.r.l.				
Cain Hoy Finance Limited				
Jampurchaseco Limited				
Competitive Socialising Group Limited				
Eagle 2 Limited				
Birdie 3 Limited				
Prezzo InvestCo Limited				
Prezzo Trading Limited				
CI Milan Limited				
JJ Concepts Limited				
JJ ISQ Limited				
Competitive Socialising Limited				

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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
Competitive Socializing US LLC				
Swingers NY LLC				
S(WDC) LLC				
S(WBP) LLC				
S(WMB) LLC				
S(LSV) LLC				
Swingers 1 Limited				
Swingers 2 Limited				
CSL (Jam) Limited				
Brewskee Limited				
LME1 Limited				
Maslow's Group LLP				
MG Warwick Street HoldCo Limited				
MG Warwick Street OpCo Limited				
MG Warwick Street PropCo Limited				
CHE SJG Holdings LLC				
CHE SJG LLC				
The St. James Sports and Wellness Complex LLC				
TSJ Bethesda Property LLC				
TSJ Management Company LLC				
TSJ RTC Property LLC				
The St. James Media LLC				
WAAM Acquisition LLC				
TSJ Tysons Galleria Property LLC				
TSJ Lincolnshire Property LLC				
Vim & Victor LLC				
Strivers LLC				
Super, Awesome & Amazing LLC				
St. James Sports and Wellness Washington LLC				
SJS&W Washington Property LLC				
The St. James FCVA LLC				
The St. James Lacrosse LLC				
Cain FinCo LLC				
CI ExchangeCo Limited				
CI Diplomat Holdings LLC				
Cain Hoy US LLC				
CHE US Holdings LLC				
CHE UK GP Limited				
CHE UK Holdings LP				

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PART 1 - ORGANIZATIONAL CHART

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
Cain Hoy UK Holdings Limited				
CI FCL Investor GP Limited				
CI FCL Investor LP				
CI FCL Funding 1 Limited				
The St. James Sports & Wellness Lincolnshire LLC				
FC Virginia Soccer Club LLC				
Cain International II LP				
Cain Development GP LLC				
Cain Development LP				
Atlas HI GP LLC				
CI AM GP Ltd				
Cain International AM LP				
CI Logistics Strat CIP 1 LP				
CI Logistics Strat 1 LP				
GILS 1 UK Holdings Limited				
CILS Milton Limited				
CILS Leighton Buzzard Limited				
CILS Ellesmere Limited				
CILS Petersborough Limited				
CILS Sherburn Limited				
CILS Barnsley Limited				
CILS Belvedere Limited				
CI Logistics Strat CIP 1 GP Limited				
CI Logistics Strat 1 GP Limited				
CI Student Strat 1 CIP GP Limited				
CI Student Strat 1 GP Limited				
CI AM UK Holdings Limited				
Fortwell Capital Limited				
CI EREO I CIP GP Limited				
CI EREO I CIP LP				
Cain International European Real Estate Opportunity Fund I GP Limited				
KWCI GP				
Cain International European Real Estate Opportunity Fund I LP				
GIEF1 UK Holdings Limited				
Sulliverhills Spain, SLU				
Uniq Lark Development, S.L.U.				
CI Koryfeum Sarl				
Koryfeum GmbH				
CI Roman Holdings Sarl				

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PART 1 - ORGANIZATIONAL CHART

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
Roman JV Sarl				
Roman 1 Sarl				
Roman SNC				
Roman 2 Sarl				
Roman SNC				
Juno Holdings Lux Sarl				
Juno Holdings Lux M Sarl				
Juno Holdings Lux I S.a.r.l				
Juno Holdings Lux 2 S.a.r.l				
Juno Holdings Spain 1, S.L.U.				
Juno EURO, S.L.U.				
Juno Corn, S.L.U.				
Juno Munt, S.L.U.				
Juno Mini, S.L.U.				
Juno Plan, S.L.U.				
Juno Albatros, S.L.U.				
Juno Holdings Lux 3 S.a.r.l.				
Juno Holdings Spain 2, S.L.U.				
Juno CB 1, S.L.U.				
Krakow Office Park B.V.				
Rivabella sp.zo.o				
PZO JV B.V.				
Baleta sp.zo.o				
Paderna sp.zo.o				
Celiana sp. zo. O				
Buda Hills JV B.V.				
E10 Holdings Kft				
E10 Project Kft				
CI CB3 Subfund				
KWCI LP				
Cain International Advisers Ltd.				
Cain International UK Services Ltd				
CI US Services GP LLC				
Cain International US Services LP				
Cain International Agent Ltd				
Cain International Management Ltd				
CI Student Strat 1 CIP SLP				
CI Student Strat 1 LP				
CIM Zenith Master Holdings Ltd				

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PART 1 - ORGANIZATIONAL CHART

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
CPI Productions, Inc.				
Click Records, Inc.				
Media Rights Capital III, LLC				
MRC III Holdings, LLC				
Media Rights Capital II, LLC				
Valence APM, LLC				
Asian Perspective Media, LLC				
Carlostron, LLC				
Mellotron, LLC				
MRC Documentary Holdings, LLC				
Queen Morgan, LLC				
Upstate Riot, LLC				
GYKIT, LLC				
Doc Lobster, LLC				
MRC II Sub GP, LLC				
MRC Investments, LLC				
Harsh Times, LLC				
MRC Documentary, L.P.				
Super Eagles, LLC				
Riot Going On, LLC				
Greatest Night, LLC				
Gun & Radio, LLC				
Wildfires, LLC				
Raising Destiny, LLC				
Last Rider Productions UK Limited				
Last Rider Productions, LLC				
Sunday Best, LLC				
Lost in the Andes, LLC				
Sweepstakes Hero, LLC				
The Most Down to Earth, LLC				
MRC II Distribution Company, L.P.				
FilmNation Partners, LLC				
MRC International Distribution Company, Inc.				
MRC II Holdings, LP				
Auld Fella, LLC				
Auld Fella UK Limited				
Brightside CDN Productions Inc.				
Poker Face CDN Productions Inc.				
Ride or Die CDN Productions Inc.				

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PART 1 - ORGANIZATIONAL CHART

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
Ripple Effects CDN Productions Inc.				
Hypercolor, LLC				
Poppy Field Productions, LLC				
White Whale Productions, LLC				
Sunny Waves, LLC				
Second Failure, LLC				
Shepherd's Pie, LLC				
Shepherd's Pie UK Ltd				
Great Green Room, LLC				
Empty Suit, LLC				
Hot Sauce LLC				
Easy Mark CDN Productions Inc				
Brightside Productions LLC				
Brightside Productions LLC				
High Roller Productions LLC				
Eternal Springs Productions LLC				
Roll Down, LLC				
Soggy Jam, LLC				
Soggy Jam UK Limited				
Morse Code UK Films Limited				
Morse Code, LLC				
Ride or Die Productions, LLC				
Frimpse LLC				
Frimpse Film Productions Ltd				
Easy Mark, LLC				
Ripple Effects Productions, LLC				
Blue Cat Productions, LLC				
Cavalcade Productions, LLC				
WBC, LLC				
Oaktree Entertainment, LLC				
Knight Takes King Productions, LLC				
MRC I Hedge Co, LLC				
MRC I Project Co, LLC				
Fang Shui, LLC				
Raging Bear, LLC				
Bambino Films UK Limited				
Bambino Films LLC				
Hungry City, LLC				
MRC360, LLC				

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PART 1 - ORGANIZATIONAL CHART

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
Benedict White, LLC				
Yekaterina, LLC				
Pickleback, LLC				
Yekaterina UK Limited				
Pickleback NOLA, LLC				
Golden Dragons, LLC				
Halfnelson Films, LLC				
Halfnelson Films UK Limited				
Eldridge Media Group, LLC				
EMG AH LLC				
Stereogum Media LLC				
Digital Media Asset Holdings, LLC				
MRC Horizon II, LLC				
Valence A24, LLC				
A24 Films, LLC				
Hibernation Season Inc.				
A Cigar is Just a Cigar Limited				
Real Time Situation LLC				
Legs Film Rights LLC				
Royalty Rights LLC				
RoyaltyHL5 LLC				
Opus Rights LLC				
Oso Season LLC				
Bear Season Productions Inc.				
Joe Cross For Mayor Rights LLC				
Joe Cross For Mayor LLC				
Parks and Haites Limited				
Dopamine Sparkle LLC				
Nice Playground LLC				
Nice Playground Rights LLC				
Death Match LLC				
Industry Standard Pictures LLC				
Adore Rights LLC				
Adore Matchmaking LLC				
Monoceros Rights LLC				
Monoceros Post Inc.				
LR Special Limited				
Miss Gabler Rights LLC				
Miss Gabler Productions LLC				

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PART 1 - ORGANIZATIONAL CHART

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
Caesars Request LLC				
Caesars Request LLC				
Monoceros Media LLC				
Camp Blood LLC				
A24 Productions 3 LLC				
Big Swing LLC				
Starmaker Studios LLC				
A24 Commerce St LLC				
Mother Mary Rights LLC				
Starmaker Rights LLC				
Ocarina Incident Rights LLC				
Ocarina Incident LLC				
Circle Back LLC				
Squid and Octopi LLC				
Revolving Window LLC				
Got a Little Sloppy LLC				
House Claw Rights LLC				
Elia Services LLC				
Death Yell LLC				
Rush Job LLC				
A24 Studios Limited				
Monsters of God LLC				
Covering Multiple Shows Inc.				
Faces Off Rights LLC				
Pink Chair Rights LLC				
Sewer Boys Rights LLC				
Planet Janet Rights LLC				
Pink Opaque Rights LLC				
Technicolor Dreamcourt LLC				
Endless Encore LLC				
Crack in the Earth Limited				
Paultergeist Pictures LLC				
Osler Media Quebec Inc.				
Osler Media Inc.				
Wizards Productions LLC				
Crack in the Earth Rights LLC				
Earth Mama Rights LLC				
A Cigar is Just a Cigar LLC				
Tiger Productions LLC				
Foot Slap LLC				

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PART 1 - ORGANIZATIONAL CHART

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
Foot Slap Rights LLC				
Round About Pub Limited				
Double Yew LLC				
Twenty Years Rights LLC				
FreezeCorp LLC				
A24 Publishing LLC				
Luxury Linoleum LLC				
FreezeCorp Rights LLC				
Miller Avenue Rights LLC				
Objective Feedback LLC				
Princess Klepto Rights LLC				
Cardinal River LLC				
Round About Rights LLC				
Mother Knows Post LLC				
Imatech Technologies LLC				
Sunny With A Chance Limited				
Oak Landing Production LLC				
Selenicereus LLC				
Sassafras Jam LLC				
Un Chien Bizarre LLC				
Keep Spitballing LLC				
Kurkamart LLC				
A24 Productions 2 LLC				
Death On A Tuesday LLC				
Saving The World LLC				
Shelter At Home LLC				
Soft Money LLC				
Public House Productions LLC				
A24 Services, LLC				
A24 Distribution, LLC				
Powder Keg Farms Limited				
Dancing Pictures Limited				
A24 TV LLC				
Ministry of Arts and Interrogation LLC				
Jazz Hands Motion Picture Group LLC				
Net-Net Worldwide LLC				
A24 Analytics LLC				
A24 International LLC				
A24 Studios LLC				
Young Brothers LLC				
Guacamole Airlines LLC				

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PART 1 - ORGANIZATIONAL CHART

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
A24 Music LLC				
A24 Merch LLC				
Do It Live LLC				
Talk Later LLC				
A24 Investments LLC				
A24 Ventures LLC				
Rules Beauty, Inc.				
Western Remedy LLC				
Elia Management LLC				
Hot Costs LLC				
Reserving Rights LLC				
Quick As A Wink Limited				
A24 Productions 1 LLC				
After The Fact LLC				
Pink Chair Productions LLC				
Faces Off LLC				
House Claw LLC				
Earth Mama LLC				
Crack in the Earth LLC				
Linda Margaret Rae LLC				
Pink Opaque LLC				
Miller Avenue Productions LLC				
Sewer Boys LLC				
Studio Momo LLC				
Future Autumn LLC				
False Positive LLC				
Fever Lake LLC				
Twenty Years LLC				
Round About Bar LLC				
Princess Klepto LLC				
A24 TV Inc.				
Slushie LLC				
Ministry of Creative Reasoning LLC				
Queens LLC				
Hyphen Hyphen LLC				
KMA Gems LLC				
On The Rocks LLC				
Ramy Rights LLC				
Palouse Productions LLC				
A24 Sunset LLC				

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PART 1 - ORGANIZATIONAL CHART

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
No Commas LLC				
Passing The Baton LLC				
GC Rights LLC				
Mommy Knows Best LLC				
Maman sait mieux Productions Inc.				
Millway Drive LLC				
Oorah Productions LLC				
Beef LLC				
Winning Spirit and Sons LLC				
An Inconvenient Tooth LLC				
Valence Zig Holdings, LLC				
Valence FW73, LLC				
Fulwell 73 Holdco Limited				
Fulwell 73 LUK Limited				
Bitachon 365 Limited				
Fulwell 73 IDC Holdings, Inc				
Fulwell 73 IDC, LLC				
Fulwell 73 Limited				
Four Towers Limited				
AIC The Film Limited				
UB The Film Limited				
C092 The Film Limited				
A Bus Could Run Limited				
F73 Productions Limited				
H of A Production Limited				
Fulwell Music Limited				
Ibiza 87 Limited				
LU The Film Limited				
Creativity Media Ltd				
Fulwell 73 UK Limited				
MNV The Film Limited				
Backboard Limited				
12D The Film Limited				
TIL 2022 LIMITED				
NP The Film Limited				
TT Entertainment				
SLOMOG Limited				
Mary The Film Limited				
MV The Film Limited				

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PART 1 - ORGANIZATIONAL CHART

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
CL The Film Limited				
MSP The Film Limited				
ESL The Film Limited				
Boundless The Film Limited				
Froome Film Limited				
Motown The Film Limited				
Fulwell 73 Productions US, Inc.				
BFT Entertainment Inc				
BFT Entertainment LLC				
SRJ Entertainment LLC				
BRUMMIE Productions LLC				
F73 Awards Inc.				
234 Productions, LLC				
Eden T Entertainment Inc.				
Eden T Productions LLC				
Eli Entertainment Inc.				
Eli Entertainment LLC				
Ruby Entertainment Inc				
Ten Ten Productions LLC				
Ruby Productions LLC				
Fulwell 73 Project Q, LLC				
BEEU The Film Limited				
MB The Film Limited				
RR The Film Limited				
Farah Film Limited				
Bros The Film Limited				
Nashville the Film Limited				
Jubilee Scripted Limited				
GS TV Productions Ltd				
GS BTS Limited				
DTC The Film Limited				
Valence Circle Up, LLC				
Sugar23, Inc.				
Flip the Script, LLC				
X4Y LLC				
Seward Street Maiden Voyage, LLC				
Seward Street Productions, LLC				
Short of the Week, LLC				
Venture Brand Management LLC				

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PART 1 - ORGANIZATIONAL CHART

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
NBT Holdings, LLC				
Sugar23 Podcast Group LLC				
EMH-PME LLC				
Eldridge Globes Holdings, LLC				
Eldridge Globes, LLC				
Valence Media, LLC				
EMH-PME Holdings, LLC				
Spinmedia LLC				
PME TopCo, LLC				
PME-DCP HoldCo, LLC				
Keshet/dcp LLC				
Arstar Productions, LLC				
Bombshow Productions, LLC				
Luminate Data Holdings, LLC				
Luminate Data, LLC				
PME Holdings, LLC				
SXSW, LLC				
Music Business Worldwide Limited (UK)				
Variety Media, LLC				
The Hollywood Reporter, LLC				
PME Music, LLC				
Rolling Stone Media, LLC				
Rolling Stone LLC				
Life is Beautiful Holdings, LLC				
Rolling Stone Licensing LLC				
RS Branding, LLC				
Billboard Media, LLC				
Billboard IP Holdings LLC				
Vibe Media Publishing, LLC				
dcp holdco II, LLC				
CP Investment Holdings, LLC				
dcp TL Funding LLC				
DCP Holdings DE, LLC				
Mosaic Media Investment Partners, LLC				
Direct Holdings Global LLC				
Direct Holdings U.S. LLC				
Saguaro Road Records Inc.				
Direct Holdings IP LLC				
Direct Holdings Americas LLC				
	80-0854371			
	32-0134998			
	32-0272310			
	34-2027935			
	13-2861045			

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NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
Direct Holdings Customer Service Inc.	13-3389015			
DHAI Video LLC	46-4513346			
StarVista Entertainment LLC	46-1242032			
StarVista Live LLC	46-0960616			
Malt Shop Cruise 18 LLC	37-1869475			
Soul Train Cruise 18 LLC	81-4192341			
Country Music Cruise 18 LLC	81-4126718			
Flower Power Cruise 18 LLC	81-4127381			
Rock and Romance Cruise 18 LLC	81-4192444			
Soul Train Cruise 19 LLC				
Country Music Cruise 19 LLC				
Flower Power Cruise 19 LLC				
Rock and Romance Cruise 19 LLC				
Southern Rock Cruise 19 LLC				
Ultimate Disco Cruise 19 LLC				
Arotr LLC	81-4380538			
Country Music Cruise 20 LLC				
Malt Shop Cruise 19 LLC				
Flower Power Cruise 20 LLC				
Rock and Romance Cruise 20 LLC				
Southern Rock Cruise 20 LLC				
Ultimate Disco Cruise 20 LLC				
Soul Train Cruise 20 LLC				
Malt Shop Cruise 21 LLC				
Soul Train Cruise 22 LLC				
Ultimate Disco Cruise 22 LLC				
Flower Power Cruise Spring 21 LLC				
Flower Power Cruise Fall 21 LLC				
Country Music Cruise 21 LLC				
Rock and Romance Cruise 22 LLC				
Sandy Beaches Cruise 21 LLC				
Country Music Cruise 23 LLC	88-0743722			
Flower Power Cruise 23 LLC	88-0912769			
Malt Shop Cruise 22 LLC	88-1002689			
Malt Shop Cruise 23 LLC	88-0984331			
Rock and Romance Cruise 23 LLC	88-0950780			
Soul Train Cruise 23 LLC	88-0765093			
Ultimate Disco Cruise 23, LLC	88-0843534			
Big Easy Cruise 23, LLC	88-3216253			

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PART 1 - ORGANIZATIONAL CHART

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
Lifestyle Products Group LLC	84-1785404			
C4G Holdings, LLC				
Love Retro LLC				
BBMA Holdings I, LLC				
Stewart Street Productions, LLC				
Generate Entertainment, LLC				
Dick Clark Productions, LLC				
DC Company Music, LLC				
Dick Clark Media Archives, LLC				
DCP Guaranty Services, LLC				
DCP Rights, LLC				
BBMA Holdings, LLC				
Billboard IP Holdings, LLC				
BBMA Parent, LLC				
Eldridge AM Holdings, LLC				
Panagram Holdings, LLC				
Panagram Senior Loan Fund I GP, LLC				
Panagram Senior Loan Fund I, LP				
Panagram Senior Loan Fund II GP, LLC				
Panagram Senior Loan Fund II, LP				
Panagram Senior Loan Fund III GP, LLC				
Panagram Senior Loan Fund III, LP				
Panagram Senior Loan Fund IV GP, LLC				
Panagram Senior Loan Fund IV, LP				
Panagram Senior Loan Fund V GP, LLC				
Panagram Senior Loan Fund V, LP				
Panagram Senior Loan Fund VI GP, LLC				
Panagram Senior Loan Fund VI, LP				
Panagram Services Holdings, LLC				
Panagram Services, LLC				
Panagram Services, LLC				
Panagram Structured Asset Management, LLC				
Eldridge CI Holdings II LLC				
Eldridge CI LP LLC				
Eldridge CI GP LLC				
CBAM Holdings, LLC				
CBAM Partners, LLC				
CBAM SPAC Fund GP, LLC	27-1973901			
CBAM SPAC Fund, LP	82-3195582			

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NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
CBAM Agency Services, LLC				
CBAM Credit Opportunities Fund GP, LLC				
CBAM Credit Opportunities Fund, LP				
CBAM Credit Opportunities Master Fund, LP				
CBAM Credit Opportunities Offshore Fund, LP				
CBAM Equity Fund GP, LLC	83-3739761			
CBAM Equity Fund, LP	83-3761489			
CBAM Feeco, LLC				
CBAM Charleston, LLC				
CBAM Secured Loan Fund GP, LLC				
CBAM Secured Loan Fund, LP	27-1973901			
Eldridge Maranon Holdings, LLC				
Maranon Capital Ultimate General Partner, LLC				
Maranon Senior Strategies Fund XIII GP, L.P.				
Maranon Senior Credit Strategies Fund XIII DB, LLC				
Maranon Senior Strategies Fund XIII, L.P.				
Maranon Senior Credit Strategies Fund XIV GP, L.P.				
Maranon Senior Credit Strategies Fund XIV, L.P.				
Maranon Senior Credit Strategies Fund X GP, L.P.				
Maranon Senior Credit Strategies Fund X-Levered, L.P.				
Maranon Senior Credit X-Levered SPV, LLC				
Maranon Senior Credit Strategies Fund X-Unlevered, L.P.				
Maranon Senior Credit GP II, L.P.				
Maranon Senior Credit Fund II-A, LP				
Maranon Senior Credit Fund II-B, LP				
Maranon Senior Credit Strategies GP V, LP				
Maranon Senior Credit Strategies Fund V-Unlevered, LP				
Maranon Senior Credit Strategies Fund V-Levered, LP				
Maranon Senior Credit Fund V-Onshore SPV LLC				
Maranon Centre Street General Partner, LP				
Maranon Centre Street Partnership LP				
Maranon Centre Street SPV LLC				
Maranon Mezzanine GP, LP				
Maranon Mezzanine Executive Fund, LP				
Maranon Mezzanine Fund, LP				
Maranon Mezzanine GP II, LP				
Maranon Mezzanine Fund II, LP				
Maranon Mezzanine Offshore Fund II, LP				
Maranon Senior Credit Opportunities Fund SPV GP, LP				

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NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
Maranon Senior Credit Opportunities Fund SPV, LP Maranon Senior Credit Fund IX GP, L.P. Maranon Senior Credit Fund IX, LLC Maranon Senior Credit Fund IX DB, L.P. Maranon Senior Credit Fund IX, LLC Maranon Capital, LP Maranon Management LLC Maranon Services, LLC Maranon Services Corp. Maranon Services, LLC Maranon Centre Street Executive Fund LP Maranon Senior Rated Fund I LLC				
DLICT, LLC				
Eldridge Corporate Services, LLC				
Eldridge Services Incorporated	81-0802594			
Eldridge Executive Services LLC	81-0802804			
Eldridge Business Services LLC	81-0802740			
Vectura Services LLC				
Eldridge Tax Services Inc.				
JP Initiative, LLC				
Air Eldridge LLC	27-1973901			
GIV-X 4098, LLC				
GV 667, LLC	27-1973901			
Aircraft Hangar Services LLC	27-1973901			
GVI 6274, LLC				
EPH Holdings II, LLC				
EPH Holdings, LLC	27-1973901			
SGT VF GP, LLC				
SGTV Fund, LP				
Monterra Trust				
Monterra FA Holdings, LLC	27-1973901			
Monterra Asset Holdings, LLC	27-1973901			
Ballinshire Capital Funding Trust	27-1973901			
Ballinshire FA Holdings, LLC	27-1973901			
Ballinshire Asset Holdings, LLC	27-1973901			
Highland Peak Trust	27-1973901			
Highland Peak FA Holdings, LLC	27-1973901			
Highland Peak Asset Holdings, LLC	27-1973901			

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NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
EPH II, LLC	27-1973901			
Elm Portfolio Trust LLC				
Eldridge Aircraft Services LLC	27-1973901			
Eldridge Corporate Funding LLC	27-1973901			
EPH, LLC	27-1973901			
Davis Portfolio Trust, LLC	27-1973901			
Grigg Portfolio Trust, LLC				
Eldridge Equine II Holdings LLC				
MTI Preferred Holdings LLC				
Flint Rock Portfolio Trust, LLC				
Eldridge IE Funding LLC	27-1973901			
Eldridge Gamma Holdings, LLC	27-1973901			
Gamma Media Holdings, LLC				
Vydia, Inc.				
Gamma Media Holdings UK LTD				
Epic Preferred Holdings LLC				
Eldridge VG Funding, LLC	27-1973901			
Weaver Portfolio Trust, LLC	27-1973901			
Eldridge VG Funding, LLC	27-1973901			
Skylark Portfolio Trust, LLC				
Eldridge CILP Funding, LLC				
EISCP Co-Invest Holdings, LLC	27-1973901			
Morningside Portfolio Trust, LLC	27-1973901			
Eldridge Route Funding, LLC				
Carlton Portfolio Trust, LLC				
Eldridge SpotOn Funding, LLC	27-1973901			
Eldridge ROS Holdings LLC				
Eldridge Koho Funding, LLC				
EKW Holdings V LLC				
Eldridge Fevo Funding, LLC	27-1973901			
Eldridge Util Holdings, LLC				
Grove Lane Portfolio Trust, LLC				
Eldridge Odyssey Holdings, LLC				
Eldridge Accelerant Funding, LLC				
NPK Holdings LLC				
NHNO Holdings LLC	27-1973901			
LSB Funding LLC	27-1973901			
LSB Industries, Inc.				
LSB Chemical L.L.C.	27-1973901			

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

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NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
Cherokee Nitrogen L.L.C.				
El Dorado Chemical Company				
Chemex I Corp.				
El Dorado Ammonia L.L.C.				
EDC Ag Products Company L.L.C.				
Pryor Chemical Company				
El Dorado Nitrogen L.L.C.				
Trison Construction, Inc.				
Oakridge Portfolio Trust, LLC				
Eldridge PayActiv Holdings LLC	27-1973901			
Eldridge Snap! Holdings LLC	27-1973901			
Eldridge Lynx Funding LLC				
Edgewood Portfolio Trust, LLC				
Eldridge PayActiv Holdings LLC				
Eldridge LC Funding LLC				
Eldridge Clearcover Holdings LLC				
Eldridge Mojo Funding, LLC	27-1973901			
Epic Preferred Holdings LLC				
Madison Portfolio Trust, LLC				
Eldridge PayActiv Holdings LLC				
Epic Preferred Holdings LLC				
Eldridge Powerboard Holdings LLC				
Eldridge HIFI Funding, LLC				
Eldridge Cloudframe Holdings LLC				
Eldridge MasterClass Holdings LLC	27-1973901			
Armstrong Portfolio Trust, LLC				
Eldridge RBUSA Holdings LLC	27-1973901			
Eldridge Laylo Holdings LLC	27-1973901			
Eldridge MetroTech Holdings, LLC	27-1973901			
Eldridge TTV VI Funding, LLC				
Eldridge CRB Funding, LLC				
Eldridge Cobalt Funding, LLC	27-1973901			
Eldridge RDCP II Holdings, LLC	27-1973901			
Eldridge Truebill Funding, LLC				
Eldridge DK Holdings, LLC	27-1973901			
Primrose Portfolio Trust, LLC	27-1973901			
EISCP Co-Invest Holdings, LLC	27-1973901			
Eldridge LPC Funding, LLC	27-1973901			
Eldridge Buckle Funding, LLC	27-1973901			

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NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
	27-1973901			
Eldridge SkyHive Holdings LLC	27-1973901			
Bedford Portfolio Trust, LLC	27-1973901			
EISCP Co-Invest Holdings, LLC	27-1973901			
Eldridge IE Funding LLC	27-1973901			
Eldridge Viral Nation Holdings LLC	27-1973901			
Eldridge Viral Nation Purchaseco Ltd.	27-1973901			
Viral Nation, Inc.				
Eldridge VM Holdings LLC	27-1973901			
Eldridge Netomi Holdings LLC				
Eldridge Qloo Holdings LLC				
Pinecrest Portfolio Trust, LLC	27-1973901			
Eldridge S3-R Holdings LLC	27-1973901			
Eldridge SCOF II Holdings LLC	27-1973901			
Eldridge IE Funding LLC	27-1973901			
Eldridge CVPF II Holdings, LLC	27-1973901			
Eldridge SamCart Funding, LLC	27-1973901			
Ruby Portfolio Trust, LLC	27-1973901			
Eldridge ACZ Funding, LLC	27-1973901			
Eldridge Dayglo Funding, LLC	27-1973901			
Eldridge HNSF V Holdings, LLC	27-1973901			
Eldridge HBF II Holdings, LLC	27-1973901			
Eldridge HSCMV 2 Holdings LLC	27-1973901			
Eldridge SCH-S Holdings LLC	27-1973901			
Eldridge SMH Co-Invest Holdings LLC	27-1973901			
Vista Portfolio Trust, LLC				
Eldridge OOSTO Holdings, LLC	27-1973901			
Eldridge PVIII Holdings LLC	27-1973901			
Eldridge SLCF IV Holdings LLC	27-1973901			
Eldridge TTV-GL Holdings LLC	27-1973901			
Eldridge Clearcover Holdings LLC				
Eldridge DK Holdings, LLC	27-1973901			
Eldridge Homodeus Funding LLC	27-1973901			
Eldridge DBDK Funding, LLC	27-1973901			
Eldridge PCH Holdings, LLC	27-1973901			
PrescientCo Holdings, LLC				
EKW Holdings LLC	27-1973901			
KWSB Real Estate Venture I, LLC				
Eldridge ARK Crypto US Fund Holdings LLC				
Bruce Park Portfolio Trust, LLC				

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NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
Eldridge Digital Asset Holdings, LLC	27-1973901			
Eldridge Ediphy Holdings, LLC				
ARK PIPE Fund I, LLC				
Eldridge Resilience Holdings LLC				
Eldridge DK Holdings LLC				
Eldridge goPuff Holdings LLC				
Eldridge Datamirr Holdings LLC				
Maple Portfolio Trust, LLC				
Eldridge PayActiv Holdings LLC				
Eldridge Unqork Holdings LLC				
Eldridge Gizer Funding LLC				
Gizer Inc.				
Eldridge DTS Funding, LLC				
Eldridge Blockchain.com Funding LLC				
Eldridge Cutover Holdings LLC				
Eldridge PPRO Holdings LLC				
Eldridge Stash Funding LLC				
Eldridge Tripledote Holdings LLC				
Eldridge Equipment Finance LLC				
Three L Finance Holdings, LLC	27-1973901			
Stonebriar Holdings LLC	27-1973901			
Stonebriar Finance Holdings LLC	98-1249436			
SCF Preferred Equity, LLC				
SCF Funding LLC				
SCF Rail Leasing LLC				
SCF Servicing Company LLC				
Stonebriar IFH LLC				
Stonebriar Commercial Finance Canada Inc.				
SCF Canada 2019-2 GP Ltd.				
SCF Equipment Leasing Canada 2019-2 Limited Partnership				
SCF Canada 2020 GP Ltd.				
SCF Equipment Leasing Canada 2020-1 Limited Partnership				
SCF Canada 2021 GP Ltd.				
SCF Equipment Leasing Canada 2021-1 Limited Partnership				
SCF Canada Revolver GP Ltd.				
SCF Revolver Canada Limited Partnership				
SCF Canada 2022 GP Ltd.				
SCF Equipment Leasing Canada 2022-2 Limited Partnership				
SCF Canada 2022-2 GP Ltd.				
SCF Canada 2022-2 GP Ltd.				
SCF Canada 2022-2 GP Ltd.				
SCF Canada 2022-2 GP Ltd.				

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PART 1 - ORGANIZATIONAL CHART

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
SCF Canada 2023-1 GP Ltd. SCF Equipment Leasing Canada 2023-1 Limited Partnership Stonebriar Commercial Finance LLC	61-1756749			
SCF 1324-01MB LLC				
SCF 1343-01M LLC				
SCF 1358-001A LLC				
SCF 1322SL LLC				
SCF 1337BCB LLC				
SCF 115H LLC				
SCF 1341UL LLC				
SCF MRL Subsidiary LLC	81-1649757			
SCF Revolver 2018-1 LLC				
SCF Equipment Leasing 2019-2 LLC				
SCF Equipment Leasing 2020-1 LLC	85-2340702			
SCF Equipment Leasing 2021-1 LLC				
SCF Equipment Leasing 2021-1 LLC				
SCF Equipment Leasing 2022-2 LLC				
SCF Aviation Capital LLC				
FX Notes LLC	92-3696793			
Culper211 LLC	88-3764229			
FX Leasing, LLC				
SCF Maverick LLC				
SCF Goose LLC				
SCF Merlin LLC				
SCF FW Issuer LLC				
SCF NBL LLC				
Palmer Portfolio Trust, LLC				
Eldridge CIC Holdings LLC	27-1973901			
Eldridge IPS Holdings, LLC	27-1973901			
Eldridge PIPE Holdings II, LLC	27-1973901			
Eldridge goPuff Holdings LLC				
Aurify Brands, LLC				
Aurify Brands Management, LLC				
Sesame Marketplace, Inc.				
ABM JG Greenwich, LLC				
Meez Culinary Solutions, Inc.				
Meez Culinary Solutions, Inc.				
Convive Brands, LLC				
LPQ USA, LLC				

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PART 1 - ORGANIZATIONAL CHART

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
APQ Bleecker NY, LLC				
MK Debt, LLC				
MK USA, LLC				
MPQ 1377 Sixth Avenue, LLC				
MPQ 1400 Broadway, LLC				
MPQ 1535 Third Avenue LLC				
MPQ 1800 Broadway, LLC				
MPQ 2161 Broadway, LLC				
MPQ 339 Seventh Avenue, LLC				
MPQ 370 Lexington, LLC				
MPQ 400 Fifth Avenue, LLC				
MPQ 685 Third Avenue, LLC				
MPQ 688 Bronx HoldCo, LLC				
688 Bronx Commissary, LLC				
MPQ 921 Broadway, LLC				
MPQ Bronx Commissary, LLC				
APQ 33 Street Bakery NY, LLC				
APQ 33 Bakery Annex NY, LLC				
APQ Verdi Park NY, LLC				
APQ 1131 Madison Avenue NY, LLC				
APQ First Avenue NY, LLC				
APQ Lincoln Square NY, LLC				
APQ Bryant Park NY, LLC				
APQ Bryant Park Kiosk NY, LLC				
APQ Tribeca NY, LLC				
APQ Mineral Springs NY, LLC				
APQ Carnegie Hill NY, LLC				
APQ Grand Central West NY, LLC				
APQ 1399 Madison NY, LLC				
APQ 1592 First Avenue NY, LLC				
APQ E65 NY, LLC				
APQ Garden City NY, LLC				
APQ 85 Broad NY, LLC				
APQ Sailboat Pond NY, LLC				
LPQ Sailboat Pond, Inc.				
APQ South End Avenue NY, LLC				
APQ Florence Bakery Annex CA, LLC				
APQ Beverly Hills CA, LLC				
APQ Studio City CA, LLC				

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NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
LB 148 Madison, LLC				
LB W50, LLC				
LB Sub W50, LLC				
LB Westchester, LLC				
LB Bryant Park, LLC				
LB Newport Center, LLC				
LB 125 Park, LLC				
LB Westport, LLC				
Melt Shop, LLC				
MS Special Events, LLC				
MS W50, LLC				
MS Sub W50, LLC				
MS W26, LLC				
MS 111 Fulton, LLC				
MS W52, LLC				
MS Roosevelt Field, LLC				
Melt Shop Enterprises, LLC				
MS Westchester, LLC				
MS Staten Island, LLC				
MS Smith Haven, LLC				
MS Menlo Park, LLC				
MS Marketing Fund, LLC				
Note Funding 1892-2, LLC	46-5644928			
Eldridge RBUSA Holdings LLC	27-1973901			
Canon Portfolio Trust, LLC	46-5763390			
Eldridge OOSTO Holdings, LLC	27-1973901			
Eldridge RBUSA Holdings LLC	27-1973901			
Eldridge EVE Holdings LLC	27-1973901			
Eldridge Fulwell 73 Holdings LLC	27-1973901			
Eldridge Kindbody Holdings LLC	27-1973901			
Eldridge DPL Holdings LLC	27-1973901			
Eldridge PayActiv Holdings LLC				
Eldridge Happy Money Funding LLC				
Eldridge Welthy Funding LLC				
Renegade Brands USA, INC.				
Steamboat Portfolio Trust, LLC	27-1973901			
Eldridge RBUSA Holdings LLC	27-1973901			
Eldridge C9E Holdings LLC	27-1973901			
Eldridge SMT Holdings LLC	27-1973901			

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NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
Eldridge PIPE Holdings II, LLC	27-1973901			
Eldridge PIPE Holdings, LLC				
Eldridge Bitkraft Funding LLC				
PrescientCo Holdings, LLC	27-1973901			
PrescientCo LLC				
Eldridge Alpaca Funding, LLC				
Eldridge DK Holdings LLC	27-1973901			
Eldridge DK, LLC				
Eldridge Esports One Funding LLC				
Sports Media Technology Corporation	27-1973901			
DS MB Holdings LLC				
Eldridge FEG Holdings				
Film Expo Group Holdings LLC	27-1973901			
Film Expo Group LLC				
Film Expo Group Intermediate Holdings, LLC				
Eldridge SLG Holdings, LLC	27-1973901			
Wanamaker Portfolio Trust, LLC				
Eldridge RBUSA Holdings LLC				
Eldridge RDE Holdings, LLC	27-1973901			
Eldridge 4AIR Holdings LLC				
4AIR, LLC				
Eldridge Equine Holdings LLC	27-1973901			
Eldridge Blink Holdings LLC				
Eldridge TF Holdings LLC				
Eldridge Tuvoli Holdings LLC	27-1973901			
Tuvoli Holdings, LLC				
Eldridge Equine II Holdings LLC				
Eldridge Pixion Funding LLC	27-1973901			
Pixion Games Limited				
Eldridge Diplomat Holdings, LLC				
CIBH Holdings LLC	27-1973901			
Fevo, Inc.				
Fevo Czech s.r.o.				
Fevo d.o.o. Beograd	27-1973901			
G-Form, LLC				
EKW Holdings II LLC				
KWSB Real Estate Venture II, LLC	27-1973901			
EKW Holdings III LLC				
KWSB Real Estate Venture III, LLC				

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NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
EKW Holdings IV LLC				
└ KWSB Real Estate Venture IV, LLC				
Eldridge Gaming 247 Funding LLC				
└ Gaming 247, Inc.				
└ Venn Studios LLC				
└ Venn Records LLC				
└ Venn Music Publishing, LLC				
Eldridge Esports Funding II LLC				
Eldridge DMO, LLC				
CardCash Holdings, LLC				
MF Master Seed Co., LLC	27-1973901			
└ MF Seed Co, LLC	27-1973901			
Putnam Asset Holdings, LLC				
└ Eldridge SCH-P Holdings LLC	27-1973901			
Eldridge QuantaDT Holdings LLC	27-1973901			
Epic Preferred Holdings LLC	27-1973901			
└ Epic Preferred, LLC				
└ Flexjet, Inc.				
└ Tuvoli Holdings, LLC				
Eldridge KRNL Funding LLC				
Aurify Brands, LLC				
Trigger Investco, LLC				
└ Trigger Media Group, LLC	45-2869667			
Mayfair Portfolio Trust, LLC				
└ Eldridge Ballotready Holdings LLC	27-1973901			
Eldridge HIP I-15 Holdings LLC	27-1973901			
Eldridge HIP Riverport Holdings LLC	27-1973901			
Eldridge SCH Holdings LLC	27-1973901			
Eldridge Gamma Holdings, LLC	27-1973901			
PrescientCo Holdings, LLC	27-1973901			
Epic Preferred Holdings LLC	27-1973901			
Donkey Elephant Productions, LLC				
Eldridge G-Form Holdings LLC				
└ G-Form Incentive Plan, LLC				
Eldridge HIP Ventures, LLC				
Eldridge VS, LLC				
└ Volo Sicuro, LLC				
Eldridge DK II, LLC				
100 N. Crescent Holdings LLC	27-1973901			

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NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
100 N. Crescent LLC	27-1973901			
Eldridge E&D RE Holdings LLC				
Mason Portfolio Trust, LLC				
Eldridge SCPH Investor LLC	92-1494980			
Eldridge SCPH, LLC				
Eldridge 625 Broadway, LLC				
Eldridge ELO Funding LLC				
Elo Entertainment Inc.				
Eldridge Truebill Funding, LLC				
Truebill, Inc.				
Eldridge PayActiv Holdings LLC				
PayActiv, Inc.				
CI BH Holdings II LLC	27-1973901			
SBC Civic Center LLC				
9350 Civic Center JV, LLC				
9350 Civic Center Drive, LLC	27-1973901			
Elliott Bay Parent LLC				
Arch Portfolio Trust, LLC				
Eldridge DPL Holdings LLC	27-1973901			
DPL Financial Partners, LLC				
Eldridge Kamerra Funding, LLC				
Eldridge PIPE Holdings II, LLC	27-1973901			
Epic Preferred Holdings LLC				
Eldridge 17th Street Holdings LLC				
ECD Brands Holdings LLC				
EC 17th Street Holdings LLC				
EC 17th Street MezzCo LLC				
Beach Hotel Associates LLC				
Aurify Brands, LLC				
Sensory Impact Group, LLC				
Thirteenth Floor Entertainment Group, LLC	82-1663469			
TFEG OW JV, LLC				
13FEG IP, LLC				
13FEG Ops, LLC	82-1795667			
Great Room Escape, LLC				
GRE Houston, LLC				
GRE Jacksonville, LLC	82-1669282			
GRE Columbus, LLC				
GRE Nashville, LLC				
	47-3751022			
	82-2889149			
	84-3043730			
	82-5312313			
	83-3326476			

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NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
	GRE Tempe, LLC	82-5157526		
	GRE Denver, LLC	82-5157678		
	GRE Austin, LLC	82-5157777		
	GRE San Antonio, LLC	82-5173684		
	GRE Chicago, LLC	82-5173767		
	GRE Cleveland, LLC	82-5173890		
	GRE Dallas, LLC	82-5173988		
	GRE Cincinnati, LLC	82-5174161		
	13 FEG Haunted Holdings, LLC	82-5139988		
	TFEG ABG LA JV, LLC			
	13FEG Haunted Prison, LLC	87-1211455		
	13FEG Immersive Theater, LLC	87-1237697		
	House of Torment LLC	27-1943988		
	Sunset Screams LLC	27-2290258		
	North City Screams LLC	47-3113827		
	Asylum Holdings, LLC	46-4535833		
	13th Floor Denver Holdings, LLC	46-5576805		
	Desert Screams LLC	27-4739264		
	Fear Farm Holdings, LLC	46-4861913		
	Windy Screams LLC	46-4869025		
	Terror on the Fox Holdings, LLC	81-2250895		
	13FEG LA Holdings, LLC	82-4209231		
	Nightmare Holdings, LLC	82-4373523		
	Nashville Nightmare, LLC	47-4351579		
	Priest Lake Haunted Woods, LLC	81-5330841		
	13 FEG New Orleans, LLC	82-5140626		
	13 FEG Columbus Holdings, LLC	82-5157321		
	13FEG Jacksonville Holdings, LLC	82-5157445		
	13FEG Houston Holdings, LLC	84-2284917		
	13 FEG Touring Events, LLC	82-5141772		
	Apocalypse Events LLC	47-1195281		
	Denver Zombie Crawl LLC	81-4056054		
	Massive Noise Holdings, LLC	82-5140868		
	Massive Noise LLC	81-1547686		
	13 FEG Asset Production, LLC	82-5141642		
	13 FEG Alamo Production, LLC	82-5197382		
	Pumpkin Fest Holdings, LLC	82-4321171		
	Glow Holdings, LLC	82-4342175		
	EACS II, LLC			

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NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
EACS LLC				
EBBH, LLC				
Eldridge BB Holdings, LLC				
Eldridge BBLP, LLC				
Blackbrook Capital (Europe) LP				
Blackbrook Capital (Europe) GP, LLC				
Blackbrook Capital (Europe) LP				
Blackbrook Capital (Europe) SARL				
Blackbrook Property Holdings SARL				
Blackbrook Capital (Europe) Limited				
Blackbrook Capital (Europe) Carry LP				
Eldridge FS Holdings, LLC				
Eldridge CGCI, LLC				
Eldridge CG Holdings LLC				
Eldridge CG Holdings LLC				
Capital Integration Systems LLC				
CAIS Capital LLC				
CAIS Insurance Solutions LLC				
CAIS Millennium USA Commitment Fund LLC				
CAIS Millennium Intl. Commitment Fund Ltd.				
CAIS Ares Senior Direct Lending II GP LLC				
CAIS Ares Senior Direct Lending II LP				
CM PEVF II GP LLC				
CAIS Mercer Private Equity Vintage Fund II LP				
CAIS Ares Senior Direct Lending II (TE) GP LLC				
CAIS Ares Senior Direct Lending II (TE) LP				
CAIS KKR Asset Based Finance Partners Access Fund GP LLC				
CAIS KKR Asset Based Finance Partners Access Fund, LP				
CAIS KKR Asset Based Finance Partners Offshore Access Fund, LP				
CAIS Access Fund - Asia Fund IV GP LLC				
CAIS Access Fund - Asia Fund IV LP				
CAIS Access Fund - BCRE I GP LLC				
CAIS Access Fund - BCRE I LP				
CAIS Access Fund - BCRE II GP LLC				
CAIS Access Fund - BCRE II LP				
CAIS Access Fund - MMC 2018 GP LLC				
CAIS Access Fund - MMC 2018 (Offshore) LP				
CAIS Access Fund - MMC 2018 LP				
CAIS Apollo HV Access Fund GP LLC				

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NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
CAIS Apollo Hybrid Value Access Fund LP				
CAIS BC Fund XIII, GP LLC				
CAIS BC Fund XIII, LP				
CAIS Blackstone Growth GP LLC				
CAIS Blackstone Growth LP				
CAIS Blackstone TAS V GP LLC				
CAIS Blackstone TAS V LP				
CAIS Blackstone TAS VI GP LLC				
CAIS Blackstone TAS VI LP				
CAIS Carlyle Direct Access GP LLC				
CAIS Carlyle Direct Access LP				
CAIS Carlyle Renewable and Sustainable Energy Fund GP LLC				
CAIS Carlyle Renewable and Sustainable Energy Fund LP				
CAIS Crawford Lake Fund Ltd.				
CAIS DES Composite Fund LLC				
CAIS DES Oculus LLC				
CAIS DES Oculus Ltd.				
CAIS Financial Credit Investment IV Access Fund GP LLC				
CAIS Financial Credit Investment IV Access Fund LP				
CAIS ICG Strategic Equity III GP LLC				
CAIS ICG Strategic Equity III LP				
CAIS ICG Strategic Equity IV GP LLC				
CAIS ICG Strategic Equity IV LP				
CAIS Millennium Intl. Ltd.				
CAIS Millennium USA LLC				
CAIS Sculptor Master Fund LLC				
CAIS Sculptor Master Fund Ltd.				
CAIS Paloma International Ltd.				
CAIS Paloma Partners LLC				
CAIS Third Point Offshore Fund Ltd.				
CAIS Third Point Partners LLC				
CM PEVF I GP LLC				
CAIS Mercer Private Equity Vintage Fund (TE) I LP				
CAIS Mercer Private Equity Vintage Fund I LP				
CAIS Adams Street Private Income Fund LLC				
CAIS Carlyle Realty Partners IX Access Fund GP LLC				
CAIS Carlyle Realty Partners IX Access Fund LP				
CAIS Blackstone Tactical Opportunities Fund IV GP LLC				
CAIS Blackstone Tactical Opportunities Fund IV LP				

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NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
CAIS SL Alpine II, GP LLC				
┆ CAIS SL Alpine II, LP				
CAIS Apollo Infrastructure Opportunities II Access Fund GP LLC				
┆ CAIS Apollo Infrastructure Opportunities II Access Fund LP				
CAIS BTAS VIII Access Fund GP LLC				
┆ CAIS BTAS VIII Access Fund, LP				
CAIS Carlyle Direct Access II GP LLC				
┆ CAIS Carlyle Direct Access II LP				
CAIS Alkeon Innovation Private Series II GP LLC				
┆ CAIS Alkeon Innovation Private Series II LP				
CAIS TCG Private Equity 2022 GP LLC				
┆ TCG Private Equity 2022, L.P.				
CAIS Private Equity Core I GP LLC				
┆ CAIS Private Equity Core I, L.P.				
CAIS Avenue Venture Opportunities Fund II GP LLC				
┆ CAIS Avenue Venture Opportunities Fund II, L.P.				
CAIS HPS Strategic Investment Partners V GP LLC				
┆ CAIS HPS Strategic Investment Partners V, L.P.				
CAIS Apollo Investment Fund X GP LLC				
┆ CAIS Apollo Investment Fund X, LP				
CAIS ICGSEIV Offshore GP LLC				
┆ CAIS ICGSEIV Offshore, L.P.				
CAIS Bridge Net Lease Income Fund GP LLC				
┆ CAIS Bridge Net Lease Income Fund, L.P.				
CAIS BlackRock Impact Opportunities GP LLC				
┆ BlackRock Impact Opportunities (CAIS), L.P.				
CAIS Apollo Investment Fund X Offshore GP LLC				
┆ CAIS Apollo Investment Fund X Offshore, LP				
CAIS Commerce Street Private Credit Fund I GP LLC				
┆ Commerce Street Private Credit Fund I, L.P.				
CAIS Commerce Street Private Equity Fund I GP LLC				
┆ Commerce Street Private Equity Fund I, L.P.				
CAIS SSA Strategic Partners LLC				
CM PEVF III GP LLC				
┆ CAIS Mercer Private Equity Vintage Fund III LP				
CAIS AltAlpha Vintage LLC				
┆ AltAlpha Vintage, L.P.				
CAIS WorldQuant Millennium SEALS Fund LLC				
CAIS WorldQuant Millennium SEALS Offshore Fund Ltd.				

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NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
SFG Multi-Strategy Fund GP LLC				
┆ SFG Multi-Strategy Fund, L.P.				
CAIS Apollo Aligned Alternatives Offshore Fund Ltd.				
CAIS Apollo Aligned Alternatives Fund (TE) LLC				
CAIS Warburg Pincus Global Growth (Fund XIV) GP LLC				
┆ CAIS Warburg Pincus Global Growth (Fund XIV) , L.P.				
CAIS Strategic Investors Fund XI GP LLC				
┆ CAIS Strategic Investors Fund XI, L.P.				
CAIS Vista Equity Partners Fund VIII GP LLC				
┆ CAIS Vista Equity Partners Fund VIII, L.P.				
CAIS Crow Holdings Fund X GP LLC				
┆ CAIS Crow Holdings Fund X, L.P.				
CAIS BSP SSP II GP LLC				
┆ CAIS BSP SSP II, L.P.				
CAIS Reverence Partners Opportunities Fund V (PE Fund III) GP LLC				
┆ CAIS Reverence Partners Opportunities Fund V (PE Fund III) L.P.				
CAIS Reverence Capital Partners Credit Opportunities Fund II GP LLC				
┆ CAIS Reverence Capital Partners Credit Opportunities Fund II, L.P.				
CAIS ICG Strategic Equity V GP LLC				
┆ CAIS ICG Strategic Equity V, L.P.				
CAIS Monroe PCF V (Onshore) GP LLC				
┆ CAIS Monroe PCF V (Onshore), L.P.				
CAIS Apollo Debt Solutions BDC Offshore Fund Ltd.				
CM PEVF IV GP LLC				
┆ CAIS Mercer Private Equity Vintage Fund IV LP				
CAIS Ares Senior Direct Lending III GP LLC				
┆ CAIS Ares Senior Direct Lending III, L.P.				
CAIS Davidson Kempner Partners Fund LLC				
CAIS Vista Equity Partners Fund VIII Offshore GP LLC				
┆ CAIS Vista Equity Partners Fund VIII Offshore, L.P.				
CAIS ICGSEV Offshore GP LLC				
┆ CAIS ICGSEV Offshore, L.P.				
CAIS Apollo S3 Equity & Hybrid Solutions Fund GP LLC				
┆ CAIS Apollo S3 Equity & Hybrid Solutions Fund, L.P.				
CAIS Apollo S3 Equity & Hybrid Solutions Fund (TE) GP LLC				
┆ CAIS Apollo S3 Equity & Hybrid Solutions Fund (TE), L.P.				
Procyon Vintage I GP LLC				
┆ Procyon Vintage I, L.P.				
Procyon Evergreen I GP LLC				

STATEMENT AS OF December 31, 2023 OF THE Security Benefit Life Insurance Company

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

PART 1 - ORGANIZATIONAL CHART

[illegible]

STATEMENT AS OF December 31, 2023 OF THE Security Benefit Life Insurance Company

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
HME Holdings, LLC				
Eldridge Globes Holdings, LLC				
Eldridge Globes, LLC				
Eldridge IP Holdings II LLC				
Eldridge IP Holdings LLC	27-1973901			
Asbury Boss, LLC	27-1973901			
Somebody Told Me, LLC	27-1973901			
Ausenco Funding, LLC				
Ausenco Holdings, LLC	27-1973901			
Ausenco Bidco, LLC				
Field Point Portfolio Trust, LLC				
Soundview Portfolio Trust, LLC				
Eldridge Capital Management GP, LLC				
Eldridge Capital Management, LP				
Eldridge Capital Management Services, LLC				
Eldridge Ausenco Holdings, LLC	27-1973901			
Eldridge GP 1 SEF Holdings, LLC	27-1973901			
Eldridge NFG Holdings, LLC	27-1973901			
Eldridge EA Holdings, LLC				
Tuvoli Holdings, LLC				
Tuvoli, LLC				
Everest Fuel Management, LLC				
Tuvoli Canada, Inc.				
Flexjet, Inc.				
Epic Aero, Inc.				
One Sky Flight Holdings, LLC				
One Sky Flight, LLC				
FXSolutions, LLC				
Fairgrave Omie, LLC				
AOG, LLC				
Constant Aviation, LLC				
Corporate Wings Technical Services LLC				
Nextant Sales, LLC				
Nextant Aerospace, LLC				
JetCorp Technical Services, LLC				
Flexjet Vertical Lift, LLC				
Associated Aircraft Group, LLC				
Flexjet Limited				
Volare Acquisitions, Limited				

STATEMENT AS OF December 31, 2023 OF THE Security Benefit Life Insurance Company

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
WWB Holdings, LLC WWB Holdings II, LLC Wildwood Portfolio Trust, LLC	47-2491512			

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
00000	SBL Holdings GRP	00000					Todd L. Boehly, Individual		U/P				Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Anthony D. Minella, Individual		N/A				Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Echidna Capital LLC	DE	N/A	Anthony D. Minella, Individual	Ownership	70.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Eldridge Industries, LLC	DE	N/A	Echidna Capital LLC	Other		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					TLB-GBM, LLC	DE	N/A	Todd L. Boehly, Individual	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					NZC Capital LLC	DE	U/P	Todd L. Boehly, Individual	Ownership	89.8	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					SBT Investors LLC	DE	U/P	NZC Capital LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Eldridge Industries, LLC	DE	U/P	SBT Investors, LLC	Ownership	87.5	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1974054				Eldridge SBC Holdings LLC	DE	U/P	Eldridge Industries, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	48-1202239				Security Benefit Corporation	KS	U/P	Eldridge SBC Holdings LLC	Ownership	99.8	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	47-1625121				Services, LLC	KS	N/A	Security Benefit Corporation	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	47-2425642				SBL Holdings, Inc.	KS	U/P	Security Benefit Corporation	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					HMW Investors, LLC	KS	N/A	SBL Holdings, Inc.	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Everly Holdings, LLC	DE	N/A	SBL Holdings, Inc.	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Everly, LLC	KS	N/A	Everly Holdings, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Everly Incentive Plan, LLC	DE	N/A	Everly Holdings, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	97241	47-0648948				Everly Life Insurance Company	MT	JA	Everly Holdings, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	45-4662966				Genessee Insurance Agency, LLC	DE	N/A	SBL Holdings, Inc.	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CF-G Funding, LLC	DE	N/A	Genessee Insurance Agency, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	47-1917571				CF-G Funding II, LLC	DE	N/A	Genessee Insurance Agency, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	47-1922620				CF-G Funding III, LLC	DE	N/A	Genessee Insurance Agency, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	46-3661691				Dunbarre Insurance Agency, LLC	DE	N/A	SBL Holdings, Inc.	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					DNBR Funding, LLC	KS	N/A	Dunbarre Insurance Agency, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	46-3661691				DNBR Funding II, LLC	DE	N/A	Dunbarre Insurance Agency, LLC	Ownership	100.0	Todd L. Boehly	NO	
04890	SBL Holdings GRP	60084	13-3797548				First Security Benefit Life Insurance and Annuity Company of New York	NY	JA	SBL Holdings, Inc.	Ownership	100.0	Todd L. Boehly	NO	
04890	SBL Holdings GRP	68675	48-0409770				Security Benefit Life Insurance Company	KS	RE	Security Benefit Life Insurance Company	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					SB ISH LLC	DE	N/A	Security Benefit Life Insurance Company	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	48-0409770				SecBen GBM Investco, LLC	DE	N/A	Security Benefit Life Insurance Company	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	48-6104423		0000200684		Security Distributors, LLC	KS	N/A	Security Benefit Life Insurance Company	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	35-2471241				SAILES 2, LLC	DE	N/A	Security Benefit Life Insurance Company	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Topeka Grand Hotels, LLC	DE	N/A	Security Benefit Life Insurance Company	Ownership	37.0	Todd L. Boehly	NO	

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
00000	SBL Holdings GRP	00000					IDF V, LLC	DE	N/A	Security Benefit Life Insurance Company	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					IDF VI, LLC	DE	N/A	Security Benefit Life Insurance Company	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	16485	83-2872065				Sixth Avenue Reinsurance Company	VT	JA	Security Benefit Life Insurance Company	Ownership	100.0	Todd L. Boehly	YES	
00000	SBL Holdings GRP	00000					SB IIS Co LLC	DE	N/A	Security Benefit Life Insurance Company	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Bentley Park, LLC	DE	N/A	Security Benefit Life Insurance Company	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Hawk Trail, LLC	DE	N/A	Security Benefit Life Insurance Company	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					SB Restructured Asset, LLC	DE	N/A	Hawk Trail, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					SSVP Capital, LLC	KS	N/A	Hawk Trail, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Pinckney Holdings, LLC	DE	N/A	Insurance Company	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Coronado Heights, LLC	KS	N/A	Security Benefit Life Insurance Company	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Chisholm Trail, LLC	KS	N/A	Security Benefit Life Insurance Company	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Shamrock Valley, LLC	KS	N/A	Insurance Company	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Monarch Field, LLC	KS	N/A	Security Benefit Life Insurance Company	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Triple8, LLC	KS	N/A	Security Benefit Life Insurance Company	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Earhart Capital, LLC	KS	N/A	Triple8, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Ripley Park, LLC	DE	N/A	Security Benefit Life Insurance Company	Ownership	70.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					FHI Investor, LLC	DE	N/A	Security Benefit Life Insurance Company	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					FHI Holdings LLC	DE	N/A	FHI Investor, LLC	Ownership	50.1	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Security Financial Resources, Inc.	KS	N/A	SBL Holdings, Inc.	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					SB Corporate Funding LLC	DE	N/A	Security Benefit Corporation	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Dornwood Park LLC	DE	N/A	Security Benefit Corporation	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	46-2647722				MAG Finance, LLC	KS	N/A	Dornwood Park, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Galinda Park, LLC	DE	N/A	Security Benefit Corporation	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Ivory Fort, LLC	KS	N/A	Security Benefit Corporation	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Kaw Valley Capital, LLC	DE	N/A	Security Benefit Corporation	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Sherwood Park, Inc.	KS	N/A	Security Benefit Corporation	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	87-4075151				Dayton Funding II, LLC	DE	N/A	Security Benefit Corporation	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	87-4075151				Dayton Funding, LLC	DE	N/A	Sherwood Park, Inc.	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Brook Creek Portfolio Trust, LLC	DE	N/A	Dayton Funding II, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	87-4075151				Windsor Portfolio Trust, LLC	DE	N/A	Dayton Funding, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	87-4075151				Tamarack Portfolio Trust, LLC	DE	N/A	Dayton Funding, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Big Springs, LLC	KS	N/A	Dayton Funding, LLC	Ownership	100.0	Todd L. Boehly	NO	

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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00000	SBL Holdings GRP	00000					Flexjet , Inc.	DE	N/A	Big Springs, LLC	Ownership	5.6	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	87-4075151				Cyrus Portfolio Trust, LLC	DE	N/A	Dayton Funding, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	87-4075151				Deer Creek Portfolio Trust, LLC	DE	N/A	Dayton Funding, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	87-4075151				Gladstone Portfolio Trust, LLC	DE	N/A	Dayton Funding, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	87-4075151				Epic Preferred Holdings II LLC	DE	N/A	Gladstone Portfolio Trust, LLC	Ownership	1.7	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	87-4075151				Eldridge HI Funding, LLC	DE	N/A	Gladstone Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	87-4075151				Eldridge Clark Funding, LLC	DE	N/A	Gladstone Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	87-4075151				Eldridge Stucki Holdings, LLC	DE	N/A	Gladstone Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	87-4075151				Merriam Portfolio Trust, LLC	DE	N/A	Dayton Funding, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	87-4075151				PG Senior Loan Fund VIII Issuer, LLC	DE	N/A	Merriam Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	87-4075151				Parkville Portfolio Trust, LLC	DE	N/A	Dayton Funding, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	87-4075151				Eldridge DBZ Holdings, LLC	DE	N/A	Parkville Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	87-4075151				Eldridge CIREF Holdings, LLC	DE	N/A	Parkville Portfolio Trust, LLC	Ownership	99.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	87-4075151				Lenox Portfolio Trust, LLC	DE	N/A	Dayton Funding, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	87-4075151				Meadowark Funding LLC	KS	N/A	Dayton Funding, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	87-4075151				Brookville Industries, LLC	KS	N/A	Dayton Funding, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	87-4075151				Epic Preferred Holdings II LLC	DE	N/A	Brookville Industries, LLC	Ownership	10.8	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	87-4075151				Potwin Place, LLC	KS	N/A	Dayton Funding, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	87-4075151				Eldridge SHDG Holdings LLC	DE	N/A	Potwin Place, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	87-4075151				Eldridge SFLY Funding, LLC	DE	N/A	Potwin Place, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	87-4075151				Hil Icrest Holdings, LLC	KS	N/A	Dayton Funding, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	87-4075151				Epic Preferred Holdings II LLC	DE	N/A	Hil Icrest Holdings, LLC	Ownership	13.7	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	87-4075151				Holiday Park, LLC	KS	N/A	Dayton Funding, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	87-4075151				Eldridge Scopely Holdings LLC	DE	N/A	Holiday Park, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	87-4075151				Ozawkie LLC	KS	N/A	Dayton Funding, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	87-4075151				Collins Park, LLC	KS	N/A	Dayton Funding, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	87-4075151				Eldridge CIREF Holdings, LLC	DE	N/A	Collins Park, LLC	Ownership	1.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	87-4075151				Eldridge CEC Funding, LLC	DE	N/A	Collins Park, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	87-4075151				Jefferson Square 1892, LLC	DE	N/A	Dayton Funding, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	87-4075151				Eldridge SCPH Investor II LLC	DE	N/A	Jefferson Square 1892, LLC	Ownership	46.9	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	92-1494980				Eldridge SCPH, LLC	DE	N/A	Eldridge SCPH Investor II LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	87-4075151				Jefferson HSCM Holdings, LLC	DE	N/A	Jefferson Square 1892, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	87-4075151				PD Holdings LLC	DE	N/A	Jefferson Square 1892, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	87-4075151				Eldridge HCC Investor LLC	DE	N/A	PD Holdings LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	87-4075151				Eldridge HCC, LLC	DE	N/A	PD Holdings LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	87-4075151				Epic Preferred Holdings II LLC	DE	N/A	PD Holdings LLC	Ownership	32.4	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	87-4075151				Flexjet , Inc.	DE	N/A	Epic Preferred Holdings II LLC	Ownership	7.4	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	87-4075151				Tuvoli Holdings, LLC	DE	N/A	Epic Preferred Holdings II LLC	Ownership	13.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	87-4075151				Monterey Portfolio Trust, LLC	DE	N/A	Dayton Funding, LLC	Ownership	100.0	Todd L. Boehly	NO	

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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00000	SBL Holdings GRP	00000	87-4075151				At las Funding, LLC	DE	N/A	Monterey Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	87-4075151				Epic Preferred Holdings II LLC	DE	N/A	Monterey Portfolio Trust, LLC	Ownership	12.5	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	87-4075151				Quinton Heights, LLC	KS	N/A	Dayton Funding, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	87-4075151				Epic Preferred Holdings II LLC	DE	N/A	Quinton Heights, LLC	Ownership	23.3	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	87-4075151				Ravenwood Portfolio Trust, LLC	DE	N/A	Dayton Funding, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	87-4075151				Epic Preferred Holdings II LLC	DE	N/A	Ravenwood Portfolio Trust, LLC	Ownership	5.6	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	00000				Aburndale, LLC	KS	N/A	Sherwood Park, Inc.	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	46-5651598				Banner Creek Bridge, LLC	KS	N/A	Sherwood Park, Inc.	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	00000				Dawn Acres V, LLC	DE	N/A	Sherwood Park, Inc.	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	00000				Free State Funding, LLC	KS	N/A	Sherwood Park, Inc.	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	00000				Garfield Park, LLC	KS	N/A	Sherwood Park, Inc.	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	00000				Maranon Senior Credit IV, LLC	KS	N/A	Sherwood Park, Inc.	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	00000				Ni codemus Place, LLC	KS	N/A	Sherwood Park, Inc.	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	00000				Pr inary Issue Anchor Separate								
00000	SBL Holdings GRP	00000	00000				Account LLC	DE	N/A	Sherwood Park, Inc.	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	00000				SCF SB Investor, LLC	KS	N/A	Sherwood Park, Inc.	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	00000				Shock Hill Field, LLC	KS	N/A	Sherwood Park, Inc.	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	00000				SRSB Credit Fund LLC	KS	N/A	Sherwood Park, Inc.	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	00000				SRSB OCF LLC	KS	N/A	Sherwood Park, Inc.	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	00000				Weary Blues Holdings, LLC	KS	N/A	Sherwood Park, Inc.	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	00000				1861 Capital, LLC	KS	N/A	Sherwood Park, Inc.	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	00000				Dawson 1967, LLC	KS	N/A	Sherwood Park, Inc.	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	00000				Maple Hill, LLC	KS	N/A	Sherwood Park, Inc.	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	00000				Red Sea 2022-1, LLC	KS	N/A	Sherwood Park, Inc.	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	00000				Tornado Digital, LLC	KS	N/A	Sherwood Park, Inc.	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	00000				Red Sea 2022-3, LLC	KS	N/A	Sherwood Park, Inc.	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	00000				Maranon Loan Funding 2024-1, LLC	KS	N/A	Sherwood Park, Inc.	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	00000				Strataca Holdings, LLC	DE	N/A	Sherwood Park, Inc.	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	00000				Sunset Hills, LLC	KS	N/A	Sherwood Park, Inc.	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	00000				Syracuse City, LLC	KS	N/A	Sherwood Park, Inc.	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	00000				Prairie Hill, LLC	KS	N/A	Sherwood Park, Inc.	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	00000				Chain Bridge Opportunistic Funding Holdings, LLC								
00000	SBL Holdings GRP	00000	00000				Chain Bridge Opportunistic Funding, LLC	KS	N/A	Sherwood Park, Inc.	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	00000				Mine Creek, LLC	KS	N/A	Chain Bridge Opportunistic Funding Holdings, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	00000				Crestview Park, LLC	KS	N/A	Funding Holdings, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	00000				Little Bluestem, LLC	KS	N/A	Chain Bridge Opportunistic Funding Holdings, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	48-1202239				SBC LAD Holdings, LLC	DE	N/A	Sherwood Park, Inc.	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	87-4229221				Eldridge LAD Holdings, LLC	DE	N/A	SBC LAD Holdings, LLC	Ownership	99.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	48-1202239				SB Knoema Holdings, LLC	DE	N/A	Security Benefit Corporation	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	00000				Knoema Holdings, LLC	DE	N/A	Security Benefit Corporation	Ownership	82.2	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	00000				Seek Data LLC	TN	N/A	SS Knoema Holdings, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	00000				Knoema Corporation	DE	N/A	Knoema Holdings, LLC	Ownership	100.0	Todd L. Boehly	No	

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

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00000	SBL Holdings GRP	00000					Knoema IT Solutions India Private Limited	IND	N/A	Knoema Corporation	Ownership	100.0	Todd L. Boehly		
00000	SBL Holdings GRP	00000	46-3929563				Zinnia Holdco, LLC	KS	N/A	Security Benefit Corporation	Ownership	100.0	Todd L. Boehly		
00000	SBL Holdings GRP	00000					Zinnia Asset Holdings, LLC	DE	N/A	se2 Holdco, LLC	Ownership	100.0	Todd L. Boehly		
00000	SBL Holdings GRP	00000	83-4541988				Zinnia Corporate Holdings, LLC	DE	N/A	SE2 Asset Holdings LLC	Ownership	100.0	Todd L. Boehly		
00000	SBL Holdings GRP	00000					Zinnia Business Services LLC	DE	N/A	Zinnia Corporate Holdings, LLC	Ownership	100.0	Todd L. Boehly		
00000	SBL Holdings GRP	00000					EH2021, LLC	DE	N/A	Zinnia Corporate Holdings, LLC	Ownership	100.0	Todd L. Boehly		
00000	SBL Holdings GRP	00000					SE2 Services LLC	DE	N/A	Zinnia Corporate Holdings, LLC	Ownership	100.0	Todd L. Boehly		
00000	SBL Holdings GRP	00000					Zinnia Tech Solutions LLC	DE	N/A	Zinnia Corporate Holdings, LLC	Ownership	100.0	Todd L. Boehly		
00000	SBL Holdings GRP	00000					Zinnia Tech Solutions Canada LLC	CAN	N/A	Zinnia Tech Solutions LLC	Ownership	100.0	Todd L. Boehly		
00000	SBL Holdings GRP	00000					Life.io, LLC	DE	N/A	Zinnia Tech Solutions LLC	Ownership	100.0	Todd L. Boehly		
00000	SBL Holdings GRP	00000					Convergent Financial Technologies LLC	DE	N/A	Zinnia Tech Solutions LLC	Ownership	100.0	Todd L. Boehly		
00000	SBL Holdings GRP	00000					Life Products Solutions Group, LLC	DE	N/A	Zinnia Tech Solutions LLC	Ownership	100.0	Todd L. Boehly		
00000	SBL Holdings GRP	00000					Zinnia Distributor Solutions LLC	FL	N/A	Zinnia Tech Solutions LLC	Ownership	100.0	Todd L. Boehly		
00000	SBL Holdings GRP	00000					Zinnia Technology Services Ireland	DE	N/A	Zinnia Tech Solutions LLC	Ownership	100.0	Todd L. Boehly		
00000	SBL Holdings GRP	00000					Zinnia Digital Service LLP	IRL	N/A	Zinnia Corporate Holdings, LLC	Ownership	100.0	Todd L. Boehly		
00000	SBL Holdings GRP	00000	20-2640636				se2, LLC	IND	N/A	Zinnia Corporate Holdings, LLC	Ownership	100.0	Todd L. Boehly		
00000	SBL Holdings GRP	00000					Zinnia Digital Service LLP	KS	N/A	se2, LLC	Ownership	100.0	Todd L. Boehly		
00000	SBL Holdings GRP	00000	48-1118137				Security Benefit Academy, Inc	IND	N/A	Security Benefit Corporation	Ownership	100.0	Todd L. Boehly		
00000	SBL Holdings GRP	00000	45-5399711				N318MM, LLC	KS	N/A	Security Benefit Corporation	Ownership	50.0	Todd L. Boehly		
00000	SBL Holdings GRP	00000					Eldridge CH Holdings, LLC	DE	N/A	Eldridge Industries, LLC	Ownership	100.0	Todd L. Boehly		
00000	SBL Holdings GRP	00000					Eldridge CH LP LLC	DE	N/A	Eldridge CH Holdings, LLC	Ownership	100.0	Todd L. Boehly		
00000	SBL Holdings GRP	00000					Eldridge CH GP LLC	DE	N/A	Eldridge CH Holdings, LLC	Ownership	100.0	Todd L. Boehly		
00000	SBL Holdings GRP	00000					ACZ Investments LP	DE	N/A	Eldridge CH GP LLC	Management	100.0	Todd L. Boehly		
00000	SBL Holdings GRP	00000					ACZ Students LLC	DE	N/A	ACZ Investments LP	Ownership	100.0	Todd L. Boehly		
00000	SBL Holdings GRP	00000					Atlas Venture Holdings LP	DE	N/A	ACZ Investments LP	Ownership	50.0	Todd L. Boehly		
00000	SBL Holdings GRP	00000					Atlas IntermediateCo LLC	DE	N/A	Atlas Venture Holdings LP	Ownership	100.0	Todd L. Boehly		
00000	SBL Holdings GRP	00000					Atlas Venture Investment LP	DE	N/A	Atlas Venture Holdings LP	Ownership	100.0	Todd L. Boehly		
00000	SBL Holdings GRP	00000					Cain International LP	DE	N/A	Eldridge CH GP LLC	Management	100.0	Todd L. Boehly		
00000	SBL Holdings GRP	00000					Cain RE LLC	DE	N/A	Cain International LP	Ownership	100.0	Todd L. Boehly		
00000	SBL Holdings GRP	00000					CI Boston Holdings LLC	DE	N/A	Cain RE LLC	Ownership	100.0	Todd L. Boehly		
00000	SBL Holdings GRP	00000					Trinity Stuart Holding, LLC	DE	N/A	CI Boston Holdings LLC	Ownership	85.0	Todd L. Boehly		
00000	SBL Holdings GRP	00000					TS Retail Holding, LLC	DE	N/A	Trinity Stuart Holding, LLC	Ownership	100.0	Todd L. Boehly		
00000	SBL Holdings GRP	00000					TS Pred-a-Terre Holding, LLC	DE	N/A	Trinity Stuart Holding, LLC	Ownership	100.0	Todd L. Boehly		
00000	SBL Holdings GRP	00000					TS Residences Holding, LLC	DE	N/A	Trinity Stuart Holding, LLC	Ownership	100.0	Todd L. Boehly		
00000	SBL Holdings GRP	00000					Trinity Stuart Hotel LLC	DE	N/A	Trinity Stuart Holding, LLC	Ownership	100.0	Todd L. Boehly		
00000	SBL Holdings GRP	00000					Trinity Stuart Development LLC	DE	N/A	Trinity Stuart Holding, LLC	Ownership	100.0	Todd L. Boehly		
00000	SBL Holdings GRP	00000					CI SF Holdings Limited	GBR	N/A	Cain RE LLC	Ownership	100.0	Todd L. Boehly		

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00000	SBL Holdings GRP	00000					Fulwell Cain Studios Limited.	GBR	N/A	CI SF Holdings Limited	Ownership	100.0	Todd L. Boehly		
00000	SBL Holdings GRP	00000					CI HM Holdings LLP	GBR	N/A	Cain RE LLC	Ownership	100.0	Todd L. Boehly		
00000	SBL Holdings GRP	00000					CI HM InvestCo Limited	GBR	N/A	CI HM Holdings LLP	Ownership	100.0	Todd L. Boehly		
00000	SBL Holdings GRP	00000					Honey Monster Limited.	GBR	N/A	CI HM InvestCo Limited	Ownership	100.0	Todd L. Boehly		
00000	SBL Holdings GRP	00000					HM DevCo Limited.	GBR	N/A	Honey Monster Limited	Ownership	100.0	Todd L. Boehly		
00000	SBL Holdings GRP	00000					HoneyMonster HoldCo 1 Limited.	GBR	N/A	Honey Monster Limited	Ownership	100.0	Todd L. Boehly		
00000	SBL Holdings GRP	00000					HoneyMonster HoldCo 2 Limited	GBR	N/A	HoneyMonster HoldCo 1 Limited	Ownership	100.0	Todd L. Boehly		
00000	SBL Holdings GRP	00000					Bridge Road Southall Limited.	GBR	N/A	HoneyMonster HoldCo 2 Limited	Ownership	100.0	Todd L. Boehly		
00000	SBL Holdings GRP	00000					Bridge Road Southall NewCo								
00000	SBL Holdings GRP	00000					Bridge Road Southall 2 Limited.	GBR	N/A	Bridge Road Southall Limited	Ownership	100.0	Todd L. Boehly		
00000	SBL Holdings GRP	00000					CI FLL Holdings, LLC	DE	N/A	Bridge Road Southall Limited	Ownership	100.0	Todd L. Boehly		
00000	SBL Holdings GRP	00000					Fort Rock Pruf Parent LLC	DE	N/A	CI FLL Holdings, LLC	Ownership	50.0	Todd L. Boehly		
00000	SBL Holdings GRP	00000					FPR 1 Member LLC	DE	N/A	Fort Rock Pruf Parent LLC	Ownership	100.0	Todd L. Boehly		
00000	SBL Holdings GRP	00000					FPR Investor LLC	DE	N/A	FPR 1 Member LLC	Ownership	100.0	Todd L. Boehly		
00000	SBL Holdings GRP	00000					FPR US 1 LLC.	DE	N/A	Fort Rock Pruf Parent LLC	Ownership	100.0	Todd L. Boehly		
00000	SBL Holdings GRP	00000					Fort Rock Pruf Mezz LLC	DE	N/A	Fort Rock Pruf Parent LLC	Ownership	100.0	Todd L. Boehly		
00000	SBL Holdings GRP	00000					Fort Rock Pruf Trustee LLC	DE	N/A	Fort Rock Pruf Parent LLC	Ownership	100.0	Todd L. Boehly		
00000	SBL Holdings GRP	00000					CI San Diego Holdings LLC	DE	N/A	Fort Pruf Rock Mezz LLC	Ownership	100.0	Todd L. Boehly		
00000	SBL Holdings GRP	00000					BCM 625 Broadway LLC	DE	N/A	Cain RE LLC	Ownership	14.3	Todd L. Boehly		
00000	SBL Holdings GRP	00000					BCM 625 Broadway LLC	DE	N/A	CI San Diego Holdings LLC	Ownership	93.0	Todd L. Boehly		
00000	SBL Holdings GRP	00000					CI W57th Street Holdings LLC	DE	N/A	BCM 625 Broadway Holdco LLC	Ownership	100.0	Todd L. Boehly		
00000	SBL Holdings GRP	00000					125 West 57th Street Holdings LLC	DE	N/A	Cain RE LLC	Ownership	100.0	Todd L. Boehly		
00000	SBL Holdings GRP	00000					125 West 57th Street Property Owner LLC.	DE	N/A	CI W57th Street Holdings LLC	Ownership	85.0	Todd L. Boehly		
00000	SBL Holdings GRP	00000					125 West 57th Street Property	DE	N/A	125 West 57th Street Holdings LLC	Ownership	100.0	Todd L. Boehly		
00000	SBL Holdings GRP	00000					125 West 57th Street Mezz 2, LLC	DE	N/A	125 West 57th Street Holdings LLC	Ownership	100.0	Todd L. Boehly		
00000	SBL Holdings GRP	00000					125 West 57th Street Mezz, LLC	DE	N/A	125 West 57th Street Mezz 2, LLC	Ownership	100.0	Todd L. Boehly		
00000	SBL Holdings GRP	00000					Owner LLC.	DE	N/A	125 West 57th Street Mezz, LLC	Ownership	100.0	Todd L. Boehly		
00000	SBL Holdings GRP	00000					CI BH Holdings II LLC.	DE	N/A	Cain RE LLC	Ownership	71.5	Todd L. Boehly		
00000	SBL Holdings GRP	00000					Oasis BH, LLC	DE	N/A	CI BH Holdings II LLC	Ownership	20.2	Todd L. Boehly		
00000	SBL Holdings GRP	00000					One BH Investors LLC	DE	N/A	Cain RE LLC	Ownership	77.5	Todd L. Boehly		
00000	SBL Holdings GRP	00000					CI BH Holdings LLC	DE	N/A	One BH Investors LLC	Ownership	71.5	Todd L. Boehly		
00000	SBL Holdings GRP	00000					Oasis BH, LLC.	DE	N/A	CI BH Holdings LLC	Ownership	33.2	Todd L. Boehly		
00000	SBL Holdings GRP	00000					OBH Intermediate Holdco, LLC	DE	N/A	Oasis BH, LLC	Ownership	100.0	Todd L. Boehly		
00000	SBL Holdings GRP	00000					OWR Mezz II Borrower LLC	DE	N/A	OBH Intermediate Holdco, LLC	Ownership	100.0	Todd L. Boehly		
00000	SBL Holdings GRP	00000					Oasis West Realty LLC	DE	N/A	OWR Mezz II Borrower LLC	Ownership	100.0	Todd L. Boehly		
00000	SBL Holdings GRP	00000					BHLR Investco, LLC.	DE	N/A	CI BH Holdings LLC	Ownership	65.0	Todd L. Boehly		
00000	SBL Holdings GRP	00000					BHLR Intermediate Co, LLC	DE	N/A	BHLR investco, LLC	Ownership	100.0	Todd L. Boehly		
00000	SBL Holdings GRP	00000					BH Luxury Residences, LLC	DE	N/A	BHLR Investco, LLC	Ownership	100.0	Todd L. Boehly		
00000	SBL Holdings GRP	00000					CHE Miami Holdings LLC	DE	N/A	Cain RE LLC	Ownership	100.0	Todd L. Boehly		
00000	SBL Holdings GRP	00000					CHE NE Street LLC	DE	N/A	CHE Miami Holdings LLC	Ownership	100.0	Todd L. Boehly		
00000	SBL Holdings GRP	00000					720 NE Street LLC	DE	N/A	CHE NE Street LLC	Ownership	50.0	Todd L. Boehly		
00000	SBL Holdings GRP	00000					720 NE Street Holdco LLC	DE	N/A	CHE NE Street LLC	Ownership	100.0	Todd L. Boehly		
00000	SBL Holdings GRP	00000					720 NE Street PropCo LLC	DE	N/A	CHE NE Street LLC	Ownership	100.0	Todd L. Boehly		

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00000	SBL Holdings GRP	00000					CHE Edgewater LLC 700 Edgewater Development Parent, LLC	DE	N/A	CHE Miami Holdings LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Parent, LLC 700 Edgewater Development Mezz. LLC	DE	N/A	CHE Edgewater LLC	Ownership	45.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					700 Edgewater Development, LLC	DE	N/A	CHE Edgewater LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Baia Waterviews LLC	DE	N/A	CHE Edgewater LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					CHE South Brickell LLC	DE	N/A	CHE Miami Holdings LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Miami Waterfront Ventures Parent, LLC	DE	N/A	CHE South Brickell LLC	Ownership	60.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Miami Waterfront Ventures Mezz, LLC	DE	N/A	CHE South Brickell LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Miami Waterfront Ventures, LLC	DE	N/A	CHE South Brickell LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					CHE 830 Brickell LLC	DE	N/A	CHE Miami Holdings LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Watson Brickell Development Parent, LLC	DE	N/A	CHE 830 Brickell LLC	Ownership	50.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Watson Brickell Development Mezz, LLC	DE	N/A	CHE 830 Brickell LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Watson Brickell Development, LLC	DE	N/A	CHE 830 Brickell LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Watson Brickell Development Predgor, LLC	DE	N/A	CHE 830 Brickell LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					CI Founder Partner GP LLC	DE	N/A	Cain RE LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					CI Founder Partner LP	DE	N/A	Cain RE LLC	Management	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					CH Capital A Holdings LLC	DE	N/A	Cain RE LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					CH Capital B Holdings, LLC	DE	N/A	CH Capital A Holdings LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					CI GGL Limited	GBR	N/A	CH Capital A Holdings LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Galliard Group Limited	GBR	N/A	CI GGL Limited	Ownership	10.3	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Galliard Holdings Ltd.	GBR	N/A	Galliard Group Limited	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Orchard Wharf Developments Ltd.	GBR	N/A	Galliard Holdings Ltd	Ownership	50.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					37-41 Mortimer Street LLP	GBR	N/A	CH Capital A Holdings LLC	Board Rights	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					37-41 Mortimer Unit Trust	JEY	N/A	37-41 Mortimer Street LLP	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					37-41 Mortimer LP	GBR	N/A	37-41 Mortimer Unit Trust	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					37-41 Mortimer Opco LLC	GBR	N/A	37-41 Mortimer Street LLP	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					37-41 Mortimer GP LTD	GBR	N/A	37-41 Mortimer Street LLP	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					37-41 Mortimer Nominee 1 Ltd	GBR	N/A	37-41 Mortimer GP LTD	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					37-41 Mortimer Nominee 2 Ltd	GBR	N/A	37-41 Mortimer GP LTD	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Maslow's UK Services Ltd.	GBR	N/A	37-41 Mortimer GP LTD	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					GDL Holdco Limited	GBR	N/A	CH Capital A Holdings LLC	Board Rights	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Galliard Developments Ltd.	GBR	N/A	GDL Holdco Limited	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					GDL (Milharbour) Ltd.	GBR	N/A	Galliard Developments Ltd.	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Westgate House Developments Limited	GBR	N/A	Galliard Developments Ltd.	Ownership	50.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					GDL (Romford) Limited	GBR	N/A	Galliard Developments Ltd	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					GDL (Tower Bridge Road) Limited	GBR	N/A	Galliard Developments Ltd	Ownership	70.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					GDL (TCRW) Limited	GBR	N/A	Galliard Developments Ltd	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Sager House (Almeida) Limited	GBR	N/A	CH Capital A Holdings LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					South Audley Street LLP	GBR	N/A	CH Capital A Holdings LLC	Board Rights	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					CH McCourt (The Stage) LLC	DE	N/A	CH Capital A Holdings LLC	Board Rights		Todd L. Boehly	No	

SCHEDULE Y

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00000	SBL Holdings GRP	00000					The Stage Shoreditch LLP	GBR	N/A	CH McCourt (The Stage) LLC	Board Rights		Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					The Stage Shoreditch Development LLP	GBR	N/A	The Stage Shoreditch LLP	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					The Stage Shoreditch Unit Trust	JEY	N/A	The Stage Shoreditch LLP	Ownership	99.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					The Stage Shoreditch Residential HoldCo Limited	GBR	N/A	The Stage Shoreditch (Master) Unit Trust	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					The Stage Shoreditch Management Ltd	GBR	N/A	The Stage Shoreditch (Master) Unit Trust	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					The Stage Shoreditch Residential Ltd	GBR	N/A	The Stage Shoreditch (Master) Unit Trust	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					Fairchild Place Ltd	GBR	N/A	The Stage Shoreditch (Master) Unit Trust	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					The Stage Shoreditch (Office South) Unit Trust	JEY	N/A	The Stage Shoreditch (Office South) Unit Trust	Ownership	99.2	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					The Stage Shoreditch (Office South) GP Ltd	GBR	N/A	The Stage Shoreditch (Office South) GP Ltd	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					The Stage Shoreditch (Office South) Nominee Ltd	GBR	N/A	The Stage Shoreditch (Office South) GP Ltd	Ownership	99.9	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					The Stage Shoreditch (Office South) LP	GBR	N/A	The Stage Shoreditch (Office South) Unit Trust	Ownership	99.2	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					The Stage Shoreditch (Office North) Unit Trust	JEY	N/A	The Stage Shoreditch (Master) Unit Trust	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					The Stage Shoreditch (Office North) GP Ltd	GBR	N/A	The Stage Shoreditch (Office North) Unit Trust	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					The Stage Shoreditch (Office North) Nominee Ltd	GBR	N/A	The Stage Shoreditch (Office North) GP Ltd	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					The Stage Shoreditch (Office North) LP	GBR	N/A	The Stage Shoreditch (Office North) Unit Trust	Ownership	99.9	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					The Stage Shoreditch (Pavilion) Unit Trust	JEY	N/A	The Stage Shoreditch (Master) Unit Trust	Ownership	99.2	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					The Stage Shoreditch (Pavilion) GP Ltd	GBR	N/A	The Stage Shoreditch (Pavilion) Unit Trust	Ownership	65.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					The Stage Shoreditch (Pavilion) Nominee Ltd	GBR	N/A	The Stage Shoreditch (Pavilion) GP Ltd	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					The Stage Shoreditch (Pavilion) LP	GBR	N/A	The Stage Shoreditch (Pavilion) Unit Trust	Ownership	99.9	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					The Stage Shoreditch (Curtain Theatre) Unit Trust	JEY	N/A	The Stage Shoreditch (Master) Unit Trust	Ownership	99.2	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					The Stage Shoreditch (Curtain Theatre) GP Ltd	GBR	N/A	The Stage Shoreditch (Curtain Theatre) Unit Trust	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					The Stage Shoreditch (Curtain Theatre) Nominee Ltd	GBR	N/A	The Stage Shoreditch (Curtain Theatre) GP Ltd	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					The Stage Shoreditch (Curtain Theatre) LP	GBR	N/A	The Stage Shoreditch (Curtain Theatre) Unit Trust	Ownership	64.9	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					The Stage Shoreditch (Commercial Tower) Unit Trust	JEY	N/A	The Stage Shoreditch (Master) Unit Trust	Ownership	99.2	Todd L. Boehly	N0	

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

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00000	SBL Holdings GRP	00000					The Stage Shoreditch (Commercial Tower) GP Ltd	GBR	N/A	The Stage Shoreditch (Commercial Tower) Unit Trust	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					The Stage Shoreditch (Commercial Tower) Nominee Ltd	GBR	N/A	The Stage Shoreditch (Commercial Tower) GP Ltd	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					The Stage Shoreditch (Commercial Tower) LP	GBR	N/A	The Stage Shoreditch (Commercial Tower) Unit Trust	Ownership	99.9	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					The Stage Shoreditch (Containers) Unit Trust	JEY	N/A	The Stage Shoreditch (Master) Unit Trust	Ownership	99.2	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					The Stage Shoreditch (Containers) GP Ltd	GBR	N/A	The Stage Shoreditch (Containers) Unit Trust	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					The Stage Shoreditch (Containers) Nominee Ltd	GBR	N/A	The Stage Shoreditch (Containers) GP Ltd	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					The Stage Shoreditch (Containers) LP	GBR	N/A	The Stage Shoreditch (Containers) Unit Trust	Ownership	99.9	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					The Stage Shoreditch (The Tower) Unit Trust	JEY	N/A	The Stage Shoreditch (Master) Unit Trust	Ownership	99.2	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					The Stage Shoreditch (The Tower) GP Ltd	GBR	N/A	The Stage Shoreditch (The Tower) Unit Trust	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					The Stage Shoreditch (The Tower) Nominee Ltd	GBR	N/A	The Stage Shoreditch (The Tower) GP Ltd	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					The Stage Shoreditch (The Tower) LP	GBR	N/A	The Stage Shoreditch (The Tower) Unit Trust	Ownership	99.9	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					Cain PE LLC	DE	N/A	Cain International LP	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					AlBright Collective Limited	GBR	N/A	Cain PE LLC	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					Dynamo 1C S.a.r.l	DE	N/A	Cain PE LLC	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					Cain Hoy Finance Limited	GBR	N/A	Cain PE LLC	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					Jampurchaseco Limited	GBR	N/A	Cain PE LLC	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					Competitive Socialising Group Limited	GBR	N/A	Jampurchaseco Limited	Ownership	68.8	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					Eagle 2 Limited	GBR	N/A	Competitive Socialising Group Limited	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					Birdie 3 Limited	GBR	N/A	Eagle 2 Limited	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					Prezzo InvesCo Limited	GBR	N/A	Jampurchaseco Limited	Ownership	90.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					Prezzo Trading Limited	GBR	N/A	Prezzo InvesCo Limited	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					CI Milan Limited	GBR	N/A	Jampurchaseco Limited	Ownership	95.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					JJ Concepts Limited	GBR	N/A	Jampurchaseco Limited	Ownership	50.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					JJ ISQ Limited	GBR	N/A	JJ Concepts Limited	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					Competitive Socialising Limited	GBR	N/A	Jampurchaseco Limited	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					Competitive Socializing US LLC	DE	N/A	Competitive Socialising Limited	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					Swingers NY LLC	NY	N/A	Competitive Socializing US LLC	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					S(WDC) LLC	DC	N/A	Competitive Socializing US LLC	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					S(WBP) LLC	DC	N/A	Competitive Socializing US LLC	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					S(WMB) LLC	NY	N/A	Competitive Socializing US LLC	Ownership	100.0	Todd L. Boehly	N0	

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

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00000	SBL Holdings GRP	00000					S(LSV) LLC	WV	N/A	Competitive Socializing US LLC	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					Swingers 1 Limited	GBR	N/A	Competitive Socialising Limited	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					Swingers 2 Limited	GBR	N/A	Competitive Socialising Limited	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					CSL (Jam) Limited	GBR	N/A	Competitive Socialising Limited	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					Brewskee Limited	GBR	N/A	Competitive Socialising Limited	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					LME1 Limited	GBR	N/A	Competitive Socialising Limited	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					Maslow's Group LLP	GBR	N/A	Cain PE LLC	Board Rights		Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					MG Warwick Street HoldCo Limited	GBR	N/A	Maslow's Group LLP	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					MG Warwick Street OpCo Limited	GBR	N/A	MG Warwick Street HoldCo Limited	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					MG Warwick Street PropCo Limited	GBR	N/A	MG Warwick Street HoldCo Limited	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					CHE SJG Holdings LLC	DE	N/A	Cain PE LLC	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					CHE SJG LLC	DE	N/A	CHE SJG Holdings LLC	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					The St. James Sports and Wellness Complex LLC	DE	N/A	CHE SJG LLC	Board Rights		Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					TSJ Bethesda Property LLC	DE	N/A	The St. James Sports and Wellness Complex LLC	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					TSJ Management Company LLC	DE	N/A	The St. James Sports and Wellness Complex LLC	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					TSJ RTC Property LLC	DE	N/A	The St. James Sports and Wellness Complex LLC	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					The St. James Media LLC	DE	N/A	The St. James Sports and Wellness Complex LLC	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					WAAM Acquisition LLC	VA	N/A	The St. James Media LLC	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					TSJ Tysons Galleria Property LLC	VA	N/A	The St. James Sports and Wellness Complex LLC	Management		Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					TSJ Lincolnshire Property LLC	DE	N/A	The St. James Sports and Wellness Complex LLC	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					Vim & Victor LLC	DE	N/A	The St. James Sports and Wellness Complex LLC	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					Strivers LLC	DE	N/A	The St. James Sports and Wellness Complex LLC	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					Super, Awesome & Amazing LLC	DE	N/A	The St. James Sports and Wellness Complex LLC	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					St. James Sports and Wellness Washington LLC	DE	N/A	The St. James Sports and Wellness Complex LLC	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					SUS&W Washington Property LLC	DE	N/A	St. James Sports and Wellness Washington LLC	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					The St. James FCVA LLC	VA	N/A	SUS&W Washington Property LLC	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					The St. James Lacrosse LLC	VA	N/A	SUS&W Washington Property LLC	Ownership	100.0	Todd L. Boehly	N0	

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

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00000	SBL Holdings GRP	00000					Cain FinCo LLC	DE	N/A	Cain International LP	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					CI ExchangeCo Limited	GBR	N/A	Cain FinCo LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					CI Diplomat Holdings LLC	DE	N/A	Cain International LP	Ownership	1.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Cain Hoy US LLC	DE	N/A	Cain International LP	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					CHE US Holdings LLC	DE	N/A	Cain International LP	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					CHE UK GP Limited	JEY	N/A	Cain International LP	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					CHE UK Holdings LP	JEY	N/A	CHE UK GP Limited	Management	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Cain Hoy UK Holdings Limited	MLT	N/A	CHE UK Holdings LP	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					CI FCL Investor GP Limited	GBR	N/A	Cain International LP	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					CI FCL Investor LP	GBR	N/A	CI FCL Investor GP Limited	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					CI FCL Funding 1 Limited	GBR	N/A	CI FCL Investor LP	Ownership	100.0	Todd L. Boehly	No	
							The St. James Sports & Wellness								
00000	SBL Holdings GRP	00000					Lincolnshire LLC	DE	N/A	Cain International LP	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					FC Virginia Soccer Club LLC	VA	N/A	Cain International LP	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Cain International II LP	DE	N/A	Eldridge CH GP LLC	Management	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Cain Development GP LLC	DE	N/A	Cain International II LP	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Cain Development LP	DE	N/A	Cain International II LP	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Atlas HI GP LLC	DE	N/A	Cain International II LP	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					CI AM GP Ltd.	GBR	N/A	Cain International II LP	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Cain International AM LP	GBR	N/A	CI AM GP Ltd.	Management	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					CI Logistics Strat CIP 1 LP	JEY	N/A	Cain International AM LP	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					CI Logistics Strat 1 LP	JEY	N/A	CI Logistics Strat CIP 1 LP	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					CILS 1 UK Holdings Limited	GBR	N/A	CI Logistics Strat 1 LP	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					CILS Milton Limited	GBR	N/A	CILS 1 UK Holdings Limited	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					CILS Leighton Buzzard Limited	GBR	N/A	CILS 1 UK Holdings Limited	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					CILS Ellesmere Limited	GBR	N/A	CILS 1 UK Holdings Limited	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					CILS Petersborough Limited	GBR	N/A	CILS 1 UK Holdings Limited	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					CILS Sherburn Limited	GBR	N/A	CILS 1 UK Holdings Limited	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					CILS Barnsley Limited	GBR	N/A	CILS 1 UK Holdings Limited	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					CILS Belvedere Limited	GBR	N/A	CILS 1 UK Holdings Limited	Ownership	100.0	Todd L. Boehly	No	
							CI Logistics Strat CIP 1 GP Limited								
00000	SBL Holdings GRP	00000					CI Logistics Strat 1 GP Limited	JEY	N/A	Cain International AM LP	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					CI Student Strat 1 CIP GP Limited	JEY	N/A	Cain International AM LP	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					CI Student Strat 1 GP Limited	JEY	N/A	Cain International AM LP	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					CI AM UK Holdings Limited	GBR	N/A	Cain International AM LP	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Fortwell Capital Limited	GBR	N/A	CI AM UK Holdings Limited	Ownership	95.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					CI EREO I CIP GP Limited	GBR	N/A	Cain International AM LP	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					CI EREO I CIP LP	GBR	N/A	CI EREO I CIP GP Limited	Management		Todd L. Boehly	No	
							Cain International European								
00000	SBL Holdings GRP	00000					Real Estate Opportunity Fund I GP Limited	GBR	N/A	Cain International AM LP	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					KWCI GP	IRL	N/A	Cain International European Real Estate Opportunity Fund I GP Limited	Ownership	50.0	Todd L. Boehly	No	

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PART 1A – DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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00000	SBL Holdings GRP	00000					Cain International European Real Estate Opportunity Fund I LP	GBR	N/A	Cain International European Real Estate Opportunity Fund I GP Limited	Management		Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					CI EF1 UK Holdings Limited	GBR	N/A	Cain International European Real Estate Opportunity Fund I LP	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Su lli verhil ls Spain, S LU	ESP	N/A	CI EF1 UK Holdings Limited	Ownership	95.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Uniq Lark Development, S.L.U.	ESP	N/A	Su lli verhil ls Spain, S LU	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					CI Koryfeum Sarl	LUX	N/A	CI EF1 UK Holdings Limited	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Koryfeum GmbH	LUX	N/A	CI Koryfeum Sarl	Ownership	50.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					CI Roman Holdings Sarl	LUX	N/A	CI EF1 UK Holdings Limited	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Roman JV Sarl	LUX	N/A	CI Roman Holdings Sarl	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Roman 1 Sarl	LUX	N/A	Roman JV Sarl	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Roman SNC	FRA	N/A	Roman 1 Sarl	Ownership	99.9	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Roman 2 Sarl	LUX	N/A	Roman JV Sarl	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Roman SNC	FRA	N/A	Roman 2 Sarl	Ownership	50.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Juno Holdings Lux Sarl	LUX	N/A	CI EF1 UK Holdings Limited	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Juno Holdings Lux M Sarl	LUX	N/A	CIEF1 UK Holdings Lux Sarl	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Juno Holdings Lux I S.a.r.l.	LUX	N/A	Juno Holdings Lux Sarl	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Juno Holdings Lux 2 S.a.r.l.	LUX	N/A	Juno Holdings Lux I S.a.r.l.	Ownership	95.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Juno Holdings Spain 1, S.L.U.	ESP	N/A	Juno Holdings Lux 2 S.a.r.l.	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Juno EURO, S.L.U.	ESP	N/A	Juno Holdings Lux 1, S.L.U.	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Juno Corn, S.L.U.	ESP	N/A	Juno Holdings Spain 1, S.L.U.	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Juno Munt, S.L.U.	ESP	N/A	Juno Holdings Spain 1, S.L.U.	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Juno Mini, S.L.U.	ESP	N/A	Juno Holdings Spain 1, S.L.U.	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Juno Plan, S.L.U.	ESP	N/A	Juno Holdings Spain 1, S.L.U.	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Juno Albatros, S.L.U.	ESP	N/A	Juno Holdings Spain 1, S.L.U.	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Juno Holdings Lux 3 S.a.r.l.	LUX	N/A	Juno Holdings Lux I S.a.r.l.	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Juno Holdings Spain 2, S.L.U.	ESP	N/A	Juno Holdings Lux 3 S.a.r.l.	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Juno CB 1, S.L.U.	ESP	N/A	Juno Holdings Spain 2, S.L.U.	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Krakow Office Park B.V.	NLD	N/A	CI EF1 UK Holdings Limited	Ownership	90.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Rivabel la sp.zo.o.	POL	N/A	Krakow Office Park B.V	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					PZO JV B.V.	NLD	N/A	CI EF1 UK Holdings Limited	Ownership	90.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Baleta sp.zo.o.	POL	N/A	PZO JV B.V.	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Paderna sp.zo.o.	POL	N/A	PZO JV B.V.	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Celiana sp. zo. 0	POL	N/A	PZO JV B.V.	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Buda Hills JV B.V.	NLD	N/A	CI EF1 UK Holdings Limited	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					E10 Holdings Kft	HUN	N/A	Buda Hills JV B.V	Ownership	90.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					E10 Project Kft	HUN	N/A	E10 Holdings Kft	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					CI CB3 Subfund	IRL	N/A	Cain International European Real Estate Opportunity Fund I LP	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					KWCI LP	NJ	N/A	CI CB3 Subfund	Ownership	50.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Cain International Advisers Ltd	GBR	N/A	Cain International AM LP	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Cain International UK Services Ltd	GBR	N/A	Cain International AM LP	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					CI US Services GP LLC	DE	N/A	Cain International AM LP	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Cain International US Services LP	DE	N/A	Cain International AM LP	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000								CI US Services GP LLC	Management		Todd L. Boehly	No	

SCHEDULE Y
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00000	SBL Holdings GRP	00000					Cain International Agent Ltd.	GBR	N/A	Cain International AM LP	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Cain International Management Ltd.	GBR	N/A	Cain International AM LP	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CI Student Strat 1 CIP SLP	JEY	N/A	Ltd.	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CI Student Strat 1 LP	JEY	N/A	CI Student Strat 1 CIP SLP	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CIM Zenith Master Holdings Ltd.	JEY	N/A	CI Student Strat 1 LP	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CIM Zenith UK Holdings Limited.	GBR	N/A	CIM Zenith Master Holdings Ltd.	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CIM Nottingham Holdings 2 Limited.	GBR	N/A	CIM Zenith UK Holdings Limited.	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CIM Manchester Holdings Limited.	GBR	N/A	CIM Zenith UK Holdings Limited.	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CIM Zenith UK Holdings II Limited.	GBR	N/A	CIM Zenith Master Holdings Ltd.	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CIM York Holdings Limited.	GBR	N/A	CIM Zenith UK Holdings II Limited.	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CIM Nottingham Holdings Limited.	GBR	N/A	CIM Zenith UK Holdings II Limited.	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CIM Leeds Holdings Limited.	GBR	N/A	CIM Zenith UK Holdings II Limited.	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CI-F Zenith LP	JEY	N/A	CI Student Strat 1 LP	Ownership	95.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CI-F Zenith UK Holdings Limited.	GBR	N/A	CI-F Zenith LP	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Liverpool Holdings Limited.	GBR	N/A	CI-F Zenith UK Holdings Limited.	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Portsmouth Zenith Holdings Limited.	GBR	N/A	CI-F Zenith UK Holdings Limited.	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CI-F Zenith GP Limited.	JEY	N/A	CI Student Strat 1 LP	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CI Co-Invest I LLP	GBR	N/A	Cain International Management Ltd.	Ownership	25.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CI ERE0 I CIP GP Limited.	JEY	N/A	Cain International AM LP	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CI ERE0 I CIP LP	JEY	N/A	CI ERE0 I CIP GP Limited.	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Cain International European GP Limited.								
00000	SBL Holdings GRP	00000					Real Estate Opportunity Fund I LP	JEY	N/A	Cain International AM LP	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Cain International European LP	JEY	N/A	Cain International European Real Estate Opportunity Fund I GP Limited.	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27 -1973901				GEC Finance, LLC.	DE	N/A	Eldridge Industries, LLC.	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Eldridge Media Holdings, LLC.	DE	N/A	GEC Finance, LLC.	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Eldridge Media Holdings, LLC.	DE	N/A	Ridge Media Holdings, LLC.	Ownership	58.7	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					EMH II, LLC.	DE	N/A	Eldridge Media Holdings, LLC.	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					PME AH LLC	DE	N/A	EMH II, LLC.	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					EMH AH LLC	DE	N/A	EMH II, LLC.	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					EMG HoldCo, LLC.	DE	N/A	Eldridge Media Holdings, LLC.	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	37 -1700665				DCP Funding LLC.	DE	N/A	EMG HoldCo, LLC.	Ownership	81.5	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					DCP Holdco I LLC.	DE	N/A	DCP Funding LLC.	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Media Rights Capital III, LLC.	DE	N/A	DCP Holdco I LLC.	Ownership	0.9	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Eldridge Media Group, LLC.	DE	N/A	DCP Holdco I LLC.	Ownership	1.0	Todd L. Boehly	NO	

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00000	SBL Holdings GRP	00000					Dcpl investco, LLC	DE	N/A	Eldridge Media Group, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Dcpg investco, LLC	DE	N/A	Eldridge Media Group, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					dcp Disc Inc.	DE	N/A	DCP Holdco I LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	13-2537299				Direct Holdings Libraries Inc.	DE	N/A	DCP Holdco I LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					dcp Corp.	DE	N/A	DCP Holdco I LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Dick Clark Restaurants, Inc.	DE	N/A	DCP Holdco I LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Dick Clark Film Group, Inc.	CA	N/A	DCP Holdco I LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Dick Clark Communications, Inc.	DE	N/A	DCP Holdco I LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Dick Clark Features, Inc.	CA	N/A	DCP Holdco I LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Family Secret Productions, Inc.	DE	N/A	DCP Holdco I LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Dick Clark Kids, Inc.	DE	N/A	DCP Holdco I LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					CPI Productions, Inc.	DE	N/A	DCP Holdco I LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Click Records, Inc.	DE	N/A	DCP Holdco I LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Media Rights Capital III, LLC	DE	N/A	EMG Holdco, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					MRC III Holdings, LLC	DE	N/A	Media Rights Capital III, LLC	Ownership	36.6	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Media Rights Capital II, LLC	DE	N/A	MRC III Holdings, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Valence APW, LLC	DE	N/A	Media Rights Capital II, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Asian Perspective Media, LLC	DE	N/A	Valence APW, LLC	Ownership	85.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Carlotron, LLC	DE	N/A	Media Rights Capital II, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Mei lotron, LLC	DE	N/A	Carlotron, LLC	Ownership	40.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					MRC Documentary Holdings, LLC	DE	N/A	Media Rights Capital II, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Queen Morgan, LLC	CA	N/A	MRC Documentary Holdings, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Upstate Riot, LLC	CA	N/A	MRC Documentary Holdings, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					GK/IT, LLC	CA	N/A	MRC Documentary Holdings, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Doc Lobster, LLC	CA	N/A	MRC Documentary Holdings, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					MRC II Sub GP, LLC	DE	N/A	Media Rights Capital II, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					MRC Investments, LLC	DE	N/A	Media Rights Capital II, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Harsh Times, LLC	DE	N/A	MRC Investments, LLC	Ownership	30.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					MRC Documentary, L.P	DE	N/A	Media Rights Capital II, LLC	Ownership	99.9	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Super Eagles, LLC	CA	N/A	MRC Documentary Holdings, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Riot Going On, LLC	CA	N/A	MRC Documentary, L.P	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Greatest Night, LLC	CA	N/A	MRC Documentary, L.P	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Gun & Radio, LLC	CA	N/A	MRC Documentary, L.P	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Wildfires, LLC	CA	N/A	MRC Documentary, L.P	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Raising Destiny, LLC	CA	N/A	MRC Documentary, L.P	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Last Rider Productions UK Limited.	GBR	N/A	MRC Documentary, L.P	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Last Rider Productions, LLC	CA	N/A	MRC Documentary, L.P	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Sunday Best, LLC	CA	N/A	MRC Documentary, L.P	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Lost in the Andes, LLC	CA	N/A	MRC Documentary, L.P	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Sweepstakes Hero, LLC	CA	N/A	MRC Documentary, L.P	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					The Most Down to Earth, LLC	CA	N/A	MRC Documentary, L.P	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					MRC II Distribution Company, L.P.	CA	N/A	MRC Documentary, L.P	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000						DE	N/A	Media Rights Capital II, LLC	Ownership	99.9	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					FilmNation Partners, LLC	DE	N/A	MRC II Distribution Company, L.P.	Ownership	20.2	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					MRC International Distribution Company, Inc.	DE	N/A	MRC II Distribution Company, L.P.	Ownership	100.0	Todd L. Boehly	No	

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00000	SBL Holdings GRP	00000					MRC II Holdings, LP	DE	N/A	MRC II Distribution Company, L.P.	Ownership	99.9	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Auld Fella, LLC	CA	N/A	MRC II Holdings, LP	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Auld Fella UK Limited	GBR	N/A	MRC II Holdings, LP	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Brightside CDN Productions Inc.	CAN	N/A	MRC II Holdings, LP	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Poker Face CDN Productions Inc.	CAN	N/A	MRC II Holdings, LP	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Ride or Die CDN Productions Inc.	CAN	N/A	MRC II Holdings, LP	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Ripple Effects CDN Productions Inc.	CAN	N/A	MRC II Holdings, LP	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Hypercolor, LLC	CA	N/A	MRC II Holdings, LP	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Poppy Field Productions, LLC	CA	N/A	MRC II Holdings, LP	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					White Whale Productions, LLC	CA	N/A	MRC II Holdings, LP	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Sunny Waves, LLC	CA	N/A	MRC II Holdings, LP	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Second Failure, LLC	CA	N/A	MRC II Holdings, LP	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Shepherd's Pie, LLC	CA	N/A	MRC II Holdings, LP	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Shepherd's Pie UK Ltd.	GBR	N/A	MRC II Holdings, LP	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Great Green Room, LLC	CA	N/A	MRC II Holdings, LP	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Empty Suit, LLC	CA	N/A	MRC II Holdings, LP	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Hot Sauce LLC	CA	N/A	MRC II Holdings, LP	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Easy Mark CDN Productions Inc.	CAN	N/A	MRC II Holdings, LP	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Brightside Productions LLC	CA	N/A	MRC II Holdings, LP	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Brightside Productions LLC	NJ	N/A	MRC II Holdings, LP	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					High Roller Productions LLC	CA	N/A	MRC II Holdings, LP	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Eternal Springs Productions LLC	NY	N/A	MRC II Holdings, LP	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Roll Down, LLC	CA	N/A	MRC II Holdings, LP	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Soggy Jam, LLC	CA	N/A	MRC II Holdings, LP	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Soggy Jam UK Limited	GBR	N/A	MRC II Holdings, LP	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Morse Code UK Films Limited	GBR	N/A	MRC II Holdings, LP	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Morse Code, LLC	CA	N/A	MRC II Holdings, LP	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Ride or Die Productions, LLC	CA	N/A	MRC II Holdings, LP	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Frimpse LLC	CA	N/A	MRC II Holdings, LP	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Frimpse Film Productions Ltd.	CAN	N/A	Frimpse LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Easy Mark, LLC	CA	N/A	MRC II Holdings, LP	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Ripple Effects Productions, LLC	CA	N/A	MRC II Holdings, LP	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Blue Cat Productions, LLC	DE	N/A	MRC II Holdings, LP	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Cavalcade Productions, LLC	DE	N/A	MRC II Holdings, LP	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					WBC, LLC	DE	N/A	MRC II Holdings, LP	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Oaktree Entertainment, LLC	DE	N/A	MRC II Holdings, LP	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Knight Takes King Productions, LLC	DE	N/A	MRC II Holdings, LP	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					MRC I Hedge Co, LLC	DE	N/A	MRC II Holdings, LP	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					MRC I Project Co, LLC	DE	N/A	MRC II Holdings, LP	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Fang Shui, LLC	DE	N/A	MRC II Holdings, LP	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Raging Bear, LLC	DE	N/A	MRC II Holdings, LP	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Bambino Films UK Limited	GBR	N/A	MRC II Holdings, LP	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Bambino Films LLC	DE	N/A	MRC II Holdings, LP	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Hungry City, LLC	DE	N/A	MRC II Holdings, LP	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					MRC360, LLC	CA	N/A	MRC II Holdings, LP	Ownership	100.0	Todd L. Boehly	No	

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00000	SBL Holdings GRP	00000					Benedict White, LLC	CA	N/A	MRC II Holdings, LP	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Yekaterina, LLC	CA	N/A	MRC II Holdings, LP	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Pickleback, LLC	CA	N/A	MRC II Holdings, LP	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Yekaterina UK Limited	GBR	N/A	MRC II Holdings, LP	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Pickleback NOLA, LLC	LA	N/A	MRC II Holdings, LP	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Golden Dragons, LLC	CA	N/A	MRC II Holdings, LP	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Halfr Nelson Films, LLC	CA	N/A	MRC II Holdings, LP	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Halfr Nelson Films UK Limited	GBR	N/A	MRC II Holdings, LP	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Elldridge Media Group, LLC	DE	N/A	Elldridge Media Holdings, LLC	Ownership	99.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					EMG AH LLC	DE	N/A	Elldridge Media Group, LLC	Ownership	99.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Stereogum Media LLC	DE	N/A	EMG AH LLC	Ownership	20.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Digital Media Asset Holdings, LLC								
00000	SBL Holdings GRP	00000					MRC Horizon II, LLC	DE	N/A	EMG AH LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Valence A24, LLC	DE	N/A	EMG AH LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					A24 Films, LLC	DE	N/A	Valence A24, LLC	Ownership	32.1	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Hibernation Season Inc.	CAN	N/A	A24 Films LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					A Cigar is Just a Cigar Limited	GBR	N/A	A24 Films LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Real Time Situation LLC	DE	N/A	A24 Films LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Legs Film Rights LLC	DE	N/A	A24 Films LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Royalty Rights LLC	DE	N/A	A24 Films LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					RoyaltyHLS LLC	DE	N/A	A24 Films LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Opus Rights LLC	DE	N/A	A24 Films LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Oso Season LLC	DE	N/A	A24 Films LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Bear Season Productions Inc.	CAN	N/A	A24 Films LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Joe Cross For Mayor Rights LLC	DE	N/A	A24 Films LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Joe Cross For Mayor LLC	DE	N/A	A24 Films LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Parks and Haïtes Limited	GBR	N/A	A24 Films LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Dopamine Sparkle LLC	DE	N/A	A24 Films LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Nice Playground LLC	DE	N/A	A24 Films LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Death Match LLC	DE	N/A	A24 Films LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Industry Standard Pictures LLC	DE	N/A	A24 Films LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Adore Rights LLC	DE	N/A	A24 Films LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Adore Matchmaking LLC	DE	N/A	A24 Films LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Monoceros Rights LLC	DE	N/A	A24 Films LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Monoceros Post Inc.	DE	N/A	A24 Films LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					LR Special Limited	CAN	N/A	Monoceros Rights LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Miss Gabler Rights LLC	GBR	N/A	A24 Films LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Miss Gabler Productions LLC	DE	N/A	A24 Films LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Caesars Request LLC	DE	N/A	A24 Films LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Bronx to Brooklyn LLC	DE	N/A	A24 Films LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Monoceros Media LLC	DE	N/A	A24 Films LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Camp Blood LLC	DE	N/A	A24 Films LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					A24 Productions 3 LLC	DE	N/A	A24 Films LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Big Swing LLC	DE	N/A	A24 Films LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Starmaker Studios LLC	DE	N/A	A24 Films LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					A24 Commerce St LLC	DE	N/A	A24 Films LLC	Ownership	100.0	Todd L. Boehly	No	

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
00000	SBL Holdings GRP	00000					Mother Mary Rights LLC	DE	N/A	A24 Firms LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Starmaker Rights LLC	DE	N/A	A24 Firms LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Ocarina Incident Rights LLC	DE	N/A	A24 Firms LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Ocarina Incident LLC	DE	N/A	A24 Firms LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Circle Back LLC	DE	N/A	A24 Firms LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Squid and Octopi LLC	DE	N/A	A24 Firms LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Revolving Window LLC	DE	N/A	A24 Firms LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Got a Little Sloppy LLC	DE	N/A	A24 Firms LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					House Claw Rights LLC	DE	N/A	A24 Firms LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Elia Services LLC	DE	N/A	A24 Firms LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Death Yell LLC	DE	N/A	A24 Firms LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Rush Job LLC	DE	N/A	A24 Firms LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					A24 Studios Limited	GBR	N/A	A24 Firms LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Monsters of God LLC	DE	N/A	A24 Firms LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Covering Multiple Shows Inc	CAN	N/A	A24 Firms LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Faces Off Rights LLC	DE	N/A	A24 Firms LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Pink Chair Rights LLC	DE	N/A	A24 Firms LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Sewer Boys Rights LLC	DE	N/A	A24 Firms LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Planet Janet Rights LLC	DE	N/A	A24 Firms LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Pink Opague Rights LLC	DE	N/A	A24 Firms LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Technicolor Dreamcourt LLC	DE	N/A	A24 Firms LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Endless Encore LLC	DE	N/A	A24 Firms LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Crack in the Earth Limited	DE	N/A	A24 Firms LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Paultergeist Pictures LLC	DE	N/A	A24 Firms LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Osler Media Quebec Inc	CAN	N/A	Paultergeist Pictures LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Osler Media Inc	CAN	N/A	Paultergeist Pictures LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Wizards Productions LLC	DE	N/A	A24 Firms LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Crack in the Earth Rights LLC	DE	N/A	A24 Firms LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Earth Mana Rights LLC	DE	N/A	A24 Firms LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					A Cigar is Just a Cigar LLC	DE	N/A	A24 Firms LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Tiger Productions LLC	DE	N/A	A24 Firms LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Foot Slap LLC	DE	N/A	A24 Firms LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Foot Slap Rights LLC	DE	N/A	A24 Firms LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Round About Pub Limited	GBR	N/A	A24 Firms LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Double Yew LLC	DE	N/A	A24 Firms LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Twenty Years Rights LLC	DE	N/A	A24 Firms LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					FreezeCorp LLC	DE	N/A	A24 Firms LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					A24 Publishing LLC	DE	N/A	A24 Firms LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Luxury Linoleum LLC	DE	N/A	A24 Firms LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					FreezeCorp Rights LLC	DE	N/A	A24 Firms LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Milfer Avenue Rights LLC	DE	N/A	A24 Firms LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Objective Feedback LLC	DE	N/A	A24 Firms LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Princess Klepto Rights LLC	DE	N/A	A24 Firms LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Cardinal River LLC	DE	N/A	A24 Firms LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Round About Rights LLC	DE	N/A	A24 Firms LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Mother Knows Post LLC	DE	N/A	A24 Firms LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Inatech Technologies LLC	DE	N/A	A24 Firms LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Sunny With A Chance Limited	NZL	N/A	Imatech Technologies LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Oak Landing Production LLC	DE	N/A	A24 Firms LLC	Ownership	100.0	Todd L. Boehly	No	

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
00000	SBL Holdings GRP	00000					Selenicereus LLC.	DE	N/A	A24 Fi Ins LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Sassafras Jam LLC.	DE	N/A	A24 Fi Ins LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Un Chien Bizarre LLC.	DE	N/A	A24 Fi Ins LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Keep Spitalfing LLC.	DE	N/A	A24 Fi Ins LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Kurkamart LLC.	DE	N/A	A24 Fi Ins LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					A24 Productions 2 LLC.	DE	N/A	A24 Fi Ins LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Death On A Tuesday LLC	DE	N/A	A24 Fi Ins LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Saving The World LLC	DE	N/A	A24 Fi Ins LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Shelter At Home LLC.	DE	N/A	A24 Fi Ins LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Soft Money LLC.	DE	N/A	A24 Fi Ins LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Public House Productions LLC.	DE	N/A	A24 Fi Ins LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					A24 Services, LLC	DE	N/A	A24 Fi Ins LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					A24 Distribution, LLC.	DE	N/A	A24 Fi Ins LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Powder Keg Farms Limited.	NZL	N/A	A24 Distribution, LLC.	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Dancing Pictures Limited	NZL	N/A	A24 Distribution, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					A24 TV LLC	DE	N/A	A24 Fi Ins LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Ministry of Arts and Interrogation LLC	DE	N/A	A24 Fi Ins LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Jazz Hands Motion Picture Group LLC.	DE	N/A	A24 Fi Ins LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Net-Net Worldwide LLC.	DE	N/A	A24 Fi Ins LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					A24 Analytics LLC	DE	N/A	A24 Fi Ins LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					A24 International LLC.	DE	N/A	A24 Fi Ins LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					A24 Studios LLC.	DE	N/A	A24 Fi Ins LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Young Brothers LLC.	DE	N/A	A24 Fi Ins LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Guacamole Airlines LLC	DE	N/A	A24 Fi Ins LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					A24 Music LLC.	DE	N/A	A24 Fi Ins LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					A24 Merch LLC.	DE	N/A	A24 Fi Ins LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Do It Live LLC.	DE	N/A	A24 Fi Ins LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Talk Later LLC.	DE	N/A	A24 Fi Ins LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					A24 Investments LLC.	DE	N/A	A24 Fi Ins LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					A24 Ventures LLC.	DE	N/A	A24 Fi Ins LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Rules Beauty, Inc.	DE	N/A	A24 Fi Ins LLC	Ownership	54.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Western Remedy LLC.	DE	N/A	A24 Fi Ins LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Elia Management LLC.	DE	N/A	A24 Fi Ins LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Morning People LLC	DE	N/A	Elia Management LLC.	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Hot Costs LLC.	DE	N/A	A24 Fi Ins LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Reserving Rights LLC.	DE	N/A	A24 Fi Ins LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Quick As A Wink Limited.	NZL	N/A	Reserving Rights LLC.	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					A24 Productions 1 LLC.	DE	N/A	A24 Fi Ins LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					After The Fact LLC.	DE	N/A	A24 Fi Ins LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Pink Chair Productions LLC.	DE	N/A	After The Fact LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Faces Off LLC.	LA	N/A	After The Fact LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					House Claw LLC.	DE	N/A	After The Fact LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Earth Mama LLC.	DE	N/A	After The Fact LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Crack in the Earth LLC	DE	N/A	After The Fact LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Linda Margaret Rae LLC	DE	N/A	After The Fact LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Pink Opaque LLC	DE	N/A	After The Fact LLC	Ownership	100.0	Todd L. Boehly	No	

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
00000	SBL Holdings GRP	00000					Miller Avenue Productions LLC	DE	N/A	After The Fact LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Sewer Boys LLC	DE	N/A	After The Fact LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Studio Mono LLC	DE	N/A	After The Fact LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Future Autumn LLC	DE	N/A	After The Fact LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					False Positive LLC	DE	N/A	After The Fact LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Fever Lake LLC	LA	N/A	After The Fact LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Twenty Years LLC	DE	N/A	After The Fact LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Round About Bar LLC	DE	N/A	After The Fact LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Princess Klepto LLC	DE	N/A	After The Fact LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					A24 TV Inc.	DE	N/A	After The Fact LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Stushie LLC	DE	N/A	After The Fact LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Ministry of Creative Reasoning LLC	DE	N/A	After The Fact LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Queens LLC	DE	N/A	After The Fact LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Hyphen Hyphen LLC	DE	N/A	After The Fact LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					KMA Gems LLC	DE	N/A	After The Fact LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					On The Rocks LLC	DE	N/A	After The Fact LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Ramy Rights LLC	DE	N/A	A24 Films LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Palouse Productions LLC	DE	N/A	A24 Films LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					A24 Sunset LLC	DE	N/A	A24 Films LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					No Commas LLC	DE	N/A	A24 Films LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Passing The Baton LLC	DE	N/A	A24 Films LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					GC Rights LLC	DE	N/A	A24 Films LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Mommy Knows Best LLC	DE	N/A	A24 Films LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Maman sait mieux Productions Inc.	CAN	N/A	Mommy Knows Best LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Millway Drive LLC	DE	N/A	A24 Films LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Oorah Productions LLC	DE	N/A	A24 Films LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Beef LLC	DE	N/A	A24 Films LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Winning Spirit and Sons LLC	DE	N/A	A24 Films LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					An Inconvenient Tooth LLC	DE	N/A	A24 Films LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	27 -1973901				Valence Zig Holdings, LLC	DE	N/A	EMG AH LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Valence FW73, LLC	DE	N/A	EMG AH LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Fulwell 73 Holdco Limited	GBR	N/A	Valence FW73, LLC	Ownership	32.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Fulwell 73 LUK Limited	GBR	N/A	Fulwell 73 Holdco Limited	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Bitachon 365 Limited	GBR	N/A	Fulwell 73 LUK Limited	Ownership	60.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Fulwell 73 IDC Holdings, Inc.	DE	N/A	Fulwell 73 Holdco Limited	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Fulwell 73 IDC, LLC	CA	N/A	Fulwell 73 IDC Holdings, Inc.	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Fulwell 73 Limited	GBR	N/A	Fulwell 73 Holdco Limited	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Four Towers Limited	GBR	N/A	Fulwell 73 Limited	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					AIC The Film Limited	GBR	N/A	Fulwell 73 Limited	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					UB The Film Limited	GBR	N/A	Fulwell 73 Limited	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					C092 The Film Limited	GBR	N/A	Fulwell 73 Limited	Ownership	50.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					A Bus Could Run Limited	GBR	N/A	Fulwell 73 Limited	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					F73 Productions Limited	GBR	N/A	Fulwell 73 Limited	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					H of A Production Limited	GBR	N/A	Fulwell 73 Limited	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Fulwell Music Limited	GBR	N/A	Fulwell 73 Limited	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Ibiza 87 Limited	GBR	N/A	Fulwell 73 Limited	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					LU The Film Limited	GBR	N/A	Fulwell 73 Limited	Ownership	50.0	Todd L. Boehly	No	

SCHEDULE Y
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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
00000	SBL Holdings GRP	00000					Creativity Media Ltd	GBR	N/A	Fulwell 73 Limited	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Fulwell 73 UK Limited	GBR	N/A	Fulwell 73 Holddo Limited	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					MNV The Film Limited	GBR	N/A	Fulwell 73 UK Limited	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Backboard Limited	GBR	N/A	Fulwell 73 UK Limited	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					12D The Film Limited	GBR	N/A	Fulwell 73 UK Limited	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					TIL 2022 LIMITED	GBR	N/A	Fulwell 73 UK Limited	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					NP The Film Limited	GBR	N/A	Fulwell 73 UK Limited	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					TT Entertainment	GBR	N/A	Fulwell 73 UK Limited	Ownership	33.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					SLOWOG Limited	GBR	N/A	Fulwell 73 UK Limited	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Mary The Film Limited	GBR	N/A	Fulwell 73 UK Limited	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					MV The Film Limited	GBR	N/A	Fulwell 73 UK Limited	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					CL The Film Limited	GBR	N/A	Fulwell 73 UK Limited	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					MSP The Film Limited	GBR	N/A	Fulwell 73 UK Limited	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					ESL The Film Limited	GBR	N/A	Fulwell 73 UK Limited	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Boundless The Film Limited	GBR	N/A	Fulwell 73 UK Limited	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Roome Film Limited	GBR	N/A	Fulwell 73 UK Limited	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Motown The Film Limited	GBR	N/A	Fulwell 73 UK Limited	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Fulwell 73 Productions US, Inc.	DE	N/A	Fulwell 73 UK Limited	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					BFT Entertainment Inc.	DE	N/A	Fulwell 73 Productions US, Inc.	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					BFT Entertainment LLC	CA	N/A	BFT Entertainment Inc.	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					SRJ Entertainment LLC	CA	N/A	BFT Entertainment Inc.	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					BRUMMIE Productions LLC	CA	N/A	BFT Entertainment Inc.	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					F73 Awards Inc.	DE	N/A	Fulwell 73 Productions US, Inc.	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					234 Productions, LLC	DE	N/A	Fulwell 73 Productions US, Inc.	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Eden T Entertainment Inc.	DE	N/A	Inc.	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Eden T Productions LLC	CA	N/A	Eden T Entertainment Inc.	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Eli Entertainment Inc.	DE	N/A	Fulwell 73 Productions US, Inc.	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Eli Entertainment LLC	CA	N/A	Inc.	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Ruby Entertainment Inc.	DE	N/A	Fulwell 73 Productions US, Inc.	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Ten Ten Productions LLC	CA	N/A	Ruby Entertainment Inc.	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Ruby Productions LLC	CA	N/A	Ruby Entertainment Inc.	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Fulwell 73 Project Q, LLC	QAT	N/A	Fulwell 73 UK Limited	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					BEEU The Film Limited	GBR	N/A	Fulwell 73 UK Limited	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					MB The Film Limited	GBR	N/A	Fulwell 73 UK Limited	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					RR The Film Limited	GBR	N/A	Fulwell 73 UK Limited	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Farah Film Limited	GBR	N/A	Fulwell 73 UK Limited	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Bros The Film Limited	GBR	N/A	Fulwell 73 UK Limited	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Nashville The Film Limited	GBR	N/A	Fulwell 73 UK Limited	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Jubilee Scripted Limited	GBR	N/A	Fulwell 73 UK Limited	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					GS TV Productions Ltd	GBR	N/A	Fulwell 73 UK Limited	Ownership	50.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					GS BTS Limited	GBR	N/A	Fulwell 73 UK Limited	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					DTC The Film Limited	GBR	N/A	Fulwell 73 UK Limited	Ownership	100.0	Todd L. Boehly	No	

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00000	SBL Holdings GRP	00000					Valence Circle Up, LLC	DE	N/A	EMG AH LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Sugar23, Inc.	DE	N/A	Valence Circle Up, LLC	Ownership	20.1	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Flip the Script, LLC	DE	N/A	Sugar23, Inc	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					X4Y LLC	DE	N/A	Sugar23, Inc	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Seward Street Maiden Voyage, LLC	CA	N/A	X4Y LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Seward Street Productions, LLC	CA	N/A	Seward Street Maiden Voyage, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Short of the Week, LLC	DE	N/A	Sugar23, Inc	Ownership	10.3	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Venture Brand Management LLC	DE	N/A	Sugar23, Inc	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					NBT Holdings, LLC	DE	N/A	Venture Brand Management LLC	Ownership	97.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Sugar23 Podcast Group LLC	DE	N/A	Sugar23, Inc	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					EMH-PME LLC	DE	N/A	Eldridge Media Group, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Golden Globes Holdings, LLC	DE	N/A	EMH-PME LLC	Ownership	33.3	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Valence Media, LLC	DE	N/A	Golden Globes Holdings, LLC	Ownership	60.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					EMH-PME Holdings, LLC	DE	N/A	EMH-PME LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Soimedia LLC	DE	N/A	Valence Media, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					PME TopCo, LLC	DE	N/A	EMH-PME Holdings, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					PME-DCP HoldCo, LLC	DE	N/A	EMH-PME Holdings, LLC	Ownership	40.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Keshet/dcp LLC	DE	N/A	PME-DCP HoldCo, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Arstar Productions, LLC	CA	N/A	PME-DCP HoldCo, LLC	Ownership	50.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Bombshow Productions, LLC	CA	N/A	Keshet/dcp LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Luminate Data Holdings, LLC	DE	N/A	Keshet/dcp LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Luminate Data, LLC	DE	N/A	PME TopCo, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					PME Holdings, LLC	DE	N/A	PME TopCo, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					SXSW, LLC	TX	N/A	PME TopCo, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Music Business Worldwide Limited (UK)	GBR	N/A	PME Holdings, LLC	Ownership	50.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Variety Media, LLC	DE	N/A	PME Holdings, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					The Hollywood Reporter, LLC	DE	N/A	PME Holdings, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					PME Music, LLC	DE	N/A	PME Holdings, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Rolling Stone Media, LLC	DE	N/A	PME Music, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Rolling Stone LLC	DE	N/A	Rolling Stone Media, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Life is Beautiful Holdings, LLC	DE	N/A	Rolling Stone LLC	Ownership	32.3	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Rolling Stone Licensing LLC	DE	N/A	Rolling Stone LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					RS Branding, LLC	DE	N/A	Rolling Stone LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Billboard Media, LLC	DE	N/A	PME Music, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Billboard IP Holdings LLC	DE	N/A	Billboard Media, LLC	Ownership	50.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Vibe Media Publishing, LLC	DE	N/A	PME Music, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					dcp Holdco II, LLC	DE	N/A	Valence Media, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					CP Investment Holdings, LLC	DE	N/A	dcp Holdco II, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					dcp TL Funding LLC	DE	N/A	CP Investment Holdings, LLC	Ownership	50.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					DCP Holdings DE, LLC	DE	N/A	CP Investment Holdings, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Mosaic Media Investment Partners, LLC	DE	N/A	DCP Holdings DE, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Direct Holdings Global LLC	DE	N/A	Mosaic Media Investment Partners, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	80-0854371				Direct Holdings U.S. LLC	DE	N/A	Direct Holdings Global LLC	Ownership	100.0	Todd L. Boehly	No	

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00000	SBL Holdings GRP	00000	32-0272310				Saguaro Road Records Inc.	DE	N/A	Direct Holdings U.S. LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	34-2027935				Direct Holdings IP LLC	DE	N/A	Direct Holdings U.S. LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	13-2861045				Direct Holdings Americas LLC	DE	N/A	Direct Holdings U.S. LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	13-3389015				Service Inc.	DE	N/A	Direct Holdings Americas LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	46-4513346				DHAI Video LLC	DE	N/A	Direct Holdings Global LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	46-1242032				StarVista Entertainment LLC	DE	N/A	Direct Holdings Global LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	46-0960616				StarVista Live LLC	DE	N/A	StarVista Entertainment LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	37-1869475				Malt Shop Cruise 18 LLC	DE	N/A	StarVista Live LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	81-4192341				Soul Train Cruise 18 LLC	DE	N/A	StarVista Live LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	81-4126718				Country Music Cruise 18 LLC	DE	N/A	StarVista Live LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	81-4127381				Flower Power Cruise 18 LLC	DE	N/A	StarVista Live LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	81-4192444				Rock and Romance Cruise 18 LLC	DE	N/A	StarVista Live LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Soul Train Cruise 19 LLC	DE	N/A	StarVista Live LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Country Music Cruise 19 LLC	DE	N/A	StarVista Live LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Flower Power Cruise 19 LLC	DE	N/A	StarVista Live LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Rock and Romance Cruise 19 LLC	DE	N/A	StarVista Live LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Southern Rock Cruise 19 LLC	DE	N/A	StarVista Live LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Ultimate Disco Cruise 19 LLC	DE	N/A	StarVista Live LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	81-4380538				Arotr LLC	DE	N/A	StarVista Live LLC	Ownership	49.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	81-4380538				Country Music Cruise 20 LLC	DE	N/A	StarVista Live LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	81-4380538				Malt Shop Cruise 19 LLC	DE	N/A	StarVista Live LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	81-4380538				Flower Power Cruise 20 LLC	DE	N/A	StarVista Live LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	81-4380538				Rock and Romance Cruise 20 LLC	DE	N/A	StarVista Live LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	81-4380538				Southern Rock Cruise 20 LLC	DE	N/A	StarVista Live LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	81-4380538				Ultimate Disco Cruise 20 LLC	DE	N/A	StarVista Live LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	81-4380538				Soul Train Cruise 20 LLC	DE	N/A	StarVista Live LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	81-4380538				Malt Shop Cruise 21 LLC	DE	N/A	StarVista Live LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	81-4380538				Soul Train Cruise 22 LLC	DE	N/A	StarVista Live LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	81-4380538				Ultimate Disco Cruise 22 LLC	DE	N/A	StarVista Live LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	81-4380538				Flower Power Cruise Spring 21 LLC	DE	N/A	StarVista Live LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	81-4380538				Flower Power Cruise Fall 21 LLC	DE	N/A	StarVista Live LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	81-4380538				Country Music Cruise 21 LLC	DE	N/A	StarVista Live LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	81-4380538				Rock and Romance Cruise 22 LLC	DE	N/A	StarVista Live LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	81-4380538				Sandy Beaches Cruise 21 LLC	DE	N/A	StarVista Live LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	88-0743722				Country Music Cruise 23 LLC	DE	N/A	StarVista Live LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	88-0912769				Flower Power Cruise 23 LLC	DE	N/A	StarVista Live LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	88-1002689				Malt Shop Cruise 22 LLC	DE	N/A	StarVista Live LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	88-0984331				Malt Shop Cruise 23 LLC	DE	N/A	StarVista Live LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	88-0950780				Rock and Romance Cruise 23 LLC	DE	N/A	StarVista Live LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	88-0765093				Soul Train Cruise 23 LLC	DE	N/A	StarVista Live LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	88-0843534				Ultimate Disco Cruise 23, LLC	DE	N/A	StarVista Live LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	88-3216253				Big Easy Cruise 23, LLC	DE	N/A	StarVista Live LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	46-1171938				Lifestyle Products Group LLC	DE	N/A	Direct Holdings Global LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	38-3890445				C4G Holdings, LLC	DE	N/A	Li festyle Products Group LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	84-1785404				Love Retro LLC	DE	N/A	Li festyle Products Group LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					BMWA Holdings I, LLC	DE	N/A	DCP Holdings DE, LLC	Ownership	100.0	Todd L. Boehly	No	

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
00000	SBL Holdings GRP	00000					Stewart Street Productions, LLC	DE	N/A	DCP Holdings DE, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Generate Entertainment, LLC	DE	N/A	DCP Holdings DE, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Dick Clark Productions, LLC	DE	N/A	DCP Holdings DE, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					DC Company Music, LLC	CA	N/A	Dick Clark Productions, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Dick Clark Media Archives, LLC	CA	N/A	Dick Clark Productions, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					DCP Guaranty Services, LLC	DE	N/A	Dick Clark Productions, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					DCP Rights, LLC	DE	N/A	DCP Guaranty Services, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					BBMA Holdings, LLC	DE	N/A	DCP Rights, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Brillboard IP Holdings, LLC	DE	N/A	BBMA Holdings, LLC	Ownership	50.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					BBMA Parent, LLC	DE	N/A	CP Investment Holdings, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	84-1785404				Eldridge AM Holdings, LLC	DE	N/A	Eldridge Industries, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Panagram Holdings, LLC	DE	N/A	Eldridge AM Holdings, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Panagram Senior Loan Fund I GP, LLC	DE	N/A	Panagram Holdings, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Panagram Senior Loan Fund I, LP	DE	N/A	Panagram Senior Loan Fund I GP, LLC	Management		Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Panagram Senior Loan Fund II	DE	N/A	Panagram Senior Loan Fund II GP, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Panagram Senior Loan Fund II, LP	DE	N/A	Panagram Holdings, LLC	Management		Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Panagram Senior Loan Fund III GP, LLC	DE	N/A	Panagram Senior Loan Fund II GP, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Panagram Senior Loan Fund III, LP	DE	N/A	Panagram Senior Loan Fund III GP, LLC	Management		Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Panagram Senior Loan Fund IV GP, LLC	DE	N/A	Panagram Holdings, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Panagram Senior Loan Fund IV, LP	DE	N/A	Panagram Senior Loan Fund IV GP, LLC	Ownership		Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Panagram Senior Loan Fund V GP, LLC	DE	N/A	Panagram Holdings, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Panagram Senior Loan Fund V, LP	DE	N/A	Panagram Senior Loan Fund V GP, LLC	Management		Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Panagram Senior Loan Fund VI GP, LLC	DE	N/A	Panagram Senior Loan Fund VI GP, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Panagram Senior Loan Fund VI, LP	DE	N/A	Panagram Holdings, LLC	Management		Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Panagram Services Holdings, LLC	DE	N/A	Panagram Senior Loan Fund VI GP, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Panagram Services Holdings, LLC	DE	N/A	Panagram Holdings, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Panagram Services, LLC	DE	N/A	Panagram Services Holdings, LLC	Ownership	1.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Panagram Services, LLC	DE	N/A	Panagram Services Holdings, LLC	Ownership	99.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Panagram Structured Asset Management, LLC	DE	N/A	Panagram Holdings, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Binney Park Capital, LLC	DE	N/A	Panagram Structured Asset Management, LLC	Management		Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Eldridge CI Holdings II LLC	DE	N/A	Eldridge AM Holdings, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Eldridge CI LP LLC	DE	N/A	Eldridge CI Holdings II LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Eldridge CI GP LLC	DE	N/A	Eldridge CI Holdings II LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	27-1973901				CBAM Holdings, LLC	DE	N/A	Eldridge AM Holdings, LLC	Ownership	56.5	Todd L. Boehly	No	

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00000	SBL Holdings GRP	00000	82-3795582				CBAM Partners, LLC	DE	N/A	CBAM Holdings, LLC	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					CBAM SPAC Fund GP, LLC	DE	N/A	CBAM Partners, LLC	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					CBAM SPAC Fund, LP	DE	N/A	CBAM Partners, LLC	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					CBAM Agency Services, LLC	DE	N/A	CBAM Partners, LLC	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					CBAM Credit Opportunities Fund GP, LLC	DE	N/A	CBAM Partners, LLC	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					CBAM Credit Opportunities Fund, LP	DE	N/A	CBAM Partners, LLC	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					CBAM Credit Opportunities Master Fund, LP	CYM	N/A	CBAM Partners, LLC	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					CBAM Credit Opportunities Offshore Fund, LP	CYM	N/A	CBAM Partners, LLC	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000	83-3739761				CBAM Equity Fund GP, LLC	DE	N/A	CBAM Partners, LLC	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000	83-3761489				CBAM Equity Fund, LP	DE	N/A	CBAM Partners, LLC	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					CBAM Feeco, LLC	DE	N/A	CBAM Partners, LLC	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000	27-1973901				CBAM Charleston, LLC	DE	N/A	CBAM Holdings, LLC	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					CBAM Secured Loan Fund GP, LLC	DE	N/A	CBAM Holdings, LLC	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					CBAM Secured Loan Fund, LP	DE	N/A	CBAM Secured Loan Fund GP, LLC	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					Eldridge Maranon Holdings, LLC	DE	N/A	Eldridge AM Holdings, LLC	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					Maranon Capital Ultimate General Partner, LLC	DE	N/A	Eldridge Maranon Holdings, LLC	Ownership	50.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					Maranon Senior Strategies Fund XIII GP, L.P.	DE	N/A	Maranon Capital Ultimate General Partner LLC	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					Maranon Senior Credit Strategies Fund XIII DB, LLC	DE	N/A	Maranon Senior Strategies Fund XII GP, L.P	Management		Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					Maranon Senior Strategies Fund XIII, L.P.	DE	N/A	Maranon Senior Credit Strategies Fund XIII DB, LLC	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					Maranon Senior Credit Strategies Fund XIV GP, L.P.	DE	N/A	Maranon Capital Ultimate General Partner LLC	Management		Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					Maranon Senior Credit Strategies Fund XIV, L.P.	DE	N/A	Strategies Fund XIV GP, L.P	Management		Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					Maranon Senior Credit Strategies Fund X GP, L.P.	DE	N/A	Maranon Capital Ultimate General Partner LLC	Management		Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					Maranon Senior Credit Strategies Fund X-Levered, L.P.	DE	N/A	Maranon Senior Credit Strategies Fund X GP, L.P	Management		Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					Maranon Senior Credit SPV, LLC	DE	N/A	Strategies Fund X-Levered, L.P	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					Maranon Senior Credit Strategies Fund X-Unlevered, L.P.	DE	N/A	Maranon Senior Credit Strategies Fund X GP, L.P	Management		Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					Maranon Senior Credit GP II, L.P.	DE	N/A	Maranon Capital Ultimate General Partner LLC	Management		Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					Maranon Senior Credit Fund II-A, LP	DE	N/A	Maranon Senior Credit GP II, L.P.	Management		Todd L. Boehly	N0	

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00000	SBL Holdings GRP	00000					Maranon Senior Credit Fund II-B, LP	DE	N/A	Maranon Senior Credit GP II, L.P.	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Maranon Senior Credit Strategies GP V, LP	DE	N/A	Maranon Capital Ultimate General Partner LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Maranon Senior Credit Strategies Fund V-Unlevered, LP	DE	N/A	Maranon Senior Credit Strategies GP V, LP	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Maranon Senior Credit Strategies Fund V-Levered, LP	DE	N/A	Maranon Senior Credit Strategies GP V, LP	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Onshore SPV LLC	DE	N/A	Maranon Senior Credit Strategies Fund V-Levered, LP	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Maranon Centre Street General Partner, LP	DE	N/A	Maranon Capital Ultimate General Partner LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Maranon Centre Street Partnership LP	DE	N/A	Maranon Centre Street General Partner, LP	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Maranon Centre Street SPV LLC	DE	N/A	Partnership LP	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Maranon Mezzanine GP, LP	DE	N/A	Maranon Capital Ultimate General Partner LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Maranon Mezzanine Executive Fund, LP	DE	N/A	General Partner	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Maranon Mezzanine Fund, LP	DE	N/A	Maranon Mezzanine GP, LP	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Maranon Mezzanine GP II, LP	DE	N/A	Maranon Mezzanine GP, LP	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Maranon Mezzanine Fund II, LP	DE	N/A	General Partner LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Maranon Mezzanine Offshore Fund II, LP	DE	N/A	Maranon Mezzanine GP II, LP	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CVM	DE	N/A	Maranon Mezzanine GP II, LP	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Maranon Senior Credit Opportunities Fund SPV GP, LP	DE	N/A	Maranon Capital Ultimate General Partner LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Maranon Senior Credit Opportunities Fund SPV, LP	DE	N/A	Maranon Senior Credit Opportunities Fund GP, LP	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Maranon Senior Credit Opportunities Fund SPV, LP	DE	N/A	Maranon Senior Credit Opportunities Fund SPV GP, LP	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					GP, L.P.	DE	N/A	Maranon Capital Ultimate General Partner LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Maranon Senior Credit Fund IX, LLC	DE	N/A	Maranon Senior Credit Fund IX GP, L.P.	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Maranon Senior Credit Fund IX DB, L.P.	DE	N/A	Maranon Capital Ultimate General Partner LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Maranon Senior Credit Fund IX, LLC	DE	N/A	Maranon Senior Credit Fund IX DB, L.P.	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Maranon Capital, LP	DE	N/A	Eldridge Maranon Holdings, LLC	Ownership	60.2	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Maranon Management LLC	DE	N/A	Maranon Capital, L.P	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Maranon Services, LLC	DE	N/A	Maranon Capital, L.P	Ownership	99.9	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Maranon Services Corp.	DE	N/A	Maranon Capital, L.P	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Maranon Services, LLC	DE	N/A	Maranon Services Corp.	Ownership	0.1	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Maranon Centre Street Executive Fund LP	DE	N/A	Maranon Capital, L.P	Ownership	99.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Maranon Senior Rated Fund I LLC	DE	N/A	Maranon Capital, L.P	Management		Todd L. Boehly	NO	

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00000	SBL Holdings GRP	00000					DL ICT, LLC Eldridge Corporate Services, LLC	DE	N/A	Eldridge Industries, LLC	Ownership	75.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000						DE	N/A	Eldridge Industries, LLC	Ownership		Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	81-0802594				Eldridge Services Incorporated	DE	N/A	Eldridge Corporate Services, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	81-0802804				Eldridge Executive Services LLC	DE	N/A	Eldridge Corporate Services, LLC	Ownership	99.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	81-0802740				Eldridge Business Services LLC	DE	N/A	Eldridge Corporate Services, LLC	Ownership	99.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Vectura Services LLC	DE	N/A	Eldridge Business Services LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Eldridge Tax Services Inc	DE	N/A	Eldridge Business Services LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					JP Initiative, LLC	DE	N/A	Eldridge Business Services LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	27-1973901				Air Eldridge LLC	DE	N/A	Eldridge Corporate Services, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	27-1973901				GIV-X 4098, LLC	DE	N/A	Air Eldridge LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	27-1973901				GV 667, LLC	DE	N/A	Air Eldridge LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	27-1973901				Aircraft Hangar Services LLC	DE	N/A	Air Eldridge LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					GV1 6274, LLC	DE	N/A	Air Eldridge LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					EPH Holdings II, LLC	DE	N/A	Eldridge Industries, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	27-1973901				EPH Holdings, LLC	DE	N/A	EPH Holdings II, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					SGT VF GP, LLC	DE	N/A	EPH Holdings, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					SGT VF Fund, LP	DE	N/A	SGT VF GP, LLC	Management	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	27-1973901				Monterra Trust	DE	N/A	EPH Holdings, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	27-1973901				Monterra FA Holdings, LLC	NJ	N/A	Monterra Trust	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	27-1973901				Monterra Asset Holdings, LLC	DE	N/A	Monterra Trust	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	27-1973901				Ballinshire Capital Funding Trust	DE	N/A	EPH Holdings, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	27-1973901				Ballinshire FA Holdings, LLC	NJ	N/A	Ballinshire Capital Funding Trust	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	27-1973901				Ballinshire Asset Holdings, LLC	DE	N/A	Trust	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	27-1973901				Ballinshire Asset Holdings, LLC	DE	N/A	Trust	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	27-1973901				Highland Peak FA Holdings, LLC	NJ	N/A	EPH Holdings, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	27-1973901				Highland Peak Asset Holdings, LLC			Highland Peak Trust	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	27-1973901				EPH II, LLC	DE	N/A	Highland Peak Trust	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	27-1973901				Elm Portfolio Trust LLC	DE	N/A	EPH Holdings, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	81-0802594				Eldridge Aircraft Services LLC	DE	N/A	EPH II, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge Corporate Funding LLC	DE	N/A	EPH II, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	27-1973901				EPH, LLC	DE	N/A	EPH II, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	27-1973901				Davis Portfolio Trust, LLC	DE	N/A	EPH, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	27-1973901				Grigg Portfolio Trust, LLC	DE	N/A	EPH, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge Equine II Holdings LLC	DE	N/A	Grigg Portfolio Trust, LLC	Ownership	64.6	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	27-1973901				MTI Preferred Holdings LLC	DE	N/A	Grigg Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	27-1973901				Flint Rock Portfolio Trust, LLC	DE	N/A	EPH, LLC	Ownership	100.0	Todd L. Boehly	No	

SCHEDULE Y
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00000	SBL Holdings GRP	00000	27-1973901				Eldridge IE Funding LLC	DE	N/A	Flint Rock Portfolio Trust, LLC	Ownership	11.6	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge Gamma Holdings, LLC	DE	N/A	Flint Rock Portfolio Trust, LLC	Ownership	74.6	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000	00000				Gamma Media Holdings, LLC	DE	N/A	Eldridge Gamma Holdings, LLC	Ownership	89.2	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000	00000				Yydia, Inc.	DE	N/A	Gamma Media Holdings, LLC	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000	00000				Gamma Media Holdings UK LTD	GBR	N/A	Gamma Media Holdings, LLC	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000	27-1973901				Epic Preferred Holdings LLC	DE	N/A	Flint Rock Portfolio Trust, LLC	Ownership	8.1	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge VG Funding, LLC	DE	N/A	Flint Rock Portfolio Trust, LLC	Ownership	50.3	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000	27-1973901				Weaver Portfolio Trust, LLC	DE	N/A	EPH, LLC	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge VG Funding, LLC	DE	N/A	Weaver Portfolio Trust, LLC	Ownership	49.8	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000	27-1973901				Skylark Portfolio Trust, LLC	DE	N/A	EPH, LLC	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge CILP Funding, LLC	DE	N/A	Skylark Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000	27-1973901				EISCP Co-Invest Holdings, LLC	DE	N/A	Skylark Portfolio Trust, LLC	Ownership	85.8	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000	27-1973901				Morningside Portfolio Trust, LLC	DE	N/A	EPH, LLC	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000	00000				Eldridge Route Funding, LLC	DE	N/A	Morningside Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000	00000				Carlton Portfolio Trust, LLC	DE	N/A	EPH, LLC	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge Spoton Funding, LLC	DE	N/A	Carlton Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000	00000				Eldridge ROS Holdings LLC	DE	N/A	Carlton Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000	00000				Eldridge Koho Funding, LLC	DE	N/A	Carlton Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000	00000				EWK Holdings V LLC	DE	N/A	Carlton Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge Fevo Funding, LLC	DE	N/A	Carlton Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000	00000				Eldridge Util Holdings, LLC	DE	N/A	Carlton Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000	27-1973901				Grove Lane Portfolio Trust, LLC	DE	N/A	EPH, LLC	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge Odyssey Holdings, LLC	DE	N/A	Grove Lane Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge Accelerant Funding, LLC	DE	N/A	Grove Lane Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000	27-1973901				NPK Holdings LLC	DE	N/A	EPH, LLC	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000	27-1973901				NHNO Holdings LLC	DE	N/A	NPK Holdings LLC	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000	27-1973901				LSB Funding LLC	DE	N/A	NHNO Holdings LLC	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000	00000				LSB Industries, Inc.	DE	N/A	LSB Funding LLC	Ownership	10.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000	00000				LSB Chemical L.L.C.	OK	N/A	LSB Industries, Inc.	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000	00000				Cherokee Nitrogen L.L.C.	OK	N/A	LSB Chemical L.L.C.	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000	00000				EI Dorado Chemical Company	OK	N/A	LSB Chemical L.L.C.	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000	00000				Chemex I Corp	OK	N/A	LSB Chemical L.L.C.	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000	00000				EI Dorado Ammonia L.L.C.	OK	N/A	EI Dorado Chemical Company	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000	00000				EDC Ag Products Company L.L.C.	OK	N/A	EI Dorado Chemical Company	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000	00000				Pryor Chemical Company	OK	N/A	EI Dorado Chemical Company	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000	00000				EI Dorado Nitrogen L.L.C.	OK	N/A	LSB Chemical L.L.C.	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000	00000				Trison Construction, Inc.	OK	N/A	LSB Chemical L.L.C.	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000	00000				Oakridge Portfolio Trust, LLC	DE	N/A	EPH, LLC	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000	00000				Eldridge PayActiv Holdings LLC	DE	N/A	Oakridge Portfolio Trust, LLC	Ownership	56.5	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge Snap! Holdings LLC	DE	N/A	Oakridge Portfolio Trust, LLC	Ownership	90.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge Lynx Funding LLC	DE	N/A	Oakridge Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	N0	

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00000	SBL Holdings GRP	00000					Edgewood Portfolio Trust, LLC	DE	N/A	EPH, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Eldridge PayActiv Holdings LLC	DE	N/A	Edgewood Portfolio Trust, LLC	Ownership	9.7	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	27 -1973901				Eldridge LC Funding LLC	DE	N/A	Edgewood Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	No	
							Eldridge Clearcover Holdings LLC								
00000	SBL Holdings GRP	00000					Eldridge Mojo Funding, LLC	DE	N/A	Edgewood Portfolio Trust, LLC	Ownership	50.9	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	27 -1973901				Eldridge Preferred Holdings LLC	DE	N/A	Edgewood Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Epic Preferred Holdings LLC	DE	N/A	Edgewood Portfolio Trust, LLC	Ownership	2.2	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Madison Portfolio Trust, LLC	DE	N/A	EPH, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Edridge PayActiv Holdings LLC	DE	N/A	Madison Portfolio Trust, LLC	Ownership	2.4	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Epic Preferred Holdings LLC	DE	N/A	Madison Portfolio Trust, LLC	Ownership	16.2	Todd L. Boehly	No	
							Eldridge Powerboard Holdings LLC								
00000	SBL Holdings GRP	00000					Eldridge HIFI Funding, LLC	DE	N/A	Madison Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Eldridge Cloudframe Holdings LLC	DE	N/A	Madison Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Eldridge MasterClass Holdings LLC	DE	N/A	Madison Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	27 -1973901				Armstrong Portfolio Trust, LLC	DE	N/A	Madison Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	27 -1973901				Eldridge RBUSA Holdings LLC	DE	N/A	Armstrong Portfolio Trust, LLC	Ownership	30.9	Todd L. Boehly	No	
							Eldridge Laylo Holdings LLC								
00000	SBL Holdings GRP	00000	27 -1973901				Eldridge Laylo Holdings LLC	DE	N/A	Armstrong Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	27 -1973901				Eldridge Metrotech Holdings, LLC	DE	N/A	Armstrong Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Eldridge TTV VI Funding, LLC	DE	N/A	Armstrong Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Eldridge CRB Funding, LLC	DE	N/A	Armstrong Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	No	
							Eldridge Cobalt Funding, LLC								
00000	SBL Holdings GRP	00000	27 -1973901				Eldridge RDCP II Holdings, LLC	DE	N/A	Armstrong Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	27 -1973901				Eldridge Truebi III Funding, LLC	DE	N/A	Armstrong Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	No	
							Eldridge Truebi III Funding, LLC								
00000	SBL Holdings GRP	00000	27 -1973901				Eldridge DK Holdings, LLC	DE	N/A	Armstrong Portfolio Trust, LLC	Ownership	20.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	27 -1973901				Primrose Portfolio Trust, LLC	DE	N/A	EPH, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	27 -1973901				EISGP Co-Invest Holdings, LLC	DE	N/A	Primrose Portfolio Trust, LLC	Ownership	10.1	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	27 -1973901				Eldridge LPC Funding, LLC	DE	N/A	Primrose Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	27 -1973901				Epic Preferred Holdings LLC	DE	N/A	Primrose Portfolio Trust, LLC	Ownership	5.9	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	27 -1973901				Eldridge Buckle Funding, LLC	DE	N/A	Primrose Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	27 -1973901				Eldridge SkyHive Holdings LLC	DE	N/A	Primrose Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	27 -1973901				Bedford Portfolio Trust, LLC	DE	N/A	EPH, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	27 -1973901				EISGP Co-Invest Holdings, LLC	DE	N/A	Bedford Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	27 -1973901				Eldridge IE Funding LLC	DE	N/A	Bedford Portfolio Trust, LLC	Ownership	4.2	Todd L. Boehly	No	
							Eldridge Viral Nation Holdings LLC								
00000	SBL Holdings GRP	00000	27 -1973901				Eldridge Viral Nation Holdings LLC	DE	N/A	Bedford Portfolio Trust, LLC	Ownership	37.3	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	27 -1973901						N/A	Bedford Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	No	

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00000	SBL Holdings GRP	00000	27-1973901				Eldridge Viral Nation Purchaseco Ltd.	CAN	N/A	Eldridge Viral Nation Holdings LLC	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000	27-1973901				Viral Nation, Inc	CAN	N/A	Eldridge Viral Nation Purchaseco Ltd	Ownership	19.1	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge VM Holdings LLC	DE	N/A	Bedford Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge Netomi Holdings LLC	DE	N/A	Bedford Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge Qloo Holdings LLC	DE	N/A	Bedford Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000	27-1973901				Pincrest Portfolio Trust, LLC	DE	N/A	EPH, LLC	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge S3-R Holdings LLC	DE	N/A	Pincrest Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge SCOF II Holdings LLC	DE	N/A	Pincrest Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge IE Funding LLC	DE	N/A	Pincrest Portfolio Trust, LLC	Ownership	51.1	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge CVPF II Holdings, LLC	DE	N/A	Pincrest Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge SamCart Funding, LLC	DE	N/A	Pincrest Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000	27-1973901				Ruby Portfolio Trust, LLC	DE	N/A	EPH, LLC	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge ACZ Funding, LLC	DE	N/A	Ruby Portfol io Trust, LLC	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge Daygio Funding, LLC	DE	N/A	Ruby Portfol io Trust, LLC	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge HNSF V Holdings, LLC	DE	N/A	Ruby Portfol io Trust, LLC	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge HBF II Holdings, LLC	DE	N/A	Ruby Portfol io Trust, LLC	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge HSCMW 2 Holdings LLC	DE	N/A	Ruby Portfol io Trust, LLC	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge SCIH-S Holdings LLC	DE	N/A	Ruby Portfol io Trust, LLC	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge SMH Co-Invest Holdings LLC	DE	N/A	Ruby Portfol io Trust, LLC	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000	27-1973901				Vista Portfolio Trust, LLC	DE	N/A	Ruby Portfol io Trust, LLC	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge OOST0 Holdings, LLC	DE	N/A	Vista Portfolio Trust, LLC	Ownership	92.1	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge PVI II Holdings LLC	DE	N/A	Vista Portfolio Trust, LLC	Ownership	92.1	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge SLCF IV Holdings LLC	DE	N/A	Vista Portfolio Trust, LLC	Ownership	92.1	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge TTV-gL Holdings LLC	DE	N/A	Vista Portfolio Trust, LLC	Ownership	92.1	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge Clearcover Holdings LLC	DE	N/A	Vista Portfolio Trust, LLC	Ownership	49.1	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge DK Holdings, LLC	DE	N/A	Vista Portfolio Trust, LLC	Ownership	20.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge Honodeus Funding LLC	DE	N/A	Vista Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge DBBK Funding, LLC	DE	N/A	Vista Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge PCH Holdings, LLC	DE	N/A	Vista Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000	27-1973901				PrescientCo Holdings, LLC	DE	N/A	Eldridge PCH Holdings, LLC	Ownership	16.6	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000	27-1973901				EKW Holdings LLC	DE	N/A	Vista Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000	27-1973901				KWSB Real Estate Venture I, LLC	DE	N/A	EKW Holdings LLC	Ownership	80.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge ARK Crypto US Fund Holdings LLC	DE	N/A	Vista Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000	27-1973901				Bruce Park Portfolio Trust, LLC	DE	N/A	EPH, LLC	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge Digital Asset Holdings, LLC	DE	N/A	Bruce Park Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge Ediphy Holdings, LLC	DE	N/A	Bruce Park Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	N0	

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00000	SBL Holdings GRP	00000					ARK PIPE Fund I, LLC	DE	N/A	Bruce Park Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge Resilience Holdings LLC	DE	N/A	Bruce Park Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Eldridge DK Holdings LLC	DE	N/A	Bruce Park Portfolio Trust, LLC	Ownership	20.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Eldridge goPuff Holdings LLC	DE	N/A	Bruce Park Portfolio Trust, LLC	Ownership	11.4	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Eldridge Datamir Holdings LLC	DE	N/A	Bruce Park Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Maple Portfolio Trust, LLC	DE	N/A	EPH, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Eldridge PayActiv Holdings LLC	DE	N/A	Maple Portfolio Trust, LLC	Ownership	12.1	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Eldridge Unqork Holdings LLC	DE	N/A	Maple Portfolio Trust, LLC	Ownership	70.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Eldridge Gizer Funding LLC	DE	N/A	Maple Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Gizer Inc.	DE	N/A	Eldridge Gizer Funding LLC	Ownership	26.2	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	45-2869667				Eldridge DTS Funding, LLC	DE	N/A	Maple Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	NO	
							Eldridge Blockchain.com Funding LLC								
00000	SBL Holdings GRP	00000	27-1973901				Eldridge Cutover Holdings LLC	DE	N/A	Maple Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge PPR0 Holdings LLC	DE	N/A	Maple Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge Stash Funding LLC	DE	N/A	Maple Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge Tripletot Holdings LLC	DE	N/A	Maple Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge Equipment Finance LLC	DE	N/A	EPH, LLC	Ownership	100.0	Todd L. Boehly	NO	
							Three L Finance Holdings, LLC	DE	N/A	Eldridge Equipment Finance LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Stonebriar Holdings LLC	DE	N/A	Three L Finance Holdings, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	98-1249436				Stonebriar Finance Holdings LLC	DE	N/A	Stonebriar Holdings LLC	Ownership	88.4	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					SCF Preferred Equity, LLC	DE	N/A	Stonebriar Finance Holdings LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					SCF Funding LLC	DE	N/A	Stonebriar Finance Holdings LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					SCF Rail Leasing LLC	DE	N/A	SCF Funding LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	82-0823497				SCF Servicing Company LLC	DE	N/A	SCF Funding LLC	Ownership	99.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	47-3738019				Stonebriar IFH LLC	DE	N/A	SCF Funding LLC	Ownership	100.0	Todd L. Boehly	NO	
							Stonebriar Commercial Finance Canada Inc.	CAN	N/A	SCF Funding LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					SCF Canada 2019-2 GP Ltd.	CAN	N/A	Stonebriar Commercial Finance Canada Inc.	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	83-4120614				SCF Equipment Leasing Canada 2019-2 Limited Partnership	CAN	N/A	SCF Canada 2019-2 GP Ltd.	Ownership	99.9	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	84-3439788				SCF Canada 2020 GP Ltd.	CAN	N/A	Stonebriar Commercial Finance Canada Inc.	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					SCF Equipment Leasing Canada 2020-1 Limited Partnership	CAN	N/A	SCF Canada 2020 GP Ltd.	Ownership	99.9	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	85-2482271				SCF Canada 2021 GP Ltd.	CAN	N/A	Stonebriar Commercial Finance Canada Inc.	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					SCF Equipment Leasing Canada 2021-1 Limited Partnership	CAN	N/A	SCF Canada 2021 GP Ltd.	Ownership	99.9	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000						CAN	N/A						

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00000	SBL Holdings GRP	00000	85-0561525				SCF Canada Revolver GP Ltd. SCF Revolver Canada Limited Partnership	CAN	N/A	Stonebriar Commercial Finance Canada Inc.	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000	85-0561525					CAN	N/A	SCF Canada Revolver GP Ltd.	Ownership	99.9	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					SCF Canada 2022 GP Ltd. SCF Equipment Leasing Canada 2022-2 Limited Partnership	CAN	N/A	Stonebriar Commercial Finance Canada Inc.	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					SCF Canada 2022 GP Ltd.	CAN	N/A	SCF Canada 2022 GP Ltd.	Ownership	99.9	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					SCF Canada 2022-2 GP Ltd.	CAN	N/A	Stonebriar Commercial Finance Canada Inc.	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					SCF Canada 2023-1 GP Ltd.	CAN	N/A	Stonebriar Commercial Finance Canada Inc.	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					SCF Equipment Leasing Canada 2023-1 Limited Partnership	CAN	N/A	SCF Canada 2023-1 GP Ltd.	Ownership	99.9	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000	61-1756749				Stonebriar Commercial Finance LLC	DE	N/A	SCF Funding LLC.	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					SCF 1324-01MB LLC	DE	N/A	Stonebriar Commercial Finance LLC.	Ownership	65.8	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					SCF 1343-01M LLC	DE	N/A	Stonebriar Commercial Finance LLC.	Ownership	63.2	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					SCF 1358-001A LLC	DE	N/A	Stonebriar Commercial Finance LLC.	Ownership	64.9	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					SCF 1322SL LLC	DE	N/A	Stonebriar Commercial Finance LLC.	Ownership	85.2	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					SCF 1337BCB LLC	DE	N/A	Stonebriar Commercial Finance LLC.	Ownership	72.5	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					SCF 115H LLC	DE	N/A	Stonebriar Commercial Finance LLC.	Ownership	69.3	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					SCF 1341UL LLC	DE	N/A	Stonebriar Commercial Finance LLC.	Ownership	53.8	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000	81-1649757				SCF MRL Subsidiary LLC	DE	N/A	Stonebriar Commercial Finance LLC.	Ownership	85.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000	82-3362825				SCF Revolver 2018-1 LLC.	DE	N/A	Stonebriar Commercial Finance LLC.	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000	83-3727245				SCF Equipment Leasing 2019-2 LLC	DE	N/A	Stonebriar Commercial Finance LLC.	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000	85-2340702				SCF Equipment Leasing 2020-1 LLC	DE	N/A	Stonebriar Commercial Finance LLC.	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000	85-2340702				SCF Equipment Leasing 2021-1 LLC	DE	N/A	Stonebriar Commercial Finance LLC.	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					SCF Equipment Leasing 2022-1 LLC	DE	N/A	Stonebriar Commercial Finance LLC.	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					SCF Equipment Leasing 2022-2 LLC	DE	N/A	Stonebriar Commercial Finance LLC.	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					SCF Aviation Capital LLC	DE	N/A	SCF Funding LLC.	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000	92-3696793				FX Notes LLC.	DE	N/A	SCF Aviation Capital LLC.	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000	88-3764229				Culper211 LLC.	DE	N/A	SCF Aviation Capital LLC.	Ownership	65.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					FX Leasing, LLC	DE	N/A	SCF Aviation Capital LLC.	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					SCF Maverick LLC.	DE	N/A	SCF Aviation Capital LLC.	Ownership	100.0	Todd L. Boehly	N0	

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00000	SBL Holdings GRP	00000					SCF Goose LLC	DE	N/A	SCF Aviation Capital LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					SCF Merlin LLC	DE	N/A	SCF Aviation Capital LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					SCF FW Issuer LLC	DE	N/A	SCF Aviation Capital LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					SCF NBL LLC	DE	N/A	SCF Funding LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	27 -1973901				Palmer Portfolio Trust, LLC	DE	N/A	EPH, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	27 -1973901				Eldridge CIC Holdings LLC	DE	N/A	Palmer Portfolio Trust, LLC	Ownership	17.4	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	27 -1973901				Eldridge IPS Holdings, LLC	DE	N/A	Palmer Portfolio Trust, LLC	Ownership	17.4	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	27 -1973901				Eldridge PIPE Holdings I, LLC	DE	N/A	Palmer Portfolio Trust, LLC	Ownership	17.4	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	27 -1973901				PrescientCo Holdings, LLC	DE	N/A	Palmer Portfolio Trust, LLC	Ownership	23.5	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	27 -1973901				Eldridge goPuff Holdings LLC	DE	N/A	Palmer Portfolio Trust, LLC	Ownership	88.6	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Aurify Brands, LLC	NY	N/A	Palmer Portfolio Trust, LLC	Ownership	30.1	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Aurify Brands Management, LLC	DE	N/A	Aurify Brands, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Sesame Marketplace, Inc.	DE	N/A	Aurify Brands Management, LLC	Ownership	90.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					ABM JG Greenwich, LLC	DE	N/A	Aurify Brands Management, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Meez Culinary Solutions, Inc.	DE	N/A	Aurify Brands Management, LLC	Ownership	14.9	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Meez Culinary Solutions, Inc.	DE	N/A	Aurify Brands, LLC	Ownership	85.1	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Convive Brands, LLC	DE	N/A	Aurify Brands, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					LPQ USA, LLC	DE	N/A	Aurify Brands, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					APQ Blecker NY, LLC	DE	N/A	LPQ USA, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					MK Debt, LLC	DE	N/A	LPQ USA, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					MK USA, LLC	DE	N/A	LPQ USA, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					MPQ 1377 Sixth Avenue, LLC	NY	N/A	MK USA, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					MPQ 1400 Broadway, LLC	NY	N/A	MK USA, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					MPQ 1535 Third Avenue LLC	NY	N/A	MK USA, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					MPQ 1800 Broadway, LLC	NY	N/A	MK USA, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					MPQ 2161 Broadway, LLC	NY	N/A	MK USA, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					MPQ 339 Seventh Avenue, LLC	NY	N/A	MK USA, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					MPQ 370 Lexington, LLC	NY	N/A	MK USA, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					MPQ 400 Fifth Avenue, LLC	NY	N/A	MK USA, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					MPQ 685 Third Avenue, LLC	NY	N/A	MK USA, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					MPQ 688 Bronx HoldCo, LLC	DE	N/A	MK USA, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					688 Bronx Commissary, LLC	NY	N/A	MK USA, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					MPQ 921 Broadway, LLC	NY	N/A	MK USA, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					MPQ Bronx Commissary, LLC	NY	N/A	MPQ 688 Bronx HoldCo, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					APQ 33 Street Bakery NY, LLC	DE	N/A	MK USA, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					APQ 33 Bakery Annex NY, LLC	DE	N/A	LPQ USA, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					APQ Verdi Park NY, LLC	DE	N/A	LPQ USA, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					APQ 1131 Madison Avenue NY, LLC	DE	N/A	LPQ USA, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					APQ First Avenue NY, LLC	DE	N/A	LPQ USA, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					APQ Lincoln Square NY, LLC	DE	N/A	LPQ USA, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					APQ Bryant Park NY, LLC	DE	N/A	LPQ USA, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					APQ Bryant Park Kiosk NY, LLC	DE	N/A	LPQ USA, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					APQ Tribeca NY, LLC	DE	N/A	LPQ USA, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					APQ Mineral Springs NY, LLC	DE	N/A	LPQ USA, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					APQ Carnegie Hill NY, LLC	DE	N/A	LPQ USA, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					APQ Grand Central West NY, LLC	DE	N/A	LPQ USA, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					APQ 1399 Madison NY, LLC	DE	N/A	LPQ USA, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					APQ 1592 First Avenue NY, LLC	DE	N/A	LPQ USA, LLC	Ownership	100.0	Todd L. Boehly	No	

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00000	SBL Holdings GRP	00000					APQ E65 NY, LLC	DE	N/A	LPQ USA, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					APQ Garden City NY, LLC	DE	N/A	LPQ USA, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					APQ 85 Broad NY, LLC	DE	N/A	LPQ USA, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					APQ Sai Iboat Pond NY, LLC	DE	N/A	LPQ USA, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					LPQ Sai Iboat Pond, Inc.	DE	N/A	APQ Sai Iboat Pond NY, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					APQ South End Avenue NY, LLC	DE	N/A	LPQ USA, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					APQ Florence Bakery Annex CA, LLC	DE	N/A	LPQ USA, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					APQ Beverly Hills CA, LLC	DE	N/A	LPQ USA, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					APQ Studio City CA, LLC	DE	N/A	LPQ USA, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					APQ Manhattan Beach CA, LLC	DE	N/A	LPQ USA, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					APQ Clarentont CA, LLC	DE	N/A	LPQ USA, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					APQ Larchmont CA, LLC	DE	N/A	LPQ USA, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					APQ Encino Bakery CA, LLC	DE	N/A	LPQ USA, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					APQ Americana CA, LLC	DE	N/A	LPQ USA, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					APQ Villa Marina CA, LLC	DE	N/A	LPQ USA, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					APQ Westlake CA, LLC	DE	N/A	LPQ USA, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					APQ South Gayley CA, LLC	DE	N/A	LPQ USA, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					APQ Tuxedo Bakery MD, LLC	DE	N/A	LPQ USA, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					APQ Blaine Mansion DC, LLC	DE	N/A	LPQ USA, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					APQ Capitol Hill DC, LLC	DE	N/A	LPQ USA, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					APQ 17th Street DC, LLC	DE	N/A	LPQ USA, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					APQ Carroll Square DC, LLC	DE	N/A	LPQ USA, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					APQ Wildwood MD, LLC	DE	N/A	LPQ USA, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					APQ Merrifield VA, LLC	DE	N/A	LPQ USA, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					APQ Coconut Grove FL, LLC	DE	N/A	LPQ USA, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					APQ New Canaan CT, LLC	DE	N/A	LPQ USA, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					APQ Rye NY, LLC	DE	N/A	LPQ USA, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					APQ Greenwich CT, LLC	DE	N/A	LPQ USA, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					APQ 8th and Walnut PA, LLC	DE	N/A	LPQ USA, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Fields GC, LLC	NY	N/A	Aurify Brands, LLC	Ownership	56.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					FGC 101 Maiden, LLC	NY	N/A	Fields GC, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					FGC 275 Madison, LLC	NY	N/A	Fields GC, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					FGC 148 Madison, LLC	NY	N/A	Fields GC, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					FGC 304 PAS, LLC	NY	N/A	Fields GC, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					FGC 599 Lexington, LLC	NY	N/A	Fields GC, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					FGC 24 E12, LLC	DE	N/A	Fields GC, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Aurify Brands Holdings, LLC	NY	N/A	Aurify Brands, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Little Beet Brands Holdings, LLC	DE	N/A	Aurify Brands Holdings, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Aurify Fish Tacos Holdings LLC	NY	N/A	Aurify Brands Holdings, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Fish Tacos NY 1, LLC	NY	N/A	Aurify Fish Tacos Holdings , LLC	Ownership	61.6	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					333 Fish Tacos NY 1, LLC	NY	N/A	Fish Tacos NY 1, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Little Beet Table, LLC	NY	N/A	Aurify Brands Holdings, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Little Beet, LLC	NY	N/A	Aurify Brands Holdings, LLC	Ownership	98.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					LB City Vista, LLC	DE	N/A	Little Beet, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					LB 1291 First Avenue, LLC	DE	N/A	Little Beet, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					LB 320 Park, LLC	NY	N/A	Little Beet, LLC	Ownership	100.0	Todd L. Boehly	No	

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00000	SBL Holdings GRP	00000					LB Roosevelt Field, LLC	NY	N/A	Little Beet, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					LB 1140 Broadway, LLC	NY	N/A	Little Beet, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					LB 148 Madison, LLC	NY	N/A	Little Beet, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					LB W50, LLC	NY	N/A	Little Beet, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					LB Sub W50, LLC	NY	N/A	LB W50, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					LB Westchester, LLC	NY	N/A	Little Beet, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					LB Bryant Park, LLC	NY	N/A	Little Beet, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					LB Newport Center, LLC	NY	N/A	Little Beet, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					LB 125 Park, LLC	NY	N/A	Little Beet, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					LB Westport, LLC	DE	N/A	Little Beet, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Meit Shop, LLC	NY	N/A	Aurify Brands Holdings, LLC	Ownership	96.5	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					MS Special Events, LLC	NY	N/A	Meit Shop, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					MS W50, LLC	NY	N/A	Meit Shop, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					MS Sub W50, LLC	NY	N/A	Meit Shop, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					MS W26, LLC	NY	N/A	Meit Shop, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					MS 111 Fulton, LLC	NY	N/A	Meit Shop, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					MS W52, LLC	NY	N/A	Meit Shop, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					MS Roosevelt Field, LLC	NY	N/A	Meit Shop, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Meit Shop Enterprises, LLC	NY	N/A	Meit Shop, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					MS Westchester, LLC	NY	N/A	Meit Shop, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					MS Staten Island, LLC	NY	N/A	Meit Shop, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					MS Smith Haven, LLC	NY	N/A	Meit Shop, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					MS Menlo Park, LLC	NY	N/A	Meit Shop, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					MS Marketing Fund, LLC	NY	N/A	Meit Shop, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	46-5644928				Note Funding 1892-2, LLC	KS	N/A	EPH, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge RBUSA Holdings LLC	DE	N/A	Note Funding 1892-2, LLC	Ownership	9.5	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Canon Portfolio Trust, LLC	KS	N/A	EPH, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	46-5763390				Eldridge OOSTO Holdings, LLC	DE	N/A	Canon Portfolio Trust, LLC	Ownership	7.9	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge RBUSA Holdings LLC	DE	N/A	Canon Portfolio Trust, LLC	Ownership	1.9	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge EVE Holdings LLC	DE	N/A	Canon Portfolio Trust, LLC	Ownership	1.9	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge Fulwell 73 Holdings LLC	DE	N/A	Canon Portfolio Trust, LLC	Ownership	1.9	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge Kindbody Holdings LLC	DE	N/A	Canon Portfolio Trust, LLC	Ownership	1.9	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge DPL Holdings LLC	DE	N/A	Canon Portfolio Trust, LLC	Ownership	1.9	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Eldridge PayActiv Holdings LLC	DE	N/A	Canon Portfolio Trust, LLC	Ownership	41.1	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Eldridge Happy Money Funding LLC	DE	N/A	Canon Portfolio Trust, LLC	Ownership	12.7	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Eldridge Wellthy Funding LLC	DE	N/A	Canon Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Eldridge Wellthy Funding LLC	DE	N/A	Canon Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Renegade Brands USA, INC	DE	N/A	Canon Portfolio Trust, LLC	Ownership	20.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Steamboat Portfolio Trust, LLC	DE	N/A	EPH, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge RBUSA Holdings LLC	DE	N/A	Steamboat Portfolio Trust, LLC	Ownership	9.2	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge C9E Holdings LLC	DE	N/A	Steamboat Portfolio Trust, LLC	Ownership	9.2	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge SMT Holdings LLC	DE	N/A	Steamboat Portfolio Trust, LLC	Ownership	9.2	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge PIPE Holdings II, LLC	DE	N/A	Steamboat Portfolio Trust, LLC	Ownership	42.7	Todd L. Boehly	NO	

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

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00000	SBL Holdings GRP	00000					Eldridge PIPE Holdings, LLC	DE	N/A	Eldridge PIPE Holdings II, LLC	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					Eldridge Bitkraft Funding LLC	DE	N/A	Steamboat Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000	27-1973901				PrescientCo Holdings, LLC	DE	N/A	Steamboat Portfolio Trust, LLC	Ownership	24.8	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000	27-1973901				PrescientCo LLC	DE	N/A	PrescientCo Holdings, LLC	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					Eldridge Alpaca Funding, LLC	DE	N/A	Steamboat Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					Eldridge DK Holdings LLC	DE	N/A	Steamboat Portfolio Trust, LLC	Ownership	40.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge DK, LLC	DE	N/A	Eldridge DK Holdings, LLC	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					Eldridge Esports One Funding LLC	DE	N/A	Steamboat Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					Sports Media Technology Corporation	DE	N/A	Steamboat Portfolio Trust, LLC	Ownership	14.1	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000	27-1973901				DS MB Holdings LLC	DE	N/A	Steamboat Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge FEG Holdings	DE	N/A	Steamboat Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000	27-1973901				Fi Im Expo Group Holdings LLC	DE	N/A	Eldridge FEG Holdings LLC	Ownership	85.7	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					Fi Im Expo Group Intermediate Holdings, LLC	DE	N/A	Fi Im Expo Group Holdings LLC	Ownership	99.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					Eldridge SLG Holdings, LLC	DE	N/A	Fi Im Expo Group Holdings LLC	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000	27-1973901				Wanamaker Portfolio Trust, LLC	DE	N/A	Steamboat Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge RBUSA Holdings LLC	DE	N/A	EPH, LLC	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge RDE Holdings, LLC	DE	N/A	Wanamaker Portfolio Trust, LLC	Ownership	48.5	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge 4AIR Holdings LLC	DE	N/A	Wanamaker Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000	27-1973901				4AIR, LLC	DE	N/A	Wanamaker Portfolio Trust, LLC	Ownership	28.6	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge Equine Holdings LLC	DE	N/A	Eldridge 4AIR Holdings LLC	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge Blink Holdings LLC	DE	N/A	Wanamaker Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge TF Holdings LLC	DE	N/A	Wanamaker Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge Tuvoli Holdings LLC	DE	N/A	Wanamaker Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					Tuvoli Holdings, LLC	DE	N/A	Eldridge Tuvoli Holdings LLC	Ownership	2.5	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					Eldridge Equine II Holdings LLC	DE	N/A	Wanamaker Portfolio Trust, LLC	Ownership	35.4	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					Eldridge Pixion Funding LLC	DE	N/A	Wanamaker Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					Pixion Games Limited	GBR	N/A	Eldridge Pixion Funding LLC	Ownership	11.6	Todd L. Boehly	N0	

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00000	SBL Holdings GRP	00000					Eldridge Diplomat Holdings, LLC	DE	N/A	Wanamaker Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CI BH Holdings LLC	DE	N/A	Wanamaker Portfolio Trust, LLC	Ownership	28.5	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Fevo, Inc.	DE	N/A	Wanamaker Portfolio Trust, LLC	Ownership	20.2	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Fevo Czech s.r.o.	CZE	N/A	Fevo, Inc.	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Fevo d.o.o. Beograd	SRB	N/A	Fevo, Inc.	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					G-Form, LLC	RI	N/A	Wanamaker Portfolio Trust, LLC	Ownership	23.5	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					EKW Holdings II LLC	DE	N/A	Wanamaker Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					KWSB Real Estate Venture II, LLC	DE	N/A	EKW Holdings II LLC	Ownership	80.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					EKW Holdings III LLC	DE	N/A	Wanamaker Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					KWSB Real Estate Venture III, LLC	DE	N/A	EKW Holdings III LLC	Ownership	80.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					EKW Holdings IV LLC	DE	N/A	Wanamaker Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					KWSB Real Estate Venture IV, LLC	DE	N/A	EKW Holdings IV LLC	Ownership	80.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Eldridge Gaming 247 Funding LLC	DE	N/A	Wanamaker Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Gaming 247, Inc.	DE	N/A	Eldridge Gaming 247 Funding LLC	Ownership	13.9	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Venn Studios LLC	CA	N/A	Gaming 247, Inc.	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Venn Records LLC	CA	N/A	Gaming 247, Inc.	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Venn Music Publishing, LLC	CA	N/A	Gaming 247, Inc.	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Eldridge Esports Funding II LLC	DE	N/A	Wanamaker Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Eldridge DMO, LLC	DE	N/A	Wanamaker Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CardCash Holdings, LLC	DE	N/A	Wanamaker Portfolio Trust, LLC	Ownership	86.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				MF Master Seed Co., LLC	DE	N/A	Wanamaker Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				MF Seed Co, LLC	DE	N/A	MF Master Seed Co, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Putnam Asset Holdings, LLC	DE	N/A	EPH, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge SCIH-P Holdings LLC	DE	N/A	Putnam Asset Holdings, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge QuantadT Holdings LLC	DE	N/A	Putnam Asset Holdings, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Epic Preferred Holdings LLC	DE	N/A	Putnam Asset Holdings, LLC	Ownership	8.8	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Epic Preferred, LLC	DE	N/A	Epic Preferred Holdings LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Flexjet, Inc.	DE	N/A	Epic Preferred Holdings LLC	Ownership	3.7	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Tuvoli Holdings, LLC	DE	N/A	Epic Preferred Holdings LLC	Ownership	3.7	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Eldridge KRWL Funding LLC	DE	N/A	Putnam Asset Holdings, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	45-2869667				Aurify Brands, LLC	NY	N/A	Putnam Asset Holdings, LLC	Ownership	29.7	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	45-2869667				Trigger Investco, LLC	DE	N/A	Putnam Asset Holdings, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	45-2869667				Trigger Media Group, LLC	DE	N/A	Trigger Investco, LLC	Ownership	100.0	Todd L. Boehly	NO	

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PART 1A – DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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00000	SBL Holdings GRP	00000	27-1973901				Mayfair Portfolio Trust, LLC	DE	N/A	EPH, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge Ballot ready Holdings LLC	DE	N/A	Mayfair Portfolio Trust, LLC	Ownership	25.4	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge HIP 1-15 Holdings LLC	DE	N/A	Mayfair Portfolio Trust, LLC	Ownership	25.4	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge HIP Riverport Holdings LLC	DE	N/A	Mayfair Portfolio Trust, LLC	Ownership	25.4	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge SCIH Holdings LLC	DE	N/A	Mayfair Portfolio Trust, LLC	Ownership	25.4	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge Gamma Holdings, LLC	DE	N/A	Mayfair Portfolio Trust, LLC	Ownership	25.4	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				PrescientCo Holdings, LLC	DE	N/A	Mayfair Portfolio Trust, LLC	Ownership	15.3	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Epic Preferred Holdings LLC	DE	N/A	Mayfair Portfolio Trust, LLC	Ownership	10.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Donkey Elephant Productions, LLC	DE	N/A	Mayfair Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Eldridge G-Form Holdings LLC	DE	N/A	Mayfair Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					G-Form Incentive Plan, LLC	DE	N/A	Eldridge G-Form Holdings LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Eldridge HIP Ventures, LLC	DE	N/A	Mayfair Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Eldridge VS, LLC	DE	N/A	Mayfair Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Volo Siculo, LLC	DE	N/A	Eldridge VS, LLC	Ownership	19.9	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge DK II, LLC	DE	N/A	Mayfair Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				100 N. Crescent Holdings LLC	DE	N/A	Mayfair Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				100 N. Crescent LLC	DE	N/A	Mayfair Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Mason Portfolio Trust, LLC	DE	N/A	EPH, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	92-1494980				Eldridge SGPH Investor LLC	DE	N/A	Mason Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	92-1494980				Eldridge SGPH, LLC	DE	N/A	Eldridge SGPH Investor LLC	Ownership	3.1	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Eldridge 625 Broadway, LLC	DE	N/A	Mason Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Eldridge ELO Funding LLC	DE	N/A	Mason Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Elo Entertainment Inc.	DE	N/A	Eldridge ELO Funding LLC	Ownership	28.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Eldridge Truebill Funding, LLC	DE	N/A	Mason Portfolio Trust, LLC	Ownership	80.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Truebill, Inc	DE	N/A	LLC	Ownership	18.2	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Eldridge PayActiv Holdings LLC	DE	N/A	Mason Portfolio Trust, LLC	Ownership	6.6	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					PayActiv, Inc.	DE	N/A	Eldridge PayActiv Holdings LLC	Ownership	17.7	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CI BH Holdings II LLC	DE	N/A	LLC	Ownership	28.5	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				SBC Civic Center LLC	DE	N/A	Mason Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					9350 Civic Center JV, LLC	DE	N/A	SBC Civic Center LLC	Ownership	50.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				9350 Civic Center Drive, LLC	DE	N/A	9350 Civic Center JV, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Elcott Bay Parent LLC	DE	N/A	Mason Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Arch Portfolio Trust, LLC	DE	N/A	EPH, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge DPL Holdings LLC	DE	N/A	Arch Portfolio Trust, LLC	Ownership	58.9	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				DPL Financial Partners, LLC	DE	N/A	Eldridge DPL Holdings LLC	Ownership	47.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge Kanerra Funding, LLC	DE	N/A	Arch Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge PIPE Holdings II, LLC	DE	N/A	Arch Portfolio Trust, LLC	Ownership	39.9	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Epic Preferred Holdings LLC	DE	N/A	Arch Portfolio Trust, LLC	Ownership	48.8	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Eldridge 17th Street Holdings LLC	DE	N/A	Arch Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					ECD Brands Holdings LLC	DE	N/A	Eldridge 17th Street Holdings LLC	Ownership	100.0	Todd L. Boehly	NO	

SCHEDULE Y
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00000	SBL Holdings GRP	00000					EC 17th Street Holdings LLC	DE	N/A	Eldridge 17th Street Holdings LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					EC 17th Street MezzCo LLC	DE	N/A	EC 17th Street Holdings LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Beach Hotel Associates LLC	DE	N/A	EC 17th Street MezzCo LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	27-1973901				Aurify Brands, LLC	NY	N/A	Arch Portfolio Trust, LLC	Ownership	23.2	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Sensory Impact Group, LLC	DE	N/A	Sensory Impact Group, LLC	Ownership	50.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	82-1663469				Thirteenth Floor Entertainment Group, LLC	DE	N/A	Sensory Impact Group, LLC	Ownership	50.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					TFEG OW JV, LLC	DE	N/A	Thirteenth Floor Entertainment Group, LLC	Ownership	50.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	82-1795667				13FEG IP, LLC	DE	N/A	Thirteenth Floor Entertainment Group, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	82-1669282				13FEG Ops, LLC	DE	N/A	Thirteenth Floor Entertainment Group, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	47-3751022				Great Room Escape, LLC	CO	N/A	13FEG Ops, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	82-2889149				GRE Houston, LLC	TX	N/A	Great Room Escape, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	84-3043730				GRE Jacksonville, LLC	FL	N/A	Great Room Escape, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	82-5312313				GRE Columbus, LLC	OH	N/A	Great Room Escape, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	83-3326476				GRE Nashville, LLC	TN	N/A	Great Room Escape, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	82-5157526				GRE Tempe, LLC	DE	N/A	Great Room Escape, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	82-5157678				GRE Denver, LLC	DE	N/A	Great Room Escape, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	82-5157777				GRE Austin, LLC	DE	N/A	Great Room Escape, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	82-5173684				GRE San Antonio, LLC	DE	N/A	Great Room Escape, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	82-5173767				GRE Chicago, LLC	DE	N/A	Great Room Escape, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	82-5173890				GRE Cleveland, LLC	DE	N/A	Great Room Escape, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	82-5173988				GRE Dallas, LLC	DE	N/A	Great Room Escape, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	82-5174161				GRE Cincinnati, LLC	DE	N/A	Great Room Escape, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	82-5139988				13 FEG Haunted Holdings, LLC	DE	N/A	13FEG Ops, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	87-1211455				TFEG ABG LA JV, LLC	DE	N/A	13 FEG Haunted Holdings, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	87-1237697				13 FEG Haunted Prison, LLC	IL	N/A	13 FEG Haunted Holdings, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	87-1237697				13FEG Immersive Theater, LLC	CA	N/A	13 FEG Haunted Holdings, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	27-1943988				House of Torment LLC	TX	N/A	13 FEG Haunted Holdings, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	27-2290258				Sunset Screams LLC	TX	N/A	13 FEG Haunted Holdings, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	47-3113827				North City Screams LLC	IL	N/A	13 FEG Haunted Holdings, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	46-4535833				Asylum Holdings, LLC	CO	N/A	13 FEG Haunted Holdings, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	46-5576805				13th Floor Denver Holdings, LLC	CO	N/A	13 FEG Haunted Holdings, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	27-4739264				Desert Screams LLC	AZ	N/A	13 FEG Haunted Holdings, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	46-4861913				Fear Farm Holdings, LLC	AZ	N/A	13 FEG Haunted Holdings, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	46-4869025				Windy Screams LLC	IL	N/A	13 FEG Haunted Holdings, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	81-2250895				Terror on the Fox Holdings, LLC	CO	N/A	13 FEG Haunted Holdings, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	82-4209231				13FEG LA Holdings, LLC	DE	N/A	13 FEG Haunted Holdings, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	82-4373523				Nightmare Holdings, LLC	DE	N/A	13 FEG Haunted Holdings, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	47-4351579				Nightmare Holdings, LLC	TN	N/A	13 FEG Haunted Holdings, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	81-5330841				Priest Lake Haunted Woods, LLC	TN	N/A	Nightmare Holdings, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	82-5140626				13 FEG New Orleans, LLC	DE	N/A	13 FEG Haunted Holdings, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	82-5157321				13 FEG Columbus Holdings, LLC	DE	N/A	13 FEG Haunted Holdings, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	82-5157445				13FEG Jacksonville Holdings, LLC	DE	N/A	13 FEG Haunted Holdings, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	84-2284917				13FEG Houston Holdings, LLC	TN	N/A	13 FEG Haunted Holdings, LLC	Ownership	100.0	Todd L. Boehly	No	

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00000	SBL Holdings GRP	00000	82-5141772				13 FEG Touring Events, LLC	DE	N/A	13FEG Ops, LLC	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000	47-1195281				Apocalypse Events LLC	CO	N/A	13 FEG Tour ing Events, LLC	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000	81-4056054				Denver Zombie Crawl , LLC	CO	N/A	13 FEG Touring Events, LLC	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000	82-5140868				Massive Noise Holdings, LLC	DE	N/A	13FEG Ops, LLC	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000	81-1547686				Massive Noise LLC	CO	N/A	Massive Noise Holdings, LLC	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000	82-5141642				13 FEG Asset Production, LLC	DE	N/A	13FEG Ops, LLC	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000	82-5197382				13 FEG Alamo Production, LLC	DE	N/A	13 FEG Asset Production, LLC	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000	82-4321171				Pumpkin Fest Holdings, LLC	DE	N/A	13FEG Ops, LLC	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000	82-4342175				Glow Holdings, LLC	DE	N/A	13FEG Ops, LLC	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					EACS II, LLC	DE	N/A	Pumpkin Fest Holdings, LLC	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					EACS LLC	DE	N/A	Eldridge Industries, LLC	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					EBBH, LLC	DE	N/A	Eldridge Industries, LLC	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					Eldridge BB Holdings, LLC	DE	N/A	EBBH, LLC	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					Eldridge BBLP, LLC	DE	N/A	Eldridge BB Holdings, LLC	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					Blackbrook Capital (Europe) LP	GBR	N/A	Eldridge BBLP, LLC	Ownership	96.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					Blackbrook Capital (Europe) GP,								
00000	SBL Holdings GRP	00000					LLC	DE	N/A	Eldridge BB Holdings, LLC	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					Blackbrook Capital (Europe) LP	GBR	N/A	Blackbrook Capital (Europe) GP, LLC	Management		Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					Blackbrook Capital (Europe)	LUX	N/A	Blackbrook Capital (Europe)	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					Blackbrook Property Holdings	LUX	N/A	Blackbrook Capital (Europe)	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					SARL			SARL					
00000	SBL Holdings GRP	00000					Blackbrook Capital (Europe) Limited	GBR	N/A	Blackbrook Capital (Europe)	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					Blackbrook Capital (Europe)	GBR	N/A	Blackbrook Capital (Europe)	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					Carry LP	GBR	N/A	Blackbrook Capital (Europe)	Management		Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					Eldridge FS Holdings, LLC	DE	N/A	GP , LLC	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000	87-4199710				Eldridge CGCL, LLC	DE	N/A	Eldridge Industries, LLC	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					Eldridge CGCL, LLC	DE	N/A	Eldridge FS Holdings, LLC	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					Eldridge CG Holdings LLC	DE	N/A	Eldridge CGCL, LLC	Ownership		Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					Capital Integration Systems LLC	DE	N/A	Eldridge FS Holdings, LLC	Management		Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000								Eldridge CG Holdings LLC	Ownership	23.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					CAIS Capital LLC	DE	N/A	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					CAIS Insurance Solutions LLC	DE	N/A	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					CAIS Millennium USA Commitment Fund LLC	DE	N/A	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					CAIS Millennium Intl. Commitment Fund Ltd.	GBR	N/A	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					CAIS Ares Senior Direct Lending II GP LLC	DE	N/A	Capital Integration Systems LLC	Management		Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					CAIS Ares Senior Direct Lending II LP	DE	N/A	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					CM PEVF II GP LLC	DE	N/A	CAIS Ares Senior Direct Lending II GP LLC	Ownership		Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					CAIS Mercer Private Equity Vintage Fund II LP	DE	N/A	Capital Integration Systems LLC	Management		Todd L. Boehly	N0	

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00000	SBL Holdings GRP	00000					CAIS Ares Senior Direct Lending II (TE) GP LLC	DE	N/A	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					CAIS Ares Senior Direct Lending II (TE) LP	DE	N/A	CAIS Ares Senior Direct Lending II (TE) GP LLC	Management		Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					CAIS KKR Asset Based Finance Partners Access Fund GP LLC	DE	N/A	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					CAIS KKR Asset Based Finance Partners Access Fund, LP	DE	N/A	CAIS KKR Asset Based Finance Partners Access Fund GP LLC	Management		Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					CAIS KKR Asset Based Finance Partners Offshore Access Fund, LP	CVM	N/A	CAIS KKR Asset Based Finance Partners Access Fund GP LLC	Management		Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					CAIS Access Fund - Asia Fund IV GP LLC	DE	N/A	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					CAIS Access Fund - Asia Fund IV LP	DE	N/A	CAIS Access Fund - Asia Fund IV GP LLC	Management		Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					CAIS Access Fund - BCRE I GP LLC	DE	N/A	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					CAIS Access Fund - BCRE I LP	DE	N/A	CAIS Access Fund - BCRE I GP LLC	Management		Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					CAIS Access Fund - BCRE II GP LLC	DE	N/A	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					CAIS Access Fund - BCRE II LP	DE	N/A	CAIS Access Fund - BCRE II GP LLC	Management		Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					CAIS Access Fund - MMC 2018 GP LLC	DE	N/A	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					CAIS Access Fund - MMC 2018 (Offshore) LP	CVM	N/A	CAIS Access Fund - MMC 2018 GP LLC	Management		Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					CAIS Access Fund - MMC 2018 LP	DE	N/A	CAIS Access Fund - MMC 2018 GP LLC	Management		Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					CAIS Apollo HV Access Fund GP LLC	DE	N/A	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					CAIS Apollo Hybrid Value Access Fund LP	DE	N/A	CAIS Apollo HV Access Fund GP LLC	Management		Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					CAIS BC Fund XIII, GP LLC	DE	N/A	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					CAIS BC Fund XIII, LP	DE	N/A	CAIS BC Fund XIII, GP LLC	Management		Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					CAIS Blackstone Growth GP LLC	DE	N/A	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					CAIS Blackstone Growth LP	DE	N/A	CAIS Blackstone Growth GP LLC	Management		Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					CAIS Blackstone TAS V GP LLC	DE	N/A	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					CAIS Blackstone TAS V LP	DE	N/A	CAIS Blackstone TAS V GP LLC	Management		Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					CAIS Blackstone TAS VI GP LLC	DE	N/A	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					CAIS Blackstone TAS VI LP	DE	N/A	CAIS Blackstone TAS VI GP LLC	Management		Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					CAIS Carlyle Direct Access GP LLC	DE	N/A	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	N0	

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00000	SBL Holdings GRP	00000					CAIS Carlyle Direct Access LP	DE	N/A	CAIS Carlyle Direct Access GP LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Carlyle Renewable and Sustainable Energy Fund GP LLC	DE	N/A	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Carlyle Renewable and Sustainable Energy Fund LP	DE	N/A	CAIS Carlyle Renewable and Sustainable Energy Fund GP LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Crawford Lake Fund Ltd	CVM	N/A	Capital Integration Systems LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS DES Composite Fund LLC	DE	N/A	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS DES Oculus LLC	DE	N/A	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS DES Oculus Ltd	CVM	N/A	Capital Integration Systems LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Financial Credit Investment IV Access Fund GP LLC	DE	N/A	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Financial Credit Investment IV Access Fund LP	DE	N/A	CAIS Financial Credit Investment IV Access Fund GP LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS ICG Strategic Equity III GP LLC	DE	N/A	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS ICG Strategic Equity III LP	DE	N/A	CAIS ICG Strategic Equity III GP LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS ICG Strategic Equity IV GP LLC	DE	N/A	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS ICG Strategic Equity IV LP	DE	N/A	CAIS ICG Strategic Equity IV GP LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Millennium Intl. Ltd	CVM	N/A	Capital Integration Systems LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Millennium USA LLC	DE	N/A	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Sculptor Master Fund LLC	DE	N/A	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Sculptor Master Fund Ltd	CVM	N/A	Capital Integration Systems LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Paloma International Ltd	CVM	N/A	Capital Integration Systems LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Paloma Partners LLC	DE	N/A	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Third Point Offshore Fund Ltd	CVM	N/A	Capital Integration Systems LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Third Point Partners LLC	DE	N/A	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CM PEVF I GP LLC	DE	N/A	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	NO	

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00000	SBL Holdings GRP	00000					CAIS Mercer Private Equity Vintage Fund (TE) I LP	DE	N/A	CM PEVF I GP LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Mercer Private Equity Vintage Fund I LP	DE	N/A	CM PEVF I GP LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Income Fund LLC	DE	N/A	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Carlyle Realty Partners IX Access Fund GP LLC	DE	N/A	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Carlyle Realty Partners IX Access Fund LP	DE	N/A	CAIS Carlyle Realty Partners IX Access Fund GP LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Blackstone Tactical Opportunities Fund IV GP LLC	DE	N/A	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Blackstone Tactical Opportunities Fund IV LP	DE	N/A	CAIS Blackstone Tactical Opportunities Fund IV GP LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS SL Alpine II, GP LLC	DE	N/A	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS SL Alpine II, LP	DE	N/A	Capital Integration Systems LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Apollo Infrastructure Opportunities II Access Fund GP LLC	DE	N/A	CAIS SL Alpine II, GP LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Apollo Infrastructure Opportunities II Access Fund GP	DE	N/A	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Apollo Infrastructure Opportunities II Access Fund LP	DE	N/A	Capital Integration Systems GP LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS BTAS VIII Access Fund GP LLC	DE	N/A	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS BTAS VIII Access Fund, LP	DE	N/A	CAIS BTAS VIII Access Fund GP LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Carlyle Direct Access II GP LLC	DE	N/A	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Carlyle Direct Access II LP	DE	N/A	CAIS Carlyle Direct Access II GP LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Alkeon Innovation Private Series II GP LLC	DE	N/A	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Alkeon Innovation Private Series II LP	DE	N/A	CAIS Alkeon Innovation Private Series II GP LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS TCG Private Equity 2022 GP LLC	DE	N/A	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					TCG Private Equity 2022, L.P.	DE	N/A	CAIS TCG Private Equity 2022 GP LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Private Equity Core I GP LLC	DE	N/A	Capital Integration Systems LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Private Equity Core I, L.P.	DE	N/A	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Avenue Venture Opportunities Fund II GP LLC	DE	N/A	CAIS Private Equity Core I GP LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Avenue Venture Opportunities Fund II GP LLC	DE	N/A	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Opportunities Fund II, L.P.	DE	N/A	CAIS Avenue Venture Opportunities Fund II GP LLC	Management		Todd L. Boehly	NO	

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PART 1A – DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
00000	SBL Holdings GRP	00000					CAIS HPS Strategic Investment Partners V GP LLC	DE	N/A	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS HPS Strategic Investment Partners V, L.P.	DE	N/A	CAIS HPS Strategic Investment Partners V GP LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Apollo Investment Fund X GP LLC	DE	N/A	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Apollo Investment Fund X, LP	DE	N/A	CAIS Apollo Investment Fund X GP LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS ICGSEIV Offshore GP LLC	DE	N/A	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS ICGSEIV Offshore, L.P.	CYM	N/A	CAIS ICGSEIV Offshore GP LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Bridge Net Lease Income Fund GP LLC	DE	N/A	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Bridge Net Lease Income Fund, L.P.	DE	N/A	CAIS Bridge Net Lease Income Fund GP LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS BlackRock Impact Opportunities GP LLC	DE	N/A	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					BlackRock Impact Opportunities (CAIS), L.P.	DE	N/A	CAIS BlackRock Impact Opportunities GP LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Apollo Investment Fund X Offshore GP LLC	DE	N/A	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Apollo Investment Fund X Offshore, LP	CYM	N/A	CAIS Apollo Investment Fund X Offshore GP LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Commerce Street Private Credit Fund I GP LLC	DE	N/A	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Commerce Street Private Credit Fund I, L.P.	DE	N/A	CAIS Commerce Street Private Credit Fund I GP LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Commerce Street Private Equity Fund I GP LLC	DE	N/A	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Commerce Street Private Equity Fund I, L.P.	DE	N/A	CAIS Commerce Street Private Equity Fund I GP LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS SSA Strategic Partners LLC	DE	N/A	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CM PEV/F III GP LLC	DE	N/A	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Mercer Private Equity Vintage Fund III LP	DE	N/A	CM PEV/F III GP LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS A1Alpha Vintage LLC	DE	N/A	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					A1Alpha Vintage, L.P.	DE	N/A	CAIS A1Alpha Vintage LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS WorldQuant Millennium			Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					SEALS Fund LLC	DE	N/A	Capital Integration Systems LLC	Ownership		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS WorldQuant Millennium	CYM	N/A	Capital Integration Systems LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					SEALS Offshore Fund Ltd.			Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					SFG Multi-Strategy Fund GP LLC	DE	N/A	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					SFG Multi-Strategy Fund, L.P.	DE	N/A	SFG Multi-Strategy Fund GP LP LLC	Management		Todd L. Boehly	NO	

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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00000	SBL Holdings GRP	00000					CAIS Apollo Aligned Alternatives Offshore Fund Ltd.	CVM	N/A	Capital Integration Systems LLC.	Management		Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					CAIS Apollo Aligned Alternatives Fund (TE) LLC.	DE	N/A	Capital Integration Systems LLC.	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					CAIS Warburg Pincus Global Growth (Fund XIV) GP LLC.	DE	N/A	Capital Integration Systems LLC.	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					CAIS Warburg Pincus Global Growth (Fund XIV) , L.P.	DE	N/A	CAIS Warburg Pincus Global Growth (Fund XIV) GP LLC.	Management		Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					CAIS Strategic Investors Fund XI GP LLC.	DE	N/A	Capital Integration Systems LLC.	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					CAIS Strategic Investors Fund XI, L.P.	DE	N/A	CAIS Strategic Investors Fund XI GP LLC.	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					CAIS Vista Equity Partners Fund VII GP LLC.	DE	N/A	Capital Integration Systems LLC.	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					CAIS Vista Equity Partners Fund VIII, L.P.	DE	N/A	CAIS Vista Equity Partners Fund VIII GP LLC.	Management		Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					CAIS Crow Holdings Fund X GP LLC.	DE	N/A	Capital Integration Systems LLC.	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					CAIS Crow Holdings Fund X, L.P.	DE	N/A	CAIS Crow Holdings Fund X GP LLC.	Management		Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					CAIS BSP SSP II GP LLC.	DE	N/A	Capital Integration Systems LLC.	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					CAIS BSP SSP II, L.P.	DE	N/A	CAIS BSP SSP II GP LLC.	Management		Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					CAIS Reverence Partners Opportunities Fund V (PE Fund III) GP LLC.	DE	N/A	Capital Integration Systems LLC.	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					CAIS Reverence Partners Opportunities Fund V (PE Fund III) L.P.	DE	N/A	CAIS Reverence Partners Opportunities Fund V (PE Fund III) GP LLC.	Management		Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					CAIS Reverence Capital Partners Credit Opportunities Fund II GP LLC.	DE	N/A	Capital Integration Systems LLC.	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					CAIS Reverence Capital Partners Credit Opportunities Fund II, L.P.	DE	N/A	CAIS Reverence Capital Partners Credit Opportunities Fund II GP LLC.	Management		Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					CAIS ICG Strategic Equity V GP LLC.	DE	N/A	Capital Integration Systems LLC.	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					CAIS ICG Strategic Equity V, L.P.	DE	N/A	CAIS ICG Strategic Equity V GP LLC.	Management		Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					CAIS Monroe PCF V (Onshore) GP LLC.	DE	N/A	Capital Integration Systems LLC.	Ownership	100.0	Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					CAIS Monroe PCF V (Onshore), L.P.	DE	N/A	CAIS Monroe PCF V (Onshore) GP LLC.	Management		Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					CAIS Apollo Debt Solutions BDC Offshore Fund Ltd.	CVM	N/A	Capital Integration Systems LLC.	Management		Todd L. Boehly	N0	
00000	SBL Holdings GRP	00000					CM PEVF IV GP LLC.	DE	N/A	Capital Integration Systems LLC.	Ownership	100.0	Todd L. Boehly	N0	

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00000	SBL Holdings GRP	00000					CAIS Mercer Private Equity Vintage Fund IV LP	DE	N/A	CW PEVF IV GP LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Ares Senior Direct Lending III GP LLC	DE	N/A	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Ares Senior Direct Lending III, L.P.	DE	N/A	CAIS Ares Senior Direct Lending III GP LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Davidson Kempner Partners Fund LLC	DE	N/A	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Vista Equity Partners Fund VIII Offshore GP LLC	DE	N/A	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Vista Equity Partners Fund VIII Offshore, L.P.	CVM	N/A	CAIS Vista Equity Partners Fund VIII Offshore GP LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS ICGSEV Offshore GP LLC	DE	N/A	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS ICGSEV Offshore, L.P.	CVM	N/A	Capital Integration Systems LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Apollo S3 Equity & Hybrid Solutions Fund GP LLC	DE	N/A	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Apollo S3 Equity & Hybrid Solutions Fund, L.P.	DE	N/A	CAIS Apollo S3 Equity & Hybrid Solutions Fund GP LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Apollo S3 Equity & Hybrid Solutions Fund (TE) GP LLC	DE	N/A	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Apollo S3 Equity & Hybrid Solutions Fund (TE), L.P.	DE	N/A	CAIS Apollo S3 Equity & Hybrid Solutions Fund (TE) GP LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Procyon Vintage I GP LLC	DE	N/A	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Procyon Vintage I, L.P.	DE	N/A	Procyon Vintage I GP LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Procyon Evergreen I GP LLC	DE	N/A	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Procyon Evergreen I, L.P.	DE	N/A	Procyon Evergreen I GP LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS TCG Private Credit 2024 GP LLC	DE	N/A	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					TCG Private Credit 2024, L.P.	DE	N/A	CAIS TCG Private Credit 2024 GP LLC	Ownership		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS TCG Private Credit (Offshore) 2024 GP LLC	DE	N/A	Capital Integration Systems LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS North Rock Fund LLC	DE	N/A	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS North Rock Fund, Ltd.	CVM	N/A	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Blue Owl Strategic Equity GP LLC	DE	N/A	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Blue Owl Strategic Equity, L.P.	DE	N/A	CAIS Blue Owl Strategic Equity GP LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Ares Corporate Opportunities Fund VII GP LLC	DE	N/A	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Ares Corporate Opportunities Fund VII, L.P.	DE	N/A	CAIS Ares Corporate Opportunities Fund VII GP LLC	Management		Todd L. Boehly	NO	

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00000	SBL Holdings GRP	00000					CAIS Apollo S3 Equity & Hybrid Solutions Fund Offshore GP LLC	DE	N/A	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Apollo S3 Equity & Hybrid Solutions Fund Offshore, L.P.	CVM	N/A	CAIS Apollo S3 Equity & Hybrid Solutions Fund Offshore GP LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS SAM Alternative Investment Opportunities Fund I GP LLC	DE	N/A	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					SAM Alternative Investment Opportunities Fund I, L.P.	DE	N/A	CAIS SAM Alternative Investment Opportunities Fund I GP LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Franklin BSP Real Estate Opportunistic Debt Fund II GP LLC	DE	N/A	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Franklin BSP Real Estate Opportunistic Debt Fund II, L.P.	DE	N/A	CAIS Franklin BSP Real Estate Opportunistic Debt Fund II GP LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Stonepeak Infrastructure Fund V GP LLC	DE	N/A	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Stonepeak Infrastructure Fund V, L.P.	DE	N/A	CAIS Stonepeak Infrastructure Fund V GP LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS GLT Private Alts Fund I GP LLC	DE	N/A	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					GLT Private Alts Fund I, L.P.	DE	N/A	CAIS GLT Private Alts Fund I GP LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS OT Opportunities XII CAIS (Onshore) Access Fund, L.P.	DE	N/A	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Oaktree Opportunities XII CAIS (Onshore) Access Fund, L.P.	DE	N/A	CAIS OT Opportunities XII CAIS (Onshore) Access Fund GP LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Ares Senior Direct Lending III TE GP LLC	DE	N/A	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS Ares Senior Direct Lending III TE, L.P.	DE	N/A	Capital Integration Systems LLC	Ownership		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					CAIS ICG Core Private Equity Fund, LLC	DE	N/A	CAIS Ares Senior Direct Lending III TE GP LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Eldridge HZACS LLC	DE	N/A	Capital Integration Systems LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Horizon Sponsor, LLC	DE	N/A	Eldridge Industries, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					HZACS CI, LLC	DE	N/A	Eldridge HZACS LLC	Ownership	30.3	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Sommsation Holdings, LLC	DE	N/A	Eldridge Industries, LLC	Management		Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Sommsation Services Holdings LLC	DE	N/A	Eldridge Industries, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	87-3416715				Sommsation Services, LLC	DE	N/A	Sommsation Holdings, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Sommsation, LLC	DE	N/A	Sommsation Holdings, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Monroe Portfolio Trust, LLC	DE	N/A	Eldridge Industries, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Post Portfolio Trust, LLC	DE	N/A	Eldridge Industries, LLC	Ownership	100.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000					Vivid Seats, Inc.	DE	N/A	Monroe Portfolio Trust, LLC	Ownership	29.8	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	87-4229221				Eldridge LAD Holdings, LLC	DE	N/A	Post Portfolio Trust, LLC	Ownership	1.0	Todd L. Boehly	NO	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge FGNV Holdings, LLC	DE	N/A	Eldridge Industries, LLC	Ownership	100.0	Todd L. Boehly	NO	

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00000	SBL Holdings GRP	00000					FGNY ParentCo Holdings, LLC	DE	N/A	Eldridge FGNY Holdings, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					HME Holdings, LLC	DE	N/A	Eldridge Industries, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					HME Holdings, LLC	DE	N/A	HME Investors, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge IP Holdings II LLC	DE	N/A	Eldridge Industries, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge IP Holdings LLC	DE	N/A	Eldridge IP Holdings II LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	27-1973901				Asbury Boss, LLC	DE	N/A	Eldridge IP Holdings LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Somebody Told Me, LLC	DE	N/A	Eldridge IP Holdings LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	27-1973901				Ausenco Funding, LLC	DE	N/A	Eldridge Industries, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	27-1973901				Ausenco Holdings, LLC	DE	N/A	Eldridge Industries, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	27-1973901				Ausenco Bidco, LLC	DE	N/A	Ausenco Funding, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	27-1973901				Field Point Portfolio Trust, LLC	DE	N/A	Ausenco Holdings, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	27-1973901				Field Point Portfolio Trust, LLC	DE	N/A	Eldridge Industries, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	27-1973901				Soundview Portfolio Trust, LLC	DE	N/A	Field Point Portfolio Trust, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Eldridge Capital Management GP, LLC	DE	N/A	Eldridge Industries, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Eldridge Capital Management LP	DE	N/A	Eldridge Capital Management GP, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Eldridge Capital Management Services, LLC	DE	N/A	Eldridge Capital Management LP	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge Ausenco Holdings, LLC	DE	N/A	Eldridge Industries, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge GP 1 SEF Holdings, LLC	DE	N/A	Eldridge Industries, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	27-1973901				Eldridge NFG Holdings, LLC	DE	N/A	Eldridge Industries, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Eldridge EA Holdings, LLC	DE	N/A	SBT Investors, LLC	Ownership	84.5	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Tuvoli Holdings, LLC	DE	N/A	Eldridge EA Holdings, LLC	Ownership	16.9	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Tuvoli, LLC	DE	N/A	Tuvoli Holdings, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Everest Fuel Management, LLC	DE	N/A	Tuvoli, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Tuvoli Canada, Inc	CAN	N/A	Tuvoli, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Flexjet, Inc.	DE	N/A	Eldridge EA Holdings, LLC	Ownership	16.8	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Epic Aero, Inc.	DE	N/A	Flexjet, Inc	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					One Sky Flight Holdings, LLC	DE	N/A	Epic Aero, Inc	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					One Sky Flight, LLC	DE	N/A	One Sky Flight Holdings, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					FXSolutions, LLC	DE	N/A	One Sky Flight, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Fairgrave Omie, LLC	OH	N/A	One Sky Flight, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					AOG, LLC	OH	N/A	One Sky Flight, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Constant Aviation, LLC	OH	N/A	Fairgrave Omie, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Corporate Wings Technical Services LLC			Fairgrave Omie, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Nextant Sales, LLC	OH	N/A	Fairgrave Omie, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Nextant Aerospace, LLC	OH	N/A	Fairgrave Omie, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					JetCorp Technical Services, Inc.	OH	N/A	Nextant Sales, LLC	Ownership	80.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Flexjet Vertical Lift, LLC	MO	N/A	Fairgrave Omie, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Associated Aircraft Group, LLC	DE	N/A	One Sky Flight, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Flexjet Limited	GBR	N/A	Flexjet Vertical Lift, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Volare Acquisitions, Limited	IRL	N/A	One Sky Flight, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Flexjet Malta Holdings Limited	MLT	N/A	Flexjet Limited	Ownership	49.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Flexjet Malta Operations Limited	MLT	N/A	Volare Acquisitions, Limited	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Flexjet Malta Holdings Limited	MLT	N/A	Flexjet Malta Holdings Limited	Ownership	100.0	Todd L. Boehly	No	

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
00000	SBL Holdings GRP	00000					Flexjet Operations Ltd.	GBR	N/A	Volare Acquisitions, Limited.	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Halo Aviation Ltd.	GBR	N/A	Flexjet Operations Ltd.	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Sirio Acquisition S.r.l.	ITA	N/A	Volare Acquisitions, Limited.	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Sirio S.p.A.	ITA	N/A	Sirio Acquisition S.r.l.	Ownership	90.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Aero Solutions Srl	ITA	N/A	Sirio S.p.A.	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Flexjet, LLC.	GBR	N/A	One Sky Flight, LLC.	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Flight Options, LLC.	DE	N/A	One Sky Flight, LLC.	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Sentient Holdings, LLC	DE	N/A	One Sky Flight, LLC.	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Sentient Jet, LLC.	DE	N/A	Sentient Holdings, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Sentient Jet Charter, LLC	DE	N/A	Sentient Jet, LLC.	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Skyjet Europe Limited.	GBR	N/A	One Sky Flight, LLC.	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					PrivateFly Limited.	GBR	N/A	Skyjet Europe Limited.	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Volio Scuro, LLC.	DE	N/A	Epic Aero, Inc.	Ownership	.60	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					SIMCOM Holdings, Inc.	DE	N/A	Volio Scuro, LLC.	Ownership	50.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					SIMCOM, Inc.	DE	N/A	SIMCOM Holdings, Inc.	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					SIMCOM International, Inc.	FL	N/A	SIMCOM, Inc.	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					SBT Media Holdings, LLC.	DE	N/A	SIMCOM, Inc.	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Spoon River Investments, LLC.	DE	N/A	SBT Investors, LLC.	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Fox River Investments, LLC.	DE	N/A	Spoon River Investments, LLC.	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					3030 Chain Bridge Road, LLC	DE	N/A	SBT Investors, LLC.	Ownership	90.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Leadoff Investments, LLC	DE	N/A	SBT Investors, LLC.	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Bilbao Capital, LLC.	DE	N/A	SBT Investors, LLC.	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Bilbao Asset Holdings, LLC.	DE	N/A	Bilbao Capital, LLC.	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Bilbao-KCI, LLC.	DE	N/A	Bilbao-KCI, LLC.	Ownership	90.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Eldridge Industries, LLC.	DE	U/P	Bilbao-KCI, LLC.	Ownership	2.1	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					EEH 2017 Preferred Member, LLC.	DE	N/A	SBT Investors, LLC.	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					EEH 2017-EC, LLC.	DE	N/A	EEH 2017 Preferred Member, LLC.	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Eldridge Industries, LLC.	DE	U/P	EEH 2017-EC, LLC.	Ownership	5.6	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Cary Street Capital, LLC	DE	N/A	EEH 2017 Preferred Member, LLC	Management		Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Croatan Holdings, LLC.	DE	N/A	EEH 2017 Preferred Member, LLC	Management		Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					EEH 2017-AHC, LLC.	DE	N/A	EEH 2017 Preferred Member, LLC	Management		Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					EMO Holdings, LLC.	DE	N/A	EEH 2017 Preferred Member, LLC	Management		Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Jolaz0, LLC.	DE	N/A	EEH 2017 Preferred Member, LLC	Management		Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					MASH El Holdco, LLC.	DE	N/A	EEH 2017 Preferred Member, LLC	Management		Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Owl Capital, LLC.	DE	N/A	EEH 2017-EC, LLC.	Management		Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Sable River Capital, LLC.	DE	N/A	EEH 2017 Preferred Member, LLC	Management		Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Thornwood Capital, LLC.	DE	N/A	EEH 2017 Preferred Member, LLC	Management		Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Weissach Capital, LLC.	DE	N/A	EEH 2017 Preferred Member, LLC	Management		Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					Wright Cap Holdings, LLC.	DE	N/A	EEH 2017 Preferred Member, LLC	Management		Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					SBT-WWB, LLC.	DE	N/A	SBT Investors, LLC	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					WWB Holdings, LLC.	DE	N/A	SBT-WWB, LLC.	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000					WWB Holdings II, LLC.	DE	N/A	SBT-WWB, LLC.	Ownership	100.0	Todd L. Boehly	No	
00000	SBL Holdings GRP	00000	47-2491512				Widwood Portfolio Trust, LLC.	DE	N/A	SBT Investors, LLC.	Ownership	100.0	Todd L. Boehly	No	

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

Asterisk	Explanation

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

REQUIRED FILINGS

The following supplemental reports are required to be filed as part of your statement filing unless specifically waived by the domiciliary state. However, in the event that your domiciliary state waives the filing requirement, your response of **WAIVED** to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason enter **SEE EXPLANATION** and provide an explanation following the interrogatory questions.

MARCH FILINGResponses

1. Will the Supplemental Compensation Exhibit be filed with the state of domicile by March 1?.....YES.....
2. Will the confidential Risk-based Capital Report be filed with the NAIC by March 1?.....YES.....
3. Will the confidential Risk-based Capital Report be filed with the state of domicile, if required, by March 1?.....YES.....
4. Will an actuarial opinion be filed by March 1?.....YES.....

APRIL FILING

5. Will Management’s Discussion and Analysis be filed by April 1?.....YES.....
6. Will the Life, Health & Annuity Guaranty Association Assessable Premium Exhibit – Parts 1 and 2 be filed with the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies).....YES.....
7. Will the Supplemental Investment Risks Interrogatories be filed by April 1?.....YES.....

JUNE FILING

8. Will an audited financial report be filed by June 1?.....YES.....
9. Will Accountants Letter of Qualifications be filed with the state of domicile and electronically with the NAIC by June 1?.....YES.....

SUPPLEMENTAL FILINGS

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

MARCH FILING

- 10 Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1? (Not applicable to fraternal benefit societies).....NO.....
11. Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1?.....NO.....
12. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC by March 1?.....NO.....
13. Will the actuarial opinion on participating and non-participating policies as required in Interrogatories 1 and 2 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?.....YES.....
14. Will the actuarial opinion on non-guaranteed elements as required in interrogatory #3 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?.....YES.....
15. Will the actuarial opinion on X-Factors be filed with the state of domicile and electronically with the NAIC by March 1?.....NO.....
16. Will the actuarial opinion on Separate Accounts Funding Guaranteed Minimum Benefit be filed with the state of domicile and electronically with the NAIC by March 1?.....NO.....
17. Will the actuarial opinion on Synthetic Guaranteed Investment Contracts be filed with the state of domicile and electronically with the NAIC by March 1?.....NO.....
18. Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?.....NO.....
19. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?.....YES.....
20. Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC by March 1?.....NO.....
21. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC by March 1?.....NO.....
22. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC by March 1?.....NO.....
23. Will the C-3 RBC Certifications required under C-3 Phase I be filed with the state of domicile and electronically with the NAIC by March 1?.....YES.....
24. Will the C-3 RBC Certifications required under C-3 Phase II be filed with the state of domicile and electronically with the NAIC by March 1?.....YES.....
25. Will the Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities be filed with the state of domicile and electronically with the NAIC by March 1?.....SEE EXPLANATION.....
26. Will the actuarial opinion required by the Modified Guaranteed Annuity Model Regulation be filed with the state of domicile and electronically with the NAIC by March 1?.....NO.....
27. Will the Actuarial Certification regarding the use of 2001 Preferred Class Tables required by the Model Regulation Permitting the Recognition of Preferred Mortality Tables for Use in Determining Minimum Reserve Liabilities be filed with the state of domicile and electronically with the NAIC by March 1?.....NO.....
28. Will the Workers’ Compensation Carve-Out Supplement be filed by March 1? (Not applicable to fraternal benefit societies).....NO.....

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

29.

Will Supplemental Schedule O be filed with the state of domicile and the NAIC by March 1?

.....YES.....

30.

Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1?

.....NO.....

31.

Will an approval from the reporting entity's state of domicile for relief related to the five-year rotation requirement for lead audit partner be filed electronically with the NAIC by March 1?

.....NO.....

32.

Will an approval from the reporting entity's state of domicile for relief related to the one-year cooling off period for independent CPA be filed electronically with the NAIC by March 1?

.....NO.....

33.

Will an approval from the reporting entity's state of domicile for relief related to the Requirements for Audit Committees be filed electronically with the NAIC by March 1?

.....NO.....

34.

Will the VM-20 Reserves Supplement be filed with the state of domicile and the NAIC by March 1?

.....NO.....

35.

Will the Health Supplement be filed with the state of domicile and the NAIC by March 1?

.....NO.....

36.

Will the Market Conduct Annual Statement (MCAS) Premium Exhibit for Year be filed with appropriate jurisdictions and with the NAIC by March 1?

.....YES.....

APRIL FILING

37.

Will the confidential Regulatory Asset Adequacy Issues Summary (RAAIS) required by the Valuation Manual be filed with the state of domicile by April 1?

.....YES.....

38.

Will the Long-Term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1?

.....NO.....

39.

Will the Credit Insurance Experience Exhibit be filed with the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies)

.....NO.....

40.

Will the Accident and Health Policy Experience Exhibit be filed by April 1?

.....YES.....

41.

Will the Supplemental Health Care Exhibit (Parts 1 and 2) be filed with the state of domicile and the NAIC by April 1?

.....YES.....

42.

Will the confidential Actuarial Memorandum required by Actuarial Guideline XXXVIII 8D be filed with the state of domicile by April 30?

.....YES.....

43.

Will the Supplemental Term and Universal Life Insurance Reinsurance Exhibit be filed with the state of domicile and the NAIC by April 1?

.....NO.....

44.

Will the Variable Annuities Supplement be filed with the state of domicile and the NAIC by April 1?

.....YES.....

45.

Will the confidential Executive Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?

.....YES.....

46.

Will the confidential Life Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?

.....NO.....

47.

Will the confidential Variable Annuities Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?

.....YES.....

AUGUST FILING

48.

Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1?

.....YES.....

Explanation:

25.Our company chooses not to have the additional reduction on the nonforfeiture rate afforded to the index account on the product we are currently selling.

Bar code:

10.


6 8 6 7 5 2 0 2 3 4 2 0 0 0 0 0 0

11.


6 8 6 7 5 2 0 2 3 3 6 0 5 9 0 0 0

12.


6 8 6 7 5 2 0 2 3 4 9 0 0 0 0 0 0

15.


6 8 6 7 5 2 0 2 3 4 4 2 0 0 0 0 0

16.


6 8 6 7 5 2 0 2 3 4 4 3 0 0 0 0 0

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

17.	 6 8 6 7 5 2 0 2 3 4 4 4 0 0 0 0 0
18.	 6 8 6 7 5 2 0 2 3 4 4 5 0 0 0 0 0
20.	 6 8 6 7 5 2 0 2 3 4 4 7 0 0 0 0 0
21.	 6 8 6 7 5 2 0 2 3 4 4 8 0 0 0 0 0
22.	 6 8 6 7 5 2 0 2 3 4 4 9 0 0 0 0 0
26.	 6 8 6 7 5 2 0 2 3 4 5 3 0 0 0 0 0
27.	 6 8 6 7 5 2 0 2 3 4 5 4 0 0 0 0 0
28.	 6 8 6 7 5 2 0 2 3 4 9 5 0 0 0 0 0
30.	 6 8 6 7 5 2 0 2 3 3 6 5 0 0 0 0 0
31.	 6 8 6 7 5 2 0 2 3 2 2 4 0 0 0 0 0
32.	 6 8 6 7 5 2 0 2 3 2 2 5 0 0 0 0 0
33.	 6 8 6 7 5 2 0 2 3 2 2 6 0 0 0 0 0
34.	 6 8 6 7 5 2 0 2 3 4 5 6 0 0 0 0 0
35.	 6 8 6 7 5 2 0 2 3 4 7 5 0 0 0 0 0
38.	 6 8 6 7 5 2 0 2 3 3 0 6 5 9 0 0 0
39.	 6 8 6 7 5 2 0 2 3 2 3 0 5 9 0 0 0
43.	 6 8 6 7 5 2 0 2 3 3 4 5 0 0 0 0 0
46.	 6 8 6 7 5 2 0 2 3 4 5 8 0 0 0 0 0

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

OVERFLOW PAGE FOR WRITE-INS

L002 Additional Aggregate Lines for Page 02 Line 25.
*ASSETS - Assets

	1	2	3	4
	Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 – 2)	Net Admitted Assets
2504. Capital Contribution Receivable.....				435,000,000
2597. Summary of remaining write-ins for Line 25 from Page 02				435,000,000

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

	1	2
	Current Year	Prior Year
08.304. Surrender Fee Income.....	26,920,550	14,706,022
08.305. Miscellaneous Income.....	180,099,484	76,714,175
08.397. Summary of remaining write-ins for Line 8.3 from Page 4	207,020,034	91,420,197

OVERFLOW PAGE FOR WRITE-INS

L006 Additional Aggregate Lines for Page 06 Line 08.3.

*ANAO PSSUM - Analysis of Operations by Lines of Business -- Summary

	1	2	3	4	5	6	7	8	9
	Total	Individual Life	Group Life	Individual Annuities	Group Annuities	Accident and Health	Fraternal	Other Lines of Business	YRT Mortality Risk Only
08.304. Surrender Fee Income.....	26,920,551			26,871,466	49,085				
08.305. Miscellaneous Income.....	180,099,483	(223,834)	99,426	180,290,375	(82,794)			16,310	
08.397. Summary of remaining write-ins for Line 8.3 from page 6	207,020,034	(223,834)	99,426	207,161,841	(33,709)			16,310	

L006.1 Additional Aggregate Lines for Page 06.1 Line 08.3.

*ANAO PSINDLIF -- Analysis of Operations by Lines of Business -- Individual Life Insurance (c)

	1	2	3	4	5	6	7	8	9	10	11	12
	Total	Industrial Life	Whole Life	Term Life	Indexed Life	Universal Life	With Secondary Guarantees	Variable Life	Variable Universal Life	Credit Life	Other Individual Life	YRT Mortality Risk Only
08.304. Surrender Fee Income.....												
08.305. Miscellaneous Income.....	(223,834)		5,140			88,989			(317,963)			
08.306.												
08.397. Summary of remaining write-ins for Line 8.3 from page 6.1	(223,834)		5,140			88,989			(317,963)			

L006.2 Additional Aggregate Lines for Page 06.2 Line 08.3.

*ANAO PSGRPLIF -- Analysis of Operations by Lines of Business -- Group Life Insurance (c)

	1	2	3	4	5	6	7	8	9
	Total	Whole Life	Term Life	Universal Life	Variable Life	Variable Universal Life	Credit Life (d)	Other Group Life (a)	YRT Mortality Risk Only
08.304. Surrender Fee Income.....	99,426	99,426							
08.305. Miscellaneous Income.....	99,426	99,426							
08.397. Summary of remaining write-ins for Line 8.3 from page 6.2									

L006.3 Additional Aggregate Lines for Page 06.3 Line 08.3.

*ANAO PSINDANN - Analysis of Operations by Lines of Business -- Individual Annuities (a)

	1	Deferred					6	7
	Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities Without Guarantees	Life Contingent Payout (Immediate and Annuitizations)		
08.304. Surrender Fee Income.....	26,871,466	2,038,504	24,370,940	462,544		(522)		
08.305. Miscellaneous Income.....	180,290,375	16,908,077	166,373,190	(2,951,310)		(60)		
08.397. Summary of remaining write-ins for Line 8.3 from page 6.3	207,161,841	18,946,581	190,744,130	(2,488,766)		(39,522)	(39,522)	(582)

L006.4 Additional Aggregate Lines for Page 06.4 Line 08.3.

*ANAO PSGRPANN - Analysis of Operations by Lines of Business -- Group Annuities (a)

	1	Deferred					6	7
	Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities Without Guarantees	Life Contingent Payout (Immediate and Annuitizations)		
08.304. Surrender Fee Income.....	49,085			49,085				
08.305. Miscellaneous Income.....	(82,794)			(82,794)				
08.397. Summary of remaining write-ins for Line 8.3 from page 6.4	(33,709)			(33,709)				

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
	Amount	Percentage of Column 1 Line 13	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3+4) Amount	Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. governments	32,010,071	0.069	32,010,071		32,010,071	0.069
1.02 All other governments						
1.03 U.S. states, territories and possessions, etc. guaranteed						
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	294,407	0.001	294,407		294,407	0.001
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	505,002,456	1.093	505,002,456		505,002,456	1.093
1.06 Industrial and miscellaneous	23,467,789,439	50.802	23,467,789,439		23,467,789,439	50.811
1.07 Hybrid securities	48,263,664	0.104	48,263,664		48,263,664	0.104
1.08 Parent, subsidiaries and affiliates	3,127,668,781	6.771	3,127,668,781		3,127,668,781	6.772
1.09 SVO identified funds						
1.10 Unaffiliated bank loans	145,105,194	0.314	145,105,194		145,105,194	0.314
1.11 Unaffiliated certificates of deposit						
1.12 Total long-term bonds	27,326,134,012	59.155	27,326,134,012		27,326,134,012	59.165
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)	393,693,749	0.852	393,693,749		393,693,749	0.852
2.02 Parent, subsidiaries and affiliates	24,029,033	0.052	24,029,033		24,029,033	0.052
2.03 Total preferred stocks	417,722,782	0.904	417,722,782		417,722,782	0.904
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)						
3.02 Industrial and miscellaneous Other (Unaffiliated)	102,702,046	0.222	102,702,046		102,702,046	0.222
3.03 Parent, subsidiaries and affiliates Publicly traded						
3.04 Parent, subsidiaries and affiliates Other	43,414,872	0.094	43,414,872		43,414,872	0.094
3.05 Mutual funds						
3.06 Unit investment trusts						
3.07 Closed-end funds						
3.08 Exchange traded funds						
3.09 Total common stocks	146,116,918	0.316	146,116,918		146,116,918	0.316
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages						
4.02 Residential mortgages	4,372,506	0.009	4,372,506		4,372,506	0.009
4.03 Commercial mortgages	429,626,016	0.930	429,626,016		429,626,016	0.930
4.04 Mezzanine real estate loans	356,469,965	0.772	356,469,965		356,469,965	0.772
4.05 Total valuation allowance						
4.06 Total mortgage loans	790,468,487	1.711	790,468,487		790,468,487	1.711
5. Real estate (Schedule A):						
5.01 Properties occupied by company	25,879,177	0.056	25,879,177		25,879,177	0.056
5.02 Properties held for production of income						
5.03 Properties held for sale						
5.04 Total real estate	25,879,177	0.056	25,879,177		25,879,177	0.056
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	1,365,932,170	2.957	1,365,932,170		1,365,932,170	2.957
6.02 Cash equivalents (Schedule E, Part 2)	104,797,253	0.227	104,797,253		104,797,253	0.227
6.03 Short-term investments (Schedule DA)	1,145,591,034	2.480	1,145,591,034		1,145,591,034	2.480
6.04 Total cash, cash equivalents and short-term investments	2,616,320,457	5.664	2,616,320,457		2,616,320,457	5.665
7. Contract loans	45,185,593	0.098	45,185,593		45,185,593	0.098
8. Derivatives (Schedule DB)	552,865,835	1.197	547,198,307		547,198,307	1.185
9. Other invested assets (Schedule BA)	14,091,844,912	30.506	14,089,563,198		14,089,563,198	30.506
10. Receivables for securities	101,088,351	0.219	101,088,351		101,088,351	0.219
11. Securities Lending (Schedule DL, Part 1)				XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)	80,588,538	0.174	80,588,538		80,588,538	0.174
13. Total invested assets	46,194,215,062	100.000	46,186,265,820		46,186,265,820	100.000

SCHEDULE A – VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year.....	27,293,865
2.	Cost of acquired:	
2.1	Actual cost at time of acquisition (Part 2, Column 6).....	
2.2	Additional investment made after acquisition (Part 2, Column 9).....	
3.	Current year change in encumbrances:	
3.1	Totals, Part 1, Column 13.....	
3.2	Totals, Part 3, Column 11.....	
4.	Total gain (loss) on disposals, Part 3, Column 18.....	
5.	Deduct amounts received on disposals, Part 3, Column 15.....	
6.	Total foreign exchange change in book/adjusted carrying value:	
6.1	Totals, Part 1, Column 15.....	
6.2	Totals, Part 3, Column 13.....	
7.	Deduct current year's other-than-temporary impairment recognized:	
7.1	Totals, Part 1, Column 12.....	
7.2	Totals, Part 3, Column 10.....	
8.	Deduct current year's depreciation:	
8.1	Totals, Part 1, Column 11.....	1,414,689
8.2	Totals, Part 3, Column 9.....	1,414,689
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8).....	25,879,176
10.	Deduct total nonadmitted amounts	
11.	Statement value at end of current period (Line 9 minus Line 10).....	25,879,176

SCHEDULE B – VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year.....	788,642,750
2.	Cost of acquired:	
2.1	Actual cost at time of acquisition (Part 2, Column 7).....	58,498,842
2.2	Additional investment made after acquisition (Part 2, Column 8)	40,009,549
		98,508,391
3.	Capitalized deferred interest and other:	
3.1	Totals, Part 1, Column 12.....	9,707,653
3.2	Totals, Part 3, Column 11	2,414,590
		12,122,243
4.	Accrual of discount.....	
5.	Unrealized valuation increase/(decrease):	
5.1	Totals, Part 1, Column 9	
5.2	Totals, Part 3, Column 8	
6.	Total gain (loss) on disposals, Part 3, Column 18.....	
7.	Deduct amounts received on disposals, Part 3, Column 15.....	108,804,897
8.	Deduct amortization of premium and mortgage interest points and commitment fees.....	
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:	
9.1	Totals, Part 1, Column 13	
9.2	Totals, Part 3, Column 13	
10.	Deduct current year's other-than-temporary impairment recognized:	
10.1	Totals, Part 1, Column 11	
10.2	Totals, Part 3, Column 10	
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	790,468,487
12.	Total valuation allowance.....	
13.	Subtotal (Line 11 plus Line 12).....	790,468,487
14.	Deduct total nonadmitted amounts.....	
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14).....	790,468,487

SCHEDULE BA – VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1. Book/adjusted carrying value, December 31 of prior year.....		13,281,597,487
2. Cost of acquired:		
2.1 Actual cost at time of acquisition (Part 2, Column 8)	4,808,935,271	
2.2 Additional investment made after acquisition (Part 2, Column 9)	916,483,602	5,725,418,873
3. Capitalized deferred interest and other:		
3.1 Totals, Part 1, Column 16.....		
3.2 Totals, Part 3, Column 12.....		
4. Accrual of discount.....		1,012,765
5. Unrealized valuation increase/(decrease):		
5.1 Totals, Part 1, Column 13	30,350,222	
5.2 Totals, Part 3, Column 9	(202,970,694)	(172,620,472)
6. Total gain (loss) on disposals, Part 3, Column 19.....		40,367,914
7. Deduct amounts received on disposals, Part 3, Column 16.....		4,801,567,161
8. Deduct amortization of premium and depreciation.....		2,300,295
9. Total foreign exchange change in book/adjusted carrying value:		
9.1 Totals, Part 1, Column 17.....	3,696,535	
9.2 Totals, Part 3, Column 14.....	17,217,909	20,914,444
10. Deduct current year's other-than-temporary impairment recognized:		
10.1 Totals, Part 1, Column 15	978,644	
10.2 Totals, Part 3, Column 11.....		978,644
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		14,091,844,912
12. Deduct total nonadmitted amounts.....		2,281,712
13. Statement value at end of current period (Line 11 minus Line 12).....		14,089,563,200

SCHEDULE D – VERIFICATION BETWEEN YEARS

Bonds and Stocks

1. Book/adjusted carrying value, December 31 of prior year.....		23,761,400,439
2. Cost of bonds and stocks acquired, Part 3, Column 7.....		11,027,067,649
3. Accrual of discount.....		36,343,488
4. Unrealized valuation increase/(decrease):		
4.1 Part 1, Column 12.....	(300,235)	
4.2 Part 2, Section 1, Column 15.....	(8,474,222)	
4.3 Part 2, Section 2, Column 13.....	(15,740,964)	
4.4 Part 4, Column 11.....	25,301,295	785,874
5. Total gain (loss) on disposals, Part 4, Column 19.....		(39,215,039)
6. Deduction consideration for bonds and stocks disposed of, Part 4, Column 7.....		6,973,024,528
7. Deduct amortization of premium.....		11,350,408
8. Total foreign exchange change in book/adjusted carrying value:		
8.1 Part 1, Column 15.....	76,174,310	
8.2 Part 2, Section 1, Column 19.....		
8.3 Part 2, Section 2, Column 16.....		
8.4 Part 4, Column 15.....	19,093,125	95,267,435
9. Deduct current year's other-than-temporary impairment recognized:		
9.1 Part 1, Column 14.....	4,448,187	
9.2 Part 2, Section 1, Column 17.....		
9.3 Part 2, Section 2, Column 14.....		
9.4 Part 4, Column 13.....	2,679,813	7,128,000
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line (2).....		(173,217)
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....		27,889,973,694
12. Deduct total nonadmitted amounts.....		
13. Statement value at end of current period (Line 11 minus Line 12).....		27,889,973,694

SCHEDULE D - SUMMARY BY COUNTRY

Long-Term Bonds and Stocks OWNED December 31 of Current Year					
Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS					
Governments (including all obligations guaranteed by governments)	1. United States	32,010,071	30,033,304	31,833,788	32,083,283
	2. Canada				
	3. Other Countries				
	4. Totals	32,010,071	30,033,304	31,833,788	32,083,283
U.S. States, Territories and Possessions (direct and guaranteed)	5. Totals				
U.S. Political Subdivisions of States, Territories and Possessions (direct and guaranteed)	6. Totals	294,407	270,108	293,021	300,000
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions	7. Totals	505,002,456	503,944,479	506,391,967	503,310,298
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated)	8. United States	20,031,375,956	19,638,245,063	20,023,897,031	20,189,435,776
	9. Canada	54,661,830	57,543,680	54,661,180	55,410,000
	10. Other Countries	3,575,120,511	3,345,235,072	3,569,926,811	3,593,762,691
	11. Totals	23,661,158,297	23,041,023,815	23,648,485,022	23,838,608,467
Parent, Subsidiaries and Affiliates	12. Totals	3,127,668,781	3,076,139,828	3,120,111,290	3,131,116,311
	13. Total Bonds	27,326,134,012	26,651,411,534	27,307,115,088	27,505,418,359
PREFERRED STOCKS					
Industrial and Miscellaneous (unaffiliated)	14. United States	393,693,749	393,693,749	483,493,521	
	15. Canada				
	16. Other Countries				
	17. Totals	393,693,749	393,693,749	483,493,521	
Parent, Subsidiaries and Affiliates	18. Totals	24,029,033	23,312,620	25,000,000	
	19. Total Preferred Stocks	417,722,782	417,006,369	508,493,521	
COMMON STOCKS					
Industrial and Miscellaneous (unaffiliated), Mutual Funds, Unit Investment Trusts, Closed- End Funds and Exchange Traded Funds	20. United States	102,702,046	102,702,046	91,986,525	
	21. Canada				
	22. Other Countries				
	23. Totals	102,702,046	102,702,046	91,986,525	
Parent, Subsidiaries and Affiliates	24. Totals	43,414,872	43,414,872	130,001,000	
	25. Total Common Stocks	146,116,918	146,116,918	221,987,525	
	26. Total Stocks	563,839,700	563,123,287	730,481,046	
	27. Total Bonds and Stocks	27,889,973,712	27,214,534,821	28,037,596,134	

SCHEDULE D - PART 1A - SECTION 1

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	1,661,025	15,601,975	6,633,535	5,772,412	2,341,124	XXX	32,010,071	0.1	28,693,465	0.1	32,010,070	
1.2 NAIC 2						XXX						
1.3 NAIC 3						XXX						
1.4 NAIC 4						XXX						
1.5 NAIC 5						XXX						
1.6 NAIC 6						XXX						
1.7 Totals	1,661,025	15,601,975	6,633,535	5,772,412	2,341,124	XXX	32,010,071	0.1	28,693,465	0.1	32,010,070	
2. All Other Governments												
2.1 NAIC 1						XXX						
2.2 NAIC 2						XXX						
2.3 NAIC 3						XXX						
2.4 NAIC 4						XXX						
2.5 NAIC 5						XXX						
2.6 NAIC 6						XXX						
2.7 Totals						XXX						
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1						XXX						
3.2 NAIC 2						XXX						
3.3 NAIC 3						XXX						
3.4 NAIC 4						XXX						
3.5 NAIC 5						XXX						
3.6 NAIC 6						XXX						
3.7 Totals						XXX						
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1				294,407		XXX	294,407	0.0	294,129	0.0	294,407	
4.2 NAIC 2						XXX						
4.3 NAIC 3						XXX						
4.4 NAIC 4						XXX						
4.5 NAIC 5						XXX						
4.6 NAIC 6						XXX						
4.7 Totals				294,407		XXX	294,407	0.0	294,129	0.0	294,407	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	19,602,190	166,815,023	65,647,192	110,547,173	124,858,860	XXX	487,470,438	1.8	68,460,896	0.3	485,787,639	1,682,800
5.2 NAIC 2	9,042	41,768	67,487	228,895	14,936,646	XXX	15,283,838	0.1	16,562,047	0.1		15,283,838
5.3 NAIC 3					881,879	XXX	881,879	0.0				881,879
5.4 NAIC 4	10,541	55,139	97,303	381,105	822,213	XXX	1,366,301	0.0	1,341,584	0.0		1,366,300
5.5 NAIC 5						XXX						
5.6 NAIC 6						XXX						
5.7 Totals	19,621,773	166,911,930	65,811,982	111,157,173	141,499,598	XXX	505,002,456	1.8	86,364,527	0.4	485,787,639	19,214,817

SCHEDULE D - PART 1A - SECTION 1 (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial and Miscellaneous												
6.1 NAIC 1	2,611,092,022	5,121,823,507	1,948,493,888	847,845,880	101,071,864	XXX	10,630,327,160	38.7	9,095,456,979	39.1	399,022,629	10,231,304,531
6.2 NAIC 2	927,052,890	5,403,416,884	2,850,709,919	707,918,119	248,434,849	XXX	10,137,532,661	36.9	8,137,478,198	34.9	859,438,625	9,278,094,035
6.3 NAIC 3	11,486,896	1,214,369,629	1,171,091,828	36,018,944		XXX	2,432,967,297	8.8	1,904,671,131	8.2	103,271,019	2,329,696,278
6.4 NAIC 4	86,270,369	143,282,699	186,396,323			XXX	415,949,390	1.5	373,298,487	1.6		415,949,391
6.5 NAIC 5			17,901,987			XXX	17,901,987	0.1	8,889,759	0.0		17,901,987
6.6 NAIC 6	20,634	94,264	149,355	3,470,039	1	XXX	3,734,293	0.0	4,716,001	0.0	1	3,734,292
6.7 Totals	3,635,922,811	11,882,986,982	6,174,743,300	1,595,252,982	349,506,714	XXX	23,638,412,789	86.0	19,524,510,555	83.8	1,361,732,275	22,276,680,515
7. Hybrid Securities												
7.1 NAIC 1			1,821,025			XXX	1,821,025	0.0	5,434,941	0.0		1,821,025
7.2 NAIC 2	5,750,000	703,054			8,059,716	XXX	14,512,770	0.1	18,167,008	0.1	7,309,716	7,203,054
7.3 NAIC 3					31,929,869	XXX	31,929,869	0.1	10,287,883	0.0	31,929,869	
7.4 NAIC 4						XXX						
7.5 NAIC 5						XXX						
7.6 NAIC 6						XXX						
7.7 Totals	5,750,000	703,054	1,821,025		39,989,585	XXX	48,263,664	0.2	33,889,832	0.1	39,239,585	9,024,079
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1	23,807,187	1,196,570,105				XXX	1,220,377,292	4.4	915,000,000	3.9		1,220,377,292
8.2 NAIC 2	715,130,962	550,862,681	98,541,784	97,272,163		XXX	1,461,807,590	5.3	2,065,205,252	8.9	354,717,084	1,107,090,505
8.3 NAIC 3	2,188,717	86,941,294	54,610,319	128,960,444	68,000,000	XXX	340,700,774	1.2	426,614,736	1.8	83,717,341	256,983,433
8.4 NAIC 4	779,686	9,237,720	24,678,339	70,087,381		XXX	104,783,126	0.4	46,997,640	0.2		104,783,126
8.5 NAIC 5						XXX						
8.6 NAIC 6						XXX						
8.7 Totals	741,906,552	1,843,611,799	177,830,442	296,319,988	68,000,000	XXX	3,127,668,781	11.4	3,453,817,628	14.8	438,434,425	2,689,234,356
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX							
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX							
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX							
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX							
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX							
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX							
9.7 Totals	XXX	XXX	XXX	XXX	XXX							
10. Unaffiliated Bank Loans												
10.1 NAIC 1		70,555,358				XXX	70,555,358	0.3	93,670,936	0.4		70,555,358
10.2 NAIC 2			64,640,309			XXX	64,640,309	0.2				64,640,309
10.3 NAIC 3						XXX						
10.4 NAIC 4		5,059,527				XXX	5,059,527	0.0	61,846,876	0.3		5,059,527
10.5 NAIC 5		4,850,000				XXX	4,850,000	0.0	3,415,492	0.0		4,850,000
10.6 NAIC 6						XXX						
10.7 Totals		80,464,885	64,640,309			XXX	145,105,194	0.5	158,933,304	0.7		145,105,194
11. Unaffiliated Certificates of Deposit												
11.1 NAIC 1						XXX						
11.2 NAIC 2						XXX						
11.3 NAIC 3						XXX						
11.4 NAIC 4						XXX						
11.5 NAIC 5						XXX						
11.6 NAIC 6						XXX						
11.7 Totals						XXX						

SCHEDULE D - PART 1A - SECTION 1 (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

		1	2	3	4	5	6	7	8	9	10	11	12
NAIC Designation		1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Current Year	Col. 7 as a % of Line 12.7	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
12. Total Bonds Current Year													
12.1 NAIC 1	(d)	2,656,162,424	6,571,365,967	2,022,595,640	964,459,872	228,271,848		12,442,855,751	45.3	XXX	XXX	917,114,745	11,525,741,006
12.2 NAIC 2	(d)	1,647,942,894	5,955,024,386	3,013,959,499	805,419,177	271,431,211		11,693,777,168	42.5	XXX	XXX	1,221,465,425	10,472,311,741
12.3 NAIC 3	(d)	13,675,613	1,301,310,922	1,225,702,147	164,979,388	100,811,748		2,806,479,818	10.2	XXX	XXX	218,918,229	2,587,561,590
12.4 NAIC 4	(d)	87,060,596	157,635,085	211,171,965	70,468,486	822,213		527,158,344	1.9	XXX	XXX		527,158,344
12.5 NAIC 5	(d)		4,850,000	17,901,987				(e) 22,751,987	0.1	XXX	XXX		22,751,987
12.6 NAIC 6	(d)	20,634	94,264	149,355	3,470,039	1		(e) 3,734,293	0.0	XXX	XXX	1	3,734,292
12.7 Totals		4,404,862,161	13,990,280,625	6,491,480,593	2,008,796,962	601,337,021		(b) 27,496,757,362	100.0	XXX	XXX	2,357,498,401	25,139,258,961
12.8 Line 12.7 as a % of Col. 7		16.0	50.9	23.6	7.3	2.2			XXX		XXX	8.6	91.4
13. Total Bonds Prior Year													
13.1 NAIC 1		2,335,362,824	5,075,044,420	1,740,761,452	948,888,865	106,973,785		XXX	XXX	10,207,011,346	43.8	150,680,035	10,056,331,311
13.2 NAIC 2		1,916,468,509	3,455,824,517	4,087,097,772	608,458,169	169,563,538		XXX	XXX	10,237,412,505	44.0	318,125,002	9,919,287,503
13.3 NAIC 3		311,303,370	343,921,107	1,577,787,606	30,273,784	78,287,883		XXX	XXX	2,341,573,750	10.1	109,886,628	2,231,687,123
13.4 NAIC 4		31,886,950	146,179,090	296,821,913	7,742,036	854,598		XXX	XXX	483,484,587	2.1		483,484,588
13.5 NAIC 5			6,069,626	6,235,625				XXX	XXX	12,305,251	0.1		12,305,250
13.6 NAIC 6		19,359	88,439	140,125	3,454,178	1,013,900		XXX	XXX	4,716,001	0.0		4,716,001
13.7 Totals		4,595,041,012	9,027,127,199	7,708,844,493	1,598,797,032	356,693,704		XXX	XXX	23,286,503,440	100.0	578,691,665	22,707,811,776
13.8 Line 13.7 as a % of Col. 9		19.7	38.8	33.1	6.9	1.5			XXX	100.0	XXX	2.5	97.5
14. Total Publicly Traded Bonds													
14.1 NAIC 1		40,745,515	209,157,138	335,048,756	201,100,283	131,063,053		917,114,745	3.3	150,680,035	0.6	917,114,745	XXX
14.2 NAIC 2		22,709,733	772,683,936	168,470,823	95,552,723	162,048,211		1,221,465,426	4.4	318,125,003	1.4	1,221,465,426	XXX
14.3 NAIC 3		4,267,884	114,720,476			99,929,869		218,918,229	0.8	109,886,628	0.5	218,918,229	XXX
14.4 NAIC 4													XXX
14.5 NAIC 5						1		1	0.0				XXX
14.6 NAIC 6						383,041,134		2,357,498,401	8.6	578,691,666	2.5	2,357,498,401	1
14.7 Totals		67,723,132	1,096,561,550	503,519,579	296,653,006	16.7		100.0	XXX	XXX	XXX	100.0	XXX
14.8 Line 14.7 as a % of Col. 7		2.9	46.5	21.4	12.6								XXX
14.9 Line 14.7 as a % of Line 12.7, Col. 7, Section 12		0.2	4.0	1.8	1.1	1.4		8.6	XXX	XXX	XXX	8.6	XXX
15. Total Privately Placed Bonds													
15.1 NAIC 1		2,615,416,909	6,362,208,829	1,687,546,884	763,359,589	97,208,794		11,525,741,005	41.9	10,056,331,311	43.2	XXX	11,525,741,005
15.2 NAIC 2		1,625,233,161	5,182,340,451	2,845,488,676	709,866,453	109,383,000		10,472,311,741	38.1	9,919,287,502	42.6	XXX	10,472,311,741
15.3 NAIC 3		9,407,729	1,186,590,446	1,225,702,147	164,979,389	881,879		2,587,561,590	9.4	2,231,687,121	9.6	XXX	2,587,561,590
15.4 NAIC 4		87,060,596	157,635,085	211,171,965	70,468,486	822,213		527,158,345	1.9	483,484,589	2.1	XXX	527,158,345
15.5 NAIC 5			4,850,000	17,901,987				22,751,987	0.1	12,305,251	0.1	XXX	22,751,987
15.6 NAIC 6		20,634	94,264	149,355	3,470,039			3,734,292	0.0	4,716,001	0.0	XXX	3,734,292
15.7 Totals		4,337,139,029	12,893,719,075	5,987,961,014	1,712,143,956	208,295,887		25,139,258,961	91.4	22,707,811,776	97.5	XXX	25,139,258,961
15.8 Line 15.7 as a % of Col. 7		17.3	51.3	23.8	6.8	0.8		100.0	XXX	XXX	XXX	XXX	100.0
15.9 Line 15.7 as a % of Line 12.7, Col. 7, Section 12		15.8	46.9	21.8	6.2	0.8		91.4	XXX	XXX	XXX	XXX	91.4

(a) Includes \$ 15,695,410,484 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes \$ 158,889,921 current year of bonds with Z designations, and \$ 376,180,688 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.

(c) Includes \$ current year, \$ prior year of bonds with 5G1 designations and \$ 364,713 current year, \$ 1,393,861 prior year of bonds with 6* designations. "5G1" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1\$ 111,082,332 ; NAIC 2 \$ 59,541,033 ; NAIC 3 \$; NAIC 4 \$; NAIC 5 \$; NAIC 6 \$

SCHEDULE D - PART 1A - SECTION 2

Maturity Distribution of All Bonds Owned December 31, At Book/Adjusted Carrying Values by Major Type and Subtype of Issues												
Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations		8,955,177				XXX	8,955,177	0.0	3,985,604	0.0	8,955,177	
1.02 Residential Mortgage-Backed Securities	1,544,668	4,911,223	4,007,007	3,890,388	391,304	XXX	14,744,590	0.1	16,438,458	0.1	14,744,589	
1.03 Commercial Mortgage-Backed Securities	116,357	1,735,576	2,626,528	1,882,023	1,949,820	XXX	8,310,304	0.0	8,269,403	0.0	8,310,305	
1.04 Other Loan-Backed and Structured Securities						XXX						
1.05 Totals	1,661,025	15,601,976	6,633,535	5,772,411	2,341,124	XXX	32,010,071	0.1	28,693,465	0.1	32,010,071	
2. All Other Governments												
2.01 Issuer Obligations						XXX						
2.02 Residential Mortgage-Backed Securities						XXX						
2.03 Commercial Mortgage-Backed Securities						XXX						
2.04 Other Loan-Backed and Structured Securities						XXX						
2.05 Totals						XXX						
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations						XXX						
3.02 Residential Mortgage-Backed Securities						XXX						
3.03 Commercial Mortgage-Backed Securities						XXX						
3.04 Other Loan-Backed and Structured Securities						XXX						
3.05 Totals						XXX						
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations				294,407		XXX	294,407	0.0	294,129	0.0	294,407	
4.02 Residential Mortgage-Backed Securities						XXX						
4.03 Commercial Mortgage-Backed Securities						XXX						
4.04 Other Loan-Backed and Structured Securities						XXX						
4.05 Totals				294,407		XXX	294,407	0.0	294,129	0.0	294,407	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.01 Issuer Obligations	19,583	100,085,833	164,791	2,045,785	16,640,738	XXX	118,956,730	0.4	19,341,166	0.1	101,424,712	17,532,017
5.02 Residential Mortgage-Backed Securities	19,466,991	66,713,545	65,466,736	108,560,751	124,044,178	XXX	384,252,201	1.4	65,069,144	0.3	384,252,201	
5.03 Commercial Mortgage-Backed Securities	135,199	112,552	180,456	550,637	814,682	XXX	1,793,526	0.0	1,954,217	0.0	110,726	1,682,800
5.04 Other Loan-Backed and Structured Securities						XXX						
5.05 Totals	19,621,773	166,911,930	65,811,983	111,157,173	141,499,598	XXX	505,002,457	1.8	86,364,527	0.4	485,787,639	19,214,817
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	2,180,235,186	4,325,883,338	1,406,304,475	685,794,516	341,507,261	XXX	8,939,724,776	32.5	6,433,882,498	27.6	1,323,399,894	7,616,324,882
6.02 Residential Mortgage-Backed Securities	515,852	2,352,663	2,650,887	724,385	654,152	XXX	6,897,939	0.0	2,448,770	0.0	2,205,031	4,692,908
6.03 Commercial Mortgage-Backed Securities	15,169,575	84,588,569	8,043,676		1,126,380	XXX	108,928,200	0.4	116,859,474	0.5	24,164,329	84,763,871
6.04 Other Loan-Backed and Structured Securities	1,440,002,198	7,470,162,412	4,757,744,263	908,734,080	6,218,921	XXX	14,582,861,874	53.0	12,971,319,812	55.7	11,963,021	14,570,888,854
6.05 Totals	3,635,922,811	11,882,986,982	6,174,743,301	1,595,252,981	349,506,714	XXX	23,638,412,789	86.0	19,524,510,554	83.8	1,361,732,275	22,276,680,515
7. Hybrid Securities												
7.01 Issuer Obligations	5,750,000	703,054	1,821,025		39,989,585	XXX	48,263,664	0.2	33,889,832	0.1	39,239,585	9,024,079
7.02 Residential Mortgage-Backed Securities						XXX						
7.03 Commercial Mortgage-Backed Securities						XXX						
7.04 Other Loan-Backed and Structured Securities						XXX						
7.05 Totals	5,750,000	703,054	1,821,025		39,989,585	XXX	48,263,664	0.2	33,889,832	0.1	39,239,585	9,024,079
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations	712,610,928	1,684,652,121	48,961,273		68,000,000	XXX	2,514,224,322	9.1	3,059,489,172	13.1	438,434,425	2,075,789,898
8.02 Residential Mortgage-Backed Securities						XXX						
8.03 Commercial Mortgage-Backed Securities						XXX						
8.04 Other Loan-Backed and Structured Securities	29,295,624	158,959,677	128,869,168	296,319,988		XXX	613,444,457	2.2	394,328,457	1.7		613,444,458
8.05 Affiliated Bank Loans – Issued						XXX						
8.06 Affiliated Bank Loans – Acquired						XXX						
8.07 Totals	741,906,552	1,843,611,798	177,830,441	296,319,988	68,000,000	XXX	3,127,668,779	11.4	3,453,817,629	14.8	438,434,425	2,689,234,356

SCHEDULE D - PART 1A - SECTION 2 (Continued)

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues

	1	2	3	4	5	6	7	8	9	10	11	12
	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 12.09	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO												
10.01 Bank Loans - Issued.....	XXX	XXX	XXX	XXX	XXX							
10.02 Bank Loans - Acquired.....		80,464,885	64,640,309			XXX			158,933,305	0.7		145,105,195
10.03 Totals.....		80,464,885	64,640,309			XXX		0.5	158,933,305	0.7		145,105,195
11. Unaffiliated Certificates of Deposit												
11.01 Totals.....						XXX						
12. Total Bonds Current Year												
12.01 Issuer Obligations.....	2,898,615,897	6,120,279,523	1,457,251,564	688,134,708	466,137,584	XXX	11,630,419,076	42.3	XXX	XXX	1,911,748,200	9,718,670,876
12.02 Residential Mortgage-Backed Securities.....	21,527,511	72,124,630	172,124,630	113,175,524	125,089,634	XXX	405,894,730	1.5	XXX	XXX	401,201,821	4,692,908
12.03 Commercial Mortgage-Backed Securities.....	15,421,131	86,436,697	10,850,660	2,432,660	3,890,882	XXX	119,032,030	0.4	XXX	XXX	32,585,360	86,446,671
12.04 Other Loan-Backed and Structured Securities.....	1,469,297,822	7,629,122,089	4,886,613,431	1,205,054,068	6,218,921	XXX	15,196,306,331	55.3	XXX	XXX	11,963,021	15,184,343,312
12.05 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX				XXX	XXX	XXX	
12.06 Affiliated Bank Loans.....						XXX			XXX	XXX		
12.07 Unaffiliated Bank Loans.....		80,464,885	64,640,309			XXX	145,105,194	0.5	XXX	XXX		145,105,195
12.08 Unaffiliated Certificates of Deposit.....						XXX			XXX	XXX		
12.09 Totals.....	4,404,862,161	13,990,280,625	6,491,480,594	2,008,796,960	601,337,021	XXX	27,496,757,361	100.0	XXX	XXX	2,357,498,402	25,139,258,962
12.10 Lines 12.09 as a % Col. 7.....	16.0	50.9	23.6	7.3	2.2		100.0	XXX	XXX	XXX	8.6	91.4
13. Total Bonds Prior Year												
13.01 Issuer Obligations.....	2,986,339,287	3,839,085,078	1,828,570,578	548,710,339	348,177,119	XXX	XXX	XXX	9,550,882,401	41.0	455,911,103	9,094,971,301
13.02 Residential Mortgage-Backed Securities.....	8,121,228	26,600,171	23,092,985	22,877,841	3,264,147	XXX	3,264,147	XXX	83,956,372	0.4	83,956,372	4,692,908
13.03 Commercial Mortgage-Backed Securities.....	4,827,030	104,247,501	11,329,533	2,360,143	4,318,887	XXX	4,318,887	XXX	127,083,094	0.5	38,725,064	88,358,029
13.04 Other Loan-Backed and Structured Securities.....	1,482,889,412	5,015,894,029	5,841,082,568	1,024,848,710	933,550	XXX	13,365,648,269	57.4	13,365,648,269	57.4	99,127	13,365,549,143
13.05 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX			XXX				
13.06 Affiliated Bank Loans.....						XXX		XXX	158,933,305			158,933,305
13.07 Unaffiliated Bank Loans.....		41,300,421	4,768,829			XXX	XXX	XXX		0.7		
13.08 Unaffiliated Certificates of Deposit.....						XXX						
13.09 Totals.....	4,595,041,012	9,027,127,200	7,708,844,493	1,588,797,033	356,693,703	XXX	XXX	XXX	23,286,503,441	100.0	578,691,666	22,707,811,778
13.10 Line 13.09 as a % of Col. 9.....	19.7	38.8	33.1	6.9	1.5		XXX	XXX	100.0	XXX	2.5	97.5
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations.....	42,914,693	1,003,044,801	419,045,302	181,868,104	264,875,300	XXX	1,911,748,199	7.0	455,911,102	2.0	1,911,748,199	XXX
14.02 Residential Mortgage-Backed Securities.....	21,141,339	72,100,649	69,967,321	112,902,878	125,089,634	XXX	401,201,821	1.5	83,956,371	0.4	401,201,821	XXX
14.03 Commercial Mortgage-Backed Securities.....	3,584,508	2,626,528	2,626,528	1,882,023	3,076,200	XXX	32,585,359	0.1	38,725,064	0.2	32,585,359	XXX
14.04 Other Loan-Backed and Structured Securities.....	82,593	21,416,100	11,880,427	1,882,023	1	XXX	11,963,021	0.0	99,127	0.0	11,963,021	XXX
14.05 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX							XXX
14.06 Affiliated Bank Loans.....						XXX						XXX
14.07 Unaffiliated Bank Loans.....						XXX						XXX
14.08 Unaffiliated Certificates of Deposit.....						XXX						XXX
14.09 Totals.....	67,723,133	1,096,561,550	503,519,578	296,653,005	393,041,135	XXX	2,357,498,400	8.6	578,691,664	2.5	2,357,498,400	XXX
14.10 Line 14.09 as a % of Col. 7.....	2.9	46.5	21.4	12.6	16.7		100.0	XXX	XXX	XXX	100.0	XXX
14.11 Line 14.09 as a % of Line 12.09, Col. 7, Section 12.....	0.2	4.0	1.8	1.1	1.4		8.6	XXX	XXX	XXX	8.6	XXX
15. Total Privately Placed Bonds												
15.01 Issuer Obligations.....	2,855,701,005	5,117,234,723	1,038,206,261	506,266,604	201,262,284	XXX	9,718,670,876	35.3	9,094,971,300	39.1	XXX	9,718,670,876
15.02 Residential Mortgage-Backed Securities.....	386,173	1,876,782	2,157,308	272,646	125,089,634	XXX	4,692,909	0.0	83,956,371	0.4	XXX	4,692,909
15.03 Commercial Mortgage-Backed Securities.....	11,836,623	65,020,597	8,224,132	550,637	814,682	XXX	86,446,671	0.3	88,358,029	0.4	XXX	86,446,671
15.04 Other Loan-Backed and Structured Securities.....	1,469,215,229	7,629,122,089	4,874,733,005	1,205,054,069	6,218,920	XXX	15,184,343,312	55.2	13,365,549,141	57.4	XXX	15,184,343,312
15.05 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX							
15.06 Affiliated Bank Loans.....						XXX			158,933,305			
15.07 Unaffiliated Bank Loans.....		80,464,885	64,640,309			XXX	145,105,194	0.5		0.7	XXX	145,105,194
15.08 Unaffiliated Certificates of Deposit.....						XXX					XXX	
15.09 Totals.....	4,337,139,030	12,893,719,076	5,987,961,015	1,712,143,966	208,295,886	XXX	25,139,258,962	91.4	22,707,811,775	97.5	XXX	25,139,258,962
15.10 Line 15.09 as a % of Col. 7.....	17.3	51.3	23.8	6.8	0.8		100.0	XXX	XXX	XXX	100.0	XXX
15.11 Line 15.09 as a % of Line 12.09, Col. 7, Section 12.....	15.8	46.9	21.8	6.2	0.8		91.4	XXX	XXX	XXX	XXX	91.4

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments					
	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets(a)	Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	2,384,945,844	349,886		692,489,031	1,692,106,928
2. Cost of short-term investments acquired	4,211,191,903	283,612,039		1,023,136,877	2,904,442,987
3. Accrual of discount	5,704,295	5,704,295			
4. Unrealized valuation increase/(decrease)					
5. Total gain (loss) on disposals	7,779,502			2,626,212	5,153,290
6. Deduct consideration received on disposals	5,461,720,806	220,290,249		1,627,752,120	3,613,678,437
7. Deduct amortization of premium					
8. Total foreign exchange change in book/adjusted carrying value	(2,309,707)				(2,309,707)
9. Deduct current year's other-than-temporary impairment recognized					
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	1,145,591,032	69,375,971		90,500,000	985,715,061
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)	1,145,591,032	69,375,971		90,500,000	985,715,061

(a) Indicate the category of such assets, for example, joint ventures, transportation equipment:

SCHEDULE DB - PART A – VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 10, prior year)	610,476,561	
2.	Cost paid/(consideration received) on additions:		
2.1	Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	513,942,380	
2.2	Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	2,001,559	515,943,939
3.	Unrealized valuation increase/(decrease):		
3.1	Section 1, Column 17	(27,486,383)	
3.2	Section 2, Column 19	6,045,244	(21,441,139)
4.	SSAP No. 108 adjustments		
5.	Total gain (loss) on termination recognized, Section 2, Column 22		53,279,323
6.	Considerations received/(paid) on terminations, Section 2, Column 15		311,015,518
7.	Amortization:		
7.1	Section 1, Column 19	(67,785,134)	
7.2	Section 2, Column 21	(21,952,032)	(89,737,166)
8.	Adjustment to the book/adjusted carrying value of hedged item:		
8.1	Section 1, Column 20		
8.2	Section 2, Column 23		
9.	Total foreign exchange change in book/adjusted carrying value:		
9.1	Section 1, Column 18	(122,664,981)	
9.2	Section 2, Column 20	(86,044,403)	(208,709,384)
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9)		548,796,615
11.	Deduct nonadmitted assets		5,667,529
12.	Statement value at end of current period (Line 10 minus Line 11)		543,129,086

SCHEDULE DB - PART B – VERIFICATION BETWEEN YEARS

Futures Contracts

1.	Book/adjusted carrying value, December 31 of prior year (Line 6, prior year)		
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote – Cumulative Cash Change Column)		
3.1	Add:		
	Change in the variation margin on open contracts – Highly effective hedges:		
3.11	Section 1, Column 15, current year minus		
3.12	Section 1, Column 15, prior year		
	Change in the variation margin on open contracts – All other:		
3.13	Section 1, Column 18, current year minus	4,949,929	
3.14	Section 1, Column 18, prior year	83,221	4,866,708 4,866,708
3.2	Add:		
	Change in adjustment to basis of hedged item:		
3.21	Section 1, Column 17, current year to date minus		
3.22	Section 1, Column 17, prior year		
	Change in amount recognized:		
3.23	Section 1, Column 19, current year to date minus	4,949,929	
3.24	Section 1, Column 19, prior year plus	83,221	
3.25	SSAP No. 108 adjustments	4,866,708	4,866,708
3.3	Subtotal (Line 3.1 minus Line 3.2)		
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15)	(20,106,151)	
4.2	Less:		
4.21	Amount used to adjust basis of hedged item (Section 2, Column 17)		
4.22	Amount recognized (Section 2, Column 16)	(20,106,151)	
4.23	SSAP No. 108 adjustments	(20,106,151)	
4.3	Subtotal (Line 4.1 minus Line 4.2)		
5.	Dispositions gains (losses) on contracts terminated in prior year:		
5.1	Total gain (loss) recognized for terminations in prior year		
5.2	Total gain (loss) adjusted into the hedged item(s) for terminations in prior year		
6.	Book/adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)		
7.	Deduct total nonadmitted amounts		
8.	Statement value at end of current period (Line 6 minus Line 7)		

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.....	548,796,987
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	
3.	Total (Line 1 plus Line 2).....	548,796,987
4.	Part D, Section 1, Column 6.....	741,991,375
5.	Part D, Section 1, Column 7.....	(198,861,922)
6.	Total (Line 3 minus Line 4 minus Line 5).....	5,667,533
		Fair Value Check
7.	Part A, Section 1, Column 16.....	831,881,024
8.	Part B, Section 1, Column 13.....	
9.	Total (Line 7 plus Line 8).....	831,881,024
10.	Part D, Section 1, Column 9.....	1,019,238,461
11.	Part D, Section 1, Column 10.....	(193,024,967)
12.	Total (Line 9 minus Line 10 minus Line 11).....	5,667,530
		Potential Exposure Check
13.	Part A, Section 1, Column 21.....	87,441,826
14.	Part B, Section 1, Column 20.....	8,759,392
15.	Part D, Section 1, Column 12.....	96,201,216
16.	Total (Lines 13 plus Line 14 minus Line 15)	2

SCHEDULE E – PART 2 – VERIFICATION BETWEEN YEARS
(Cash Equivalents)

	1	2	3	4
	Total	Bonds	Money Market Mutual Funds	Other (a)
1. Book/adjusted carrying value, December 31 of prior year.....	1,765,835		1,765,835	
2. Cost of cash equivalents acquired.....	4,902,214,776	4,825,166,214	77,048,562	
3. Accrual of discount.....	12,906,014	12,906,014		
4. Unrealized valuation increase/(decrease).....	6		6	
5. Total gain (loss) on disposals.....	138,338	138,338		
6. Deduct consideration received on disposals.....	4,812,227,711	4,736,963,167	75,264,544	
7. Deduct amortization of premium.....				
8. Total foreign exchange change in book/adjusted carrying value.....				
9. Deduct current year's other-than-temporary impairment recognized.....				
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	104,797,258	101,247,399	3,549,859	
11. Deduct total nonadmitted amounts.....				
12. Statement value at end of current period (Line 10 minus Line 11)	104,797,258	101,247,399	3,549,859	

(a) Indicate the category of such investments, for example, joint ventures, transportation equipment

Schedule A - Part 2

NONE

Schedule A - Part 3

NONE

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment				14	15	
		3	4					9	10	11	12			13
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change In Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
Mortgages in Good Standing - Farm Mortgages														
Mortgages in Good Standing - Residential Mortgages - Insured or Guaranteed														
Mortgages in Good Standing - Residential Mortgages - All Other														
SB1949961		LEAWOOD	KS		09/08/2016	1.890	147,719						470,000	09/09/2016
SB2056691		Topeka	KS		07/06/2023	3.690	283,924						368,000	07/06/2023
SB1949920		Meriden	CT		12/01/2014	2.450	72,967						375,000	04/28/2014
SB1704360		Denver	CO		09/30/2021	5.000	1,300,000						5,500,000	06/30/2017
SB1949987		Lawrence	KS		08/19/2018	1.170	305,560						515,000	08/19/2018
SB1950027		Lawrence	KS		08/12/2020	1.310	351,269						725,000	08/12/2020
SB1949938		RED BANK	NJ		12/30/2014	3.018	316,076						525,000	04/28/2014
SB1949995		Morris Township	NJ		10/15/2019	2.150	359,476						974,000	10/15/2019
SB1949979		Topeka	KS		12/13/2016	1.890	68,053						525,000	12/13/2016
SB1949953		Topeka	KS		06/15/2016	2.530	225,842						385,000	04/26/2016
SB1949912		GRANDVIEW	MO		12/01/2014	2.800	163,358						312,000	06/30/2012
SB1949896		LAWRENCE	KS		12/01/2014	3.240	93,017						375,000	05/01/2014
SB1950001		Osprey	FL		07/09/2020	1.310	453,639						875,000	07/09/2020
SB1949904		LAWRENCE	KS		12/01/2014	3.320	36,169						460,000	05/19/2004
SB1949946		Creede	CO		10/06/2015	3.100	195,437						455,000	09/04/2015
0399999 - Mortgages in Good Standing - Residential Mortgages - All Other							4,372,506						12,839,000	XXX
Mortgages in Good Standing - Commercial Mortgages - Insured or Guaranteed														
Mortgages in Good Standing - Commercial Mortgages - All Other														
BGH359138		Kansas City	MO		12/02/2013	4.250	16,759,455						35,600,000	09/14/2015
SB1500150		LOS ANGELES	CA		11/18/2019	8.750	28,600,000						165,000,000	10/31/2019
BGH33MYC5		Eugene	OR		12/02/2013	4.850	3,068,830						10,250,000	10/17/2012
BGH365F09		Murrieta	CA		12/01/2013	7.575	9,593,390						15,500,000	02/13/2021
BGH347N28		Clinton	MA		12/02/2013	4.620	8,115,914						22,500,000	11/05/2012
SB2056535		Washington	DC		07/28/2023	12.362	19,916,405				921,230		37,844,400	05/07/2021
SB1500140		LOS ANGELES	CA		06/30/2015	4.750	75,049,402						165,000,000	10/31/2019
BGH3A1P17		TOWN AND COUNTRY	MO		06/12/2014	4.550	7,473,576						17,000,000	04/30/2014
SB1916648		Miami Beach	FL		12/18/2020	8.843	77,000,000						138,850,000	12/11/2020
SB1910625		San Francisco	CA		03/13/2020	6.875	89,730,350						876,000,000	01/23/2020
SB1910633		San Francisco	CA		03/13/2020	6.875	76,519,650						876,000,000	01/23/2020
BGH33.TV5		Strongsville	OH		12/02/2013	4.850	17,799,044				921,230		37,000,000	10/26/2012
0599999 - Mortgages in Good Standing - Commercial Mortgages - All Other							429,626,016						2,396,544,400	XXX
Mortgages in Good Standing - Mezzanine Loans														
SB2056683		Miami	FL		07/30/2019	11.843	42,211,040						789,200,000	06/05/2019
SB1921184		Miami	FL		04/16/2021	8.000	28,086,974						465,262,670	04/12/2021
SB1917638		San Francisco	CA		01/29/2021	7.400	23,750,000				1,247,718		260,000,000	12/28/2020
SB1937669		Salt Lake City	UT		05/19/2022	10.000	18,000,000						275,000,000	03/14/2022
SB1913033		Sunnyvale	CA		08/06/2020	6.350	46,550,000						358,700,000	07/14/2020
SB1909353		Seattle	WA		12/24/2019	6.150	46,075,000						470,000,000	12/12/2019
SB1915574		Sacramento	CA		11/25/2020	13.000	19,685,099				538,578		122,900,000	11/02/2020
SB1911748		Miami	FL		07/30/2019	15.343	89,699,081				7,000,127		789,200,000	06/05/2019
SB1916572		Miami Beach	FL		12/18/2020	14.706	42,412,771						138,850,000	12/11/2020
0699999 - Mortgages in Good Standing - Mezzanine Loans							356,469,965				8,786,423		3,669,112,670	XXX
0899999 - Mortgages in Good Standing - Total Mortgages in Good Standing (sum of 0199999 through 0699999)							790,468,487				9,707,653		6,078,496,070	XXX
Restructured Mortgages - Farm Mortgages														
Restructured Mortgages - Residential Mortgages - Insured or Guaranteed														
Restructured Mortgages - Residential Mortgages - All Other														
Restructured Mortgages - Commercial Mortgages - Insured or Guaranteed														
Restructured Mortgages - Commercial Mortgages - All Other														
Restructured Mortgages - Mezzanine Loans														
Mortgages with overdue interest over 90 days, not in process of foreclosure - Farm Mortgages														
Mortgages with overdue interest over 90 days, not in process of foreclosure - Residential Mortgages - Insured or Guaranteed														
Mortgages with overdue interest over 90 days, not in process of foreclosure - Residential Mortgages - All Other														

SCHEDULE B - PART 2

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

1		Location		4	5	6	7	8	9
Loan Number		2	3	State	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
Mortgages in Good Standing - Farm Mortgages									
Mortgages in Good Standing - Residential Mortgages - Insured or Guaranteed									
Mortgages in Good Standing - Residential Mortgages - All Other									
SB2056691		Topoka		KS	07/06/2023	3.690	290,000		290,000
0399999 - Mortgages in Good Standing - Residential Mortgages - All Other							290,000		290,000
Mortgages in Good Standing - Commercial Mortgages - Insured or Guaranteed									
Mortgages in Good Standing - Commercial Mortgages - All Other									
SB2056535		Washington		DC	07/28/2023	12.362	18,995,174		37,844,400
0699999 - Mortgages in Good Standing - Commercial Mortgages - All Other							18,995,174		37,844,400
Mortgages in Good Standing - Mezzanine Loans									
SB2056683		Miami		FL	07/30/2019	11.843	21,616,801	19,346,521	789,200,000
SB1950571		Washington		DC	02/28/2023	12.343	17,596,867		16,300,000
SB191748		Miami		FL	07/30/2019	15.340		11,250,257	789,200,000
SB1916572		Miami Beach		FL	12/18/2020	14.710		9,412,771	138,650,000
0699999 - Mortgages in Good Standing - Mezzanine Loans							39,213,668	40,009,549	1,733,550,000
0699999 - Mortgages in Good Standing - Total Mortgages in Good Standing (sum of 0199999 through 0699999)							58,498,842	40,009,549	1,771,684,400
Restructured Mortgages - Farm Mortgages									
Restructured Mortgages - Residential Mortgages - Insured or Guaranteed									
Restructured Mortgages - Residential Mortgages - All Other									
Restructured Mortgages - Commercial Mortgages - Insured or Guaranteed									
Restructured Mortgages - Commercial Mortgages - All Other									
Restructured Mortgages - Mezzanine Loans									
Mortgages with overdue interest over 90 days - not in process of foreclosure - Farm Mortgages									
Mortgages with overdue interest over 90 days - not in process of foreclosure - Residential Mortgages - Insured or Guaranteed									
Mortgages with overdue interest over 90 days - not in process of foreclosure - Residential Mortgages - All Other									
Mortgages with overdue interest over 90 days - not in process of foreclosure - Commercial Mortgages - Insured or Guaranteed									
Mortgages with overdue interest over 90 days - not in process of foreclosure - Commercial Mortgages - All Other									
Mortgages with overdue interest over 90 days - not in process of foreclosure - Mezzanine Loans									
Mortgages in the Process of Foreclosure - Farm Mortgages									
Mortgages in the Process of Foreclosure - Residential Mortgages - Insured or Guaranteed									
Mortgages in the Process of Foreclosure - Residential Mortgages - All Other									
Mortgages in the Process of Foreclosure - Commercial Mortgages - Insured or Guaranteed									
Mortgages in the Process of Foreclosure - Commercial Mortgages - All Other									
Mortgages in the Process of Foreclosure - Mezzanine Loans									
3399999 Totals							58,498,842	40,009,549	1,771,684,400

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year																		
1	Location		3	4	5	6	7	Change in Book Value/Recorded Investment				13	14	15	16	17	18	
	2	City						State	Loan Type	Date Acquired	Disposal Date							Book Value/Re-corded Investment Excluding Interest Prior Year	8	9	10	11	12
Loan Number																		
Mortgages closed by repayment																		
BGH35CBK2		Chino Hills	CA		12/30/2021	03/29/2023	5,608,328						5,608,328	5,608,328				
BGH35X204		Perris	CA		12/30/2021	06/20/2023	5,420,330						5,420,330	5,420,330				
S81703180		Lyford Cay			11/01/2020	02/03/2023	4,584,707						4,584,707	4,584,707				
BGH36ST03		Long Beach	CA		12/30/2021	03/13/2023	6,535,402						6,535,402	6,535,402				
BGH37P536		Marina del Rey	CA		12/30/2021	08/14/2023	19,344,337						19,344,337	19,344,337				
BGH369V49		San Jose	CA		12/30/2021	07/06/2023	14,424,846						14,424,846	14,424,846				
BGH359U77		Seattle	WA		12/30/2021	08/15/2023	6,605,520						6,605,520	6,605,520				
S81950571		Washington	DC		06/30/2023	07/28/2023	2,679,522				727,865	727,865	18,324,732	18,324,732				
BGH33UW47		Sylvania Township	OH		12/30/2021	01/12/2023	2,679,522				727,865	727,865	2,679,522	2,679,522				
0199999 - Mortgages closed by repayment							65,202,992				727,865	727,865	83,527,724	83,527,724				
Mortgages with partial repayments																		
BGH359T38		Kansas City	MO		12/30/2021		326,396						326,396	326,396				
S81949961		LEAWOOD	KS		09/08/2016		17,333						17,333	17,333				
BGH33MYC5		Eugene	OR		12/30/2021		262,602						262,602	262,602				
S82056691		Topeka	KS		07/06/2023								6,076	6,076				
S81949920		Meriden	KS		12/01/2014		21,920						21,920	21,920				
BGH35CBK2		Chino Hills	CA		12/30/2021		43,545						43,545	43,545				
S81949987		Lawrence	KS		08/19/2018		23,065						23,065	23,065				
S81950027		Lawrence	KS		08/12/2020		15,453						15,453	15,453				
BGH35X204		Perris	CA		12/30/2021		85,514						85,514	85,514				
S81949938		RED BANK	NJ		12/30/2014		10,568						10,568	10,568				
BGH365F09		Murrieta	CA		12/30/2021		65,924						65,924	65,924				
BGH347N28		Clinton	MA		12/30/2021		676,347						676,347	676,347				
S81949995		Morris Township	NJ		10/15/2019		10,255						10,255	10,255				
S81500140		LOS ANGELES	CA		06/30/2015		60,780						60,780	60,780				
BGH36ST03		Long Beach	CA		12/30/2021		39,492						39,492	39,492				
BGH37P536		Marina del Rey	CA		12/30/2021		320,696						320,696	320,696				
BGH3A1P17		TOWN AND COUNTRY	MO		12/30/2021		322,361						322,361	322,361				
S81949979		Topeka	KS		12/13/2016		24,284						24,284	24,284				
S81949953		Topeka	KS		06/15/2016		7,324						7,324	7,324				
S81949912		GRANDVIEW	MO		12/01/2014		7,394						7,394	7,394				
S81949896		LAWRENCE	KS		12/01/2014		15,460				(246)		15,460	15,460				
S819115574		Sacramento	CA		01/01/2023		(98,045)					(246)	(98,290)	(98,290)				
S81950001		Osprey	FL		07/09/2020		14,121						14,121	14,121				
BGH369V49		San Jose	CA		12/30/2021		321,079						321,079	321,079				
S81949904		LAWRENCE	KS		12/01/2014		15,145						15,145	15,145				
BGH33L7V5		Strongsville	OH		12/30/2021		693,189						693,189	693,189				
S81911748		Miami	FL		07/01/2023		17,745,124						21,617,715	21,617,715				
BGH359U77		Seattle	WA		12/30/2021		89,723				1,686,971	1,686,971	89,723	89,723				
S81950035		Lawrence	KS		08/27/2020		255,566						255,566	255,566				
S81949946		Creede	CO		10/06/2015		6,136						6,136	6,136				
0299999 - Mortgages with partial repayments							21,398,751				1,686,725	1,686,725	25,277,173	25,277,173				
Mortgages disposed																		
Mortgages transferred																		
0599999 Totals							86,601,743				2,414,590	2,414,590	108,804,897	108,804,897				

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Security Benefit Life Insurance Company

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value				18	19	20	
			4	5								13	14	15	16				17
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier & SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book / Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Change/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B/A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Oil and Gas Production - Unaffiliated																			
Oil and Gas Production - Affiliated																			
Transportation Equipment - Unaffiliated																			
Transportation Equipment - Affiliated																			
Mineral Rights - Unaffiliated																			
Mineral Rights - Affiliated																			
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Bonds - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Unaffiliated																			
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Bonds - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Affiliated																			
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Bonds - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated																			
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Bonds - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Affiliated																			
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Mortgage Loans - Unaffiliated																			
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Mortgage Loans - Affiliated																			
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Other Fixed Income Instruments - Unaffiliated																			
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Other Fixed Income Instruments - Affiliated																			
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Fixed Income Instruments - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Unaffiliated																			
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Fixed Income Instruments - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Affiliated																			
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																			
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Fixed Income Instruments - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Affiliated																			
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Common Stocks - Unaffiliated																			
SB1907-52-2	AUSTIN VENTURES I X LP		AUSTIN	TX	AUSTIN VENTURES I X LP		04/01/2006		82,416	50,804	50,804	(31,612)							0.001
SB1915-18-6	BETTER TOMORROW VENTURES FUND		SAN FRANCISCO	CA	BETTER TOMORROW VENTURES FUND		11/20/2020		2,347,313	4,050,130	4,050,130	(1,596,624)					327,688		0.036
SB1938-76-6	CARLYLE DIRECT LENDING DRAMOW		WILMINGTON	DE	CARLYLE DIRECT LENDING DRAMOW		06/28/2023		9,281,678	16,086,030	16,086,030	6,804,352					74,888,322		0.501
SB1907-50-6	CHRYSAIS VENTURES I I LP		LOUISVILLE	KY	CHRYSAIS VENTURES I I LP		01/09/2007					978,644		978,644					0.032
SB1907-55-5	CHRYSAIS VENTURES I I I LP		LOUISVILLE	KY	CHRYSAIS VENTURES I I I LP		07/01/2001		1,006,034	966,247	966,247	(269,582)							0.035
SB1927-21-5	ECOFIN DIRECT SOCIAL IMPACT FU		LEAWOOD	KS	IMPACT FU		10/15/2021		1,350,051	1,350,051	1,350,051	411							0.014
SB1907-65-4	ECOFIN DIRECT SOCIAL INFRASTRU		LEAWOOD	KS	INFRASTRU		08/02/2019		3,501,545	3,501,545	3,501,545	(14,879)					552,695		0.086
SB1907-54-8	ESCALATE CAPITAL I I LP		AUSTIN	TX	ESCALATE CAPITAL I I LP		04/24/2006			66,260	66,260						77,343		0.021
SB1954-23-5	GDA LUMA SPECIAL OPPORTUNITIES GP		MIDDLETON	DE	GDA LUMA SPECIAL OPPORTUNITIES GP		12/31/2022												0.532
SB1907-73-8	INTERNET RADIO FUNDING I I LLC		WILMINGTON	DE	INTERNET RADIO FUNDING I I LLC		09/16/2013												
SB1907-70-4	INTERNET RADIO FUNDING LLC		WILMINGTON	DE	INTERNET RADIO FUNDING LLC		08/31/2011												0.301
SB1954-24-3	INVESTCORP STRATEGIC CAPITAL PARTNERS GP		GRAND CAYMAN	CYWL	INVESTCORP STRATEGIC CAPITAL PARTNERS GP		12/31/2022		15,084,079	638,647	638,647	638,647							0.381
SB1926-02-7	KRE HYOD JV LLC		WILMINGTON	DE	KRE HYOD JV LLC		09/17/2021			11,302,716	11,302,716	(3,035,963)							0.343
SB1917-70-3	LAUNCHPAD CAPITAL FUND I LP		WILMINGTON	DE	LAUNCHPAD CAPITAL FUND I LP		02/03/2021		3,712,110	4,219,118	4,219,118	(1,095,857)					1,287,890		0.143
SB1923-19-8	RED VENTURES HOLDCO LP		WILMINGTON	DE	RED VENTURES HOLDCO LP		03/31/2021		97,163,056	98,919,179	98,919,179	18,786,017							0.020
SB1943-60-0	STORY3 CONSUMER OPPORTUNITIES I I LP		WILMINGTON	DE	STORY3 CONSUMER OPPORTUNITIES I I LP		12/31/2022		4,085,977	3,987,733	3,987,733	368,892					55,914,023		0.581
SB1954-25-0	STORY3 CONSUMER OPPORTUNITIES I GP		WILMINGTON	DE	STORY3 CONSUMER OPPORTUNITIES I GP		12/31/2022			3,129,369	3,129,369	3,129,369							0.432
SB1954-26-8	STORY3 CONSUMER OPPORTUNITIES I I GP		WILMINGTON	DE	STORY3 CONSUMER OPPORTUNITIES I I GP		12/31/2022			8,634	8,634	8,634							0.581
SB1907-67-0	PORTAG3 VENTURES I I INTERNATIO		TORONTO	CAN	PORTAG3 VENTURES I I INTERNATIO		09/20/2019		6,831,237	12,641,736	12,641,736	(588,396)				179,928	558,495	643,402	0.153
1999999	Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Common Stocks - Unaffiliated				Common Stocks - Unaffiliated				144,435,497	160,918,200	160,918,200	24,082,052		978,644		179,928	1,111,190	133,138,667	XX
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Common Stocks - Affiliated																			
SB1929-64-1	BENTLEY PARK LLC		WILMINGTON	DE	BENTLEY PARK LLC		11/23/2021		179,484,328	172,901,533	172,901,533	6,906,567							1,000
SB1932-40-5	CHISHOLM TRAIL LLC		TOPEKA	KS	CHISHOLM TRAIL LLC		12/31/2021		299,213,461	278,521,685	278,521,685	(32,515,608)					2,550,602		1,000
SB1927-14-0	FHI INVESTOR, LLC		WILMINGTON	DE	FHI INVESTOR, LLC		06/30/2023		269,810,794	269,810,794	269,810,794	3,922,649					4,116,861		1,000
SB1930-95-3	HAWK TRAIL, LLC		WILMINGTON	DE	HAWK TRAIL, LLC		12/22/2021			244,448,971	244,448,971								1,000
SB1952-04-9	MARANON MEZZANINE FUND I I I-B		DOVER	DE	MARANON MEZZANINE FUND I I I-B		02/03/2021		10,623,462	12,286,002	12,286,002	1,662,540					15,025		0.169
SB1951-88-4	PINKNEY HOLDINGS LLC		WILMINGTON	DE	PINKNEY HOLDINGS LLC		03/29/2023		11,606,974	11,606,974	11,606,974						3,725,899		1,000
SB1923-27-1	RIPLEY PARK, LLC		WILMINGTON	DE	RIPLEY PARK, LLC		06/08/2021		476,975,860	476,975,860	476,975,860	51,933,593					51,933,593		1,000
SB1908-52-0	SAILES 2 LLC		WILMINGTON	DE	SAILES 2 LLC		02/28/2013		31,774,203	43,115,556	43,115,556	4,757,818							1,000
SB1920-03-8	SB I I S CO LLC		WILMINGTON	DE	SB I I S CO LLC		12/31/2021		28,942,431	28,942,431	28,942,431	7,923,311					1,662,826		1,000
SB1908-49-6	SECURITY DISTRIBUTORS LLC		TOPEKA	KS	SECURITY DISTRIBUTORS LLC		12/31/2008		41,133,033	33,369,728	33,369,728	1,722,856							1,000
SB1907-75-3	TOPEKA GRAND HOTEL LLC		TOPEKA	KS	TOPEKA GRAND HOTEL LLC		12/19/2016		2,215,452	2,215,452	2,215,452								0.333

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					18	19	20	
CUSIP Identification	Name or Description	Code	City	State			Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier & SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book / Adjusted Carrying Value Less Encumbrances	13	14	15	16	17	Investment Income	Commitment for Additional Investment	Percentage of Ownership
SB1922-79-4.....	TRIPEB LLC.....		TOPEKA, KS				TRIPEB LLC		06/27/2021	Common Stocks - Affiliated	38,584,457	30,753,646	1,635,998,811	12,828,535			6,400,659		63,989,781	15,025	XXX
2999999 - Joint Venture, Partnership or Limited Liability Company	Interests with Underlying Assets Having the Characteristics of: Real Estate - Unaffiliated										1,635,998,811	1,604,948,632	1,604,948,632								
Joint Venture, Partnership or Limited Liability Company	Interests with Underlying Assets Having the Characteristics of: Real Estate - Affiliated																				
Joint Venture, Partnership or Limited Liability Company	Interests with Underlying Assets Having the Characteristics of: Mortgage Loans - Unaffiliated																				
Joint Venture, Partnership or Limited Liability Company	Interests with Underlying Assets Having the Characteristics of: Mortgage Loans - Affiliated																				
Joint Venture, Partnership or Limited Liability Company	Interests with Underlying Assets Having the Characteristics of: Other - Unaffiliated																				
Joint Venture, Partnership or Limited Liability Company	Interests with Underlying Assets Having the Characteristics of: Other - Affiliated																				
Surplus Debentures, etc. - Unaffiliated																					
628312-AB-6.....	MUTUAL OF OMAHA INS CO.....						DIRECT		12/27/2017		13,461,217		12,857,612		(111,944)						
636792-AB-9.....	NATL LIFE INSURANCE-VMT.....						DIRECT		04/23/2019		7,141,250		7,144,308		574						
677412-AF-5.....	AUGUSTAR LIFE INSURANCE.....						DIRECT		12/27/2017		10,190,944	7,011,476	9,827,689		(88,688)				535,838		XXX
2999999 - Surplus Debentures, etc. - Unaffiliated							DIRECT				30,793,411	7,011,476	29,829,609		(200,068)				535,838		XXX
Surplus Debentures, etc. - Affiliated																					
Collateral Loans - Unaffiliated																					
SB1901-81-0.....	BULLVILLE FINANCIAL LLC SECURED TERM LOAN 7.000% 07/01/24						No Broker		12/17/2015		86,098,391	85,147,710	86,098,391						4,599,945		
BGH9AR-6K-8.....	CALSHOT COLLATERAL COMPANY						No Broker		06/25/2020		67,375,799	65,753,028	67,162,358		31,468				4,330,719		
BGH9A3-AT-8.....	DUPA LLC SECURED TERM LOAN						No Broker		06/13/2014		45,000,000	44,065,572	45,000,000						3,037,500		
BGH9A3-AS-0.....	DUPR LLC SECURED TERM LOAN						No Broker		06/13/2014		70,000,000	68,546,446	70,000,000						4,725,000		
SB1942-30-5.....	GIST CAPITAL HOLDINGS LLC COLLATERAL LOAN 9.000% 08/31/29						DIRECT		09/13/2022		59,240,941	55,875,758	59,240,941						1,955,062		
SB1931-52-2.....	KT EQUITY PARTNERS SKVRIDGE, L						DIRECT		12/23/2021		35,667,983	26,653,664	35,667,983						2,440,462		
SB1901-80-0.....	MANJET FINANCIAL LLC.....						DIRECT		12/17/2015		83,732,015	82,807,464	83,732,015								XXX
2999999 - Collateral Loans - Unaffiliated											447,115,129	428,849,642	446,901,688		31,468				21,088,688		
Collateral Loans - Affiliated																					
SB1938-52-7.....	ACZ INVESTMENTS LP DELAYED DRAW TERM LOAN 8.000% 06/09/27						DIRECT		06/09/2022		182,500,000	173,761,358	182,500,000						13,643,621		
SB1938-53-5.....	ACZ INVESTMENTS LP REVOLVER						DIRECT		09/14/2022		11,000,000	10,473,287	11,000,000						1,331,189		
SB2059-68-7.....	ACZ STUDENTS LLC ACZ STUDENTS, LLC 13.000% 09/28/28						DIRECT		09/15/2023		698,437	718,270	718,270					19,833	4,167		
SB1903-57-0.....	ARCH PORTFOLIO TRUST, LLC						DIRECT		03/20/2019		173,000,000	171,082,669	173,000,000						11,677,500		
SB1931-21-7.....	ARMSTRONG PORTFOLIO TRUST, LLC						DIRECT		12/21/2021		191,000,000	190,834,945	191,000,000						12,892,500		
SB2061-08-9.....	ARMSTRONG PORTFOLIO TRUST, LLC TRANCHE 2 CL 8.280% 11/16/28						DIRECT		12/08/2023		10,000,000	10,000,000	10,000,000								
SB1934-90-6.....	ATLAS FUNDING, LLC 6.750%						DIRECT		03/14/2022		100,000,000	99,953,010	100,000,000						6,750,000		
SB1926-05-0.....	BEDFORD PORTFOLIO TRUST, LLC						DIRECT		09/08/2021		82,000,000	81,693,396	82,000,000								
SB2060-62-8.....	BEDFORD PORTFOLIO TRUST, LLC TRANCHE 2 USD CL 8.250%						No Broker		11/17/2023		97,987,140	93,591,615	93,591,615					(4,395,525)			
SB1944-35-0.....	BEDFORD PORTFOLIO TRUST, LLC TRANCHE 3 USD CL 8.920%						DIRECT		10/07/2022		40,000,000	40,000,000	40,000,000						2,695,000		
SB2060-11-5.....	BEDFORD PORTFOLIO TRUST, L						DIRECT		11/03/2023		3,000,000	3,000,000	3,000,000								
SB2061-68-3.....	BROOK CREEK PORTFOLIO TRUST, L						DIRECT		12/21/2023		255,000,000	255,000,000	255,000,000								
SB1931-81-1.....	BROOKVILLE INDUSTRIES LLC						No Broker		12/28/2021		128,000,000	127,882,800	128,000,000								
SB1942-17-2.....	BROOKVILLE INDUSTRIES LLC						No Broker		08/29/2022		22,000,000	22,000,000	22,000,000								
SB1946-16-5.....	BROOKVILLE INDUSTRIES LLC						No Broker		11/22/2022		42,000,000	42,000,000	42,000,000								
SB1951-68-6.....	BROOKVILLE INDUSTRIES LLC						No Broker		03/24/2023		16,000,000	16,000,000	16,000,000								
SB2059-88-5.....	BROOKVILLE INDUSTRIES LLC						No Broker		11/01/2023		8,000,000	8,000,000	8,000,000								

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Security Benefit Life Insurance Company

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1 CUSIP Identification	2 Name or Description	3 Code	Location		6 Name of Vendor or General Partner	7 NAIC Designation, NAIC Designation Modifier & Administrative SVO Symbol	8 Date Originally Acquired	9 Type and Strategy	10 Actual Cost	11 Fair Value	12 Book / Adjusted Carrying Value Less Encumbrances	Change in Book/Adjusted Carrying Value					18 Investment Income	19 Commitment for Additional Investment	20 Percentage of Ownership
			4 City	5 State								13 Unrealized Valuation Increase/ (Decrease)	14 Current Year's (Depreciation) or (Amortization)/ Accretion	15 Current Year's Other-Than-Temporary Impairment Recognized	16 Capitalized Deferred Interest and Other	17 Total Foreign Exchange Change in B./A.C.V.			
SB1918-52-9.....	BRUCE PARK PORTFOLIO TRUST, LL				No Broker.....		..02/22/2021..		..125,000,000	..124,159,965	..125,000,000						..8,311,816		
SB1918-52-9.....	BRUCE PARK PORTFOLIO TRUST, LL				No Broker.....		..10/07/2022..		..14,000,000	..14,000,000	..14,000,000						..943,250		
SB1944-34-3.....	TRANCHE 2 CL 8.250% 10/07/27				No Broker.....		..06/15/2023..		..261,197,564	..253,266,855	..261,197,564						..11,085,682		
SB2055-22-2.....	CONVERTIBLE NOTE 8.000%				No Broker.....		..12/13/2021..		..176,995,676	..176,895,735	..176,995,676								
SB1931-79-5.....	CANIN PORTFOLIO TRUST, LLC				DIRECT		..08/22/2022..		..13,000,000	..13,000,000	..13,000,000						..1,007,500		
SB1941-81-0.....	CARLTON PORTFOLIO TRUST, LLC				No Broker.....		..01/13/2022..		..117,000,000	..116,886,873	..117,000,000						..7,897,500		
SB1932-54-6.....	CARLTON PORTFOLIO TRUST, LLC				DIRECT		..01/13/2022..		..73,473,267	..69,093,566	..69,581,178					..1,445,051	..4,899,793		
SB1932-55-3.....	CARLTON PORTFOLIO TRUST LLC				No Broker.....		..08/05/2022..		..15,000,000	..15,000,000	..15,000,000								
SB1941-41-4.....	CARLTON PORTFOLIO TRUST LLC				No Broker.....		..11/01/2023..		..5,000,000	..5,000,000	..5,000,000								
SB2059-97-6.....	CL BH HOLDINGS II LLC COLLATERAL				No Broker.....		..02/14/2020..		..147,000,000	..135,139,446	..147,000,000								
SB1910-15-3.....	CAN 10.000% 12/31/24.....				DIRECT		..10/19/2018..		..135,000,000	..133,355,249	..135,000,000						..9,112,500		
SB1812-03-0.....	COLLINS PARK, LLC TRANCHE 1 CL				No Broker.....		..07/02/2020..		..26,948,400	..26,315,805	..26,511,600						..897,600		
SB1912-52-2.....	COLLINS PARK LLC.....				No Broker.....		..08/17/2020..		..20,174,750	..18,940,362	..18,779,050						..535,800		
SB1913-19-9.....	COLLINS PARK LLC.....				No Broker.....		..11/03/2020..		..21,114,900	..19,736,853	..19,883,700						..673,200		
SB1914-98-1.....	COLLINS PARK LLC.....				No Broker.....		..06/23/2023..		..25,000,000	..25,000,000	..25,000,000								
SB2055-62-8.....	COLLINS PARK, LLC TRANCHE 3 CL				DIRECT		..11/01/2023..		..6,000,000	..6,000,000	..6,000,000						..89,200		
SB2059-89-3.....	USD 8.920% 10/16/28				DIRECT		..06/09/2023..		..67,000,000	..67,000,000	..67,000,000						..2,771,429		
SB2055-05-7.....	8.180% 05/16/28				DIRECT		..06/26/2023..		..55,000,000	..55,000,000	..55,000,000						..2,081,047		
SB2055-68-5.....	CYRUS PORTFOLIO TRUST, LLC CL				DIRECT		..12/08/2023..		..5,000,000	..5,000,000	..5,000,000						..8,050		
SB2061-13-9.....	TRANCHE 3 8.280% 11/16/28				No Broker.....		..01/11/2023..		..200,000,000	..191,425,166	..200,000,000								
SB1948-22-9.....	DICK CLARK PRODUCTIONS LLC				No Broker.....		..01/11/2023..		..75,000,000	..69,220,139	..75,000,000								
SB1948-23-7.....	DICK CLARK PRODUCTIONS LLC				No Broker.....		..11/10/2021..		..52,000,000	..51,920,039	..52,000,000								
SB1930-63-1.....	EDGEWOOD PORTFOLIO TRUST LLC				No Broker.....		..11/10/2022..		..61,000,000	..61,000,000	..61,000,000								
SB1945-87-8.....	ELDRIDGE EA HOLDINGS, LLC				DIRECT		..10/02/2023..		..97,500,000	..97,500,000	..97,500,000						..304,904		
SB2058-77-0.....	TRANCHE 1 8.660% 10/02/28.....				Interest Capitalization		..01/29/2021..		..159,390,799	..158,018,372	..159,390,799						..11,464,303		
SB1900-99-8.....	6.750% 01/31/24				No Broker.....		..12/01/2023..		..3,000,000	..3,000,000	..3,000,000								
SB2061-16-2.....	ELDRIDGE EQUIPMENT FINANCE LLC				No Broker.....		..12/01/2023..		..25,000,000	..25,000,000	..25,000,000								
SB2061-17-0.....	ELDRIDGE EQUIPMENT FINANCE LLC				No Broker.....		..12/01/2023..		..109,000,000	..109,000,000	..109,000,000								
SB2061-20-4.....	TRANCHE 2 7.900% 07/26/27				No Broker.....		..12/01/2023..		..242,058,337	..208,201,597	..242,058,337						..4,797,933		
SB1952-02-3.....	ELDRIDGE MEDIA HOLDINGS LLC				No Broker.....		..01/11/2023..		..325,000,000	..307,538,454	..325,000,000								
SB1948-13-8.....	ENH AH LLC				DIRECT		..08/25/2022..		..105,000,000	..105,000,000	..105,000,000						..8,137,500		
SB1941-98-4.....	FLINT ROCK PORTFOLIO TRUST, LL				DIRECT		..05/16/2022..		..55,000,000	..55,000,000	..55,000,000						..3,712,500		
SB1937-10-7.....	FLINT ROCK PORTFOLIO TRUST, LL				DIRECT		..12/01/2022..		..41,000,000	..41,000,000	..41,000,000						..3,157,000		
SB1946-43-9.....	TRANCHE 3 CL 8.400% 11/16/27				DIRECT		..04/28/2023..		..9,000,000	..9,000,000	..9,000,000								
SB1953-29-4.....	FLINT ROCK PORTFOLIO TRUST, LL				DIRECT		..10/12/2023..		..1,000,000	..1,000,000	..1,000,000						..4,296		
SB2059-37-2.....	TRANCHE 5 CL 8.140% 09/16/28				DIRECT		..11/07/2023..		..3,000,000	..3,000,000	..3,000,000								
SB2060-19-8.....	FLINT ROCK PORTFOLIO TRUST, LL				DIRECT		..12/22/2023..		..2,000,000	..2,000,000	..2,000,000								
SB2061-93-1.....	FLINT ROCK PORTFOLIO TRUST LL				DIRECT		..12/21/2022..		..21,000,000	..21,000,000	..21,000,000						..1,610,280		
SB1947-74-2.....	12/21/27				DIRECT		..02/21/2023..		..14,000,000	..14,000,000	..14,000,000						..871,640		
SB1950-49-8.....	GARFIELD PARK, LLC TRANCHE 2				DIRECT		..04/12/2023..		..7,000,000	..7,000,000	..7,000,000						..326,778		
SB1952-68-4.....	GARFIELD PARK, LLC TRANCHE 3				DIRECT		..05/15/2023..		..27,163,750	..27,616,250	..27,616,250								
SB1953-84-9.....	GARFIELD PARK, LLC				DIRECT												..452,500		

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Security Benefit Life Insurance Company

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1 CUSIP Identification	2 Name or Description	3 Code	4 Location		6 Name of Vendor or General Partner	7 NAIC Designation, NAIC Designation Modifier & Administrative SVO Symbol	8 Date Originally Acquired	9 Type and Strategy	10 Actual Cost	11 Fair Value	12 Book / Adjusted Carrying Value Less Encumbrances	Change in Book/Adjusted Carrying Value				18 Investment Income	19 Commitment for Additional Investment	20 Percentage of Ownership
			4	5								13 Unrealized Valuation Increase/ (Decrease)	14 Current Year's (Depreciation) or (Amortization)/ Accretion	15 Current Year's Other-Than-Temporary Impairment Recognized	16 Capitalized Deferred Interest and Other	17 Total Foreign Exchange Change in B/A C.V.		
SB2056-91-5.....	GARFIELD PARK, LLC TRANCHE 4 8.03% 08/10/28.....				DIRECT		08/10/2023.....		2,000,000.....	2,000,000.....	2,000,000.....					42,381.....		
SB2060-75-0.....	GARFIELD PARK, LLC TRANCHE 5 8.18% 11/27/28.....				DIRECT		11/27/2023.....		3,000,000.....	3,000,000.....	3,000,000.....							
SB1929-37-7.....	GEC FINANCE LLC GLADSTONE PORTFOLIO TRUST, LLC 7.75% 07/26/27.....				DIRECT		11/19/2021.....		194,000,000.....	193,846,673.....	194,000,000.....							
SB1942-44-6.....	GLADSTONE PORTFOLIO TRUST, LLC 6.75% 02/15/27.....				DIRECT		09/01/2022.....		2,000,000.....	2,000,000.....	2,000,000.....					155,000.....		
SB1938-55-0.....	GLADSTONE PORTFOLIO TRUST, LLC TRANCHE 1 CL 6.75% 02/15/27.....				DIRECT		06/09/2022.....		122,000,000.....	121,931,113.....	122,000,000.....					8,235,000.....		
SB1939-07-9.....	GLADSTONE PORTFOLIO TRUST, LLC TRANCHE 3 CL USD 8.63% 03/16/28.....				DIRECT		05/20/2022.....		78,129,200.....	81,744,100.....	81,744,100.....					5,345,836.....		
SB1951-55-3.....	GLADSTONE PORTFOLIO TRUST, LLC TRANCHE 4 CL USD 8.92% 10/16/28.....				DIRECT		03/20/2023.....		8,000,000.....	8,000,000.....	8,000,000.....					420,952.....		
SB2059-90-1.....	GLADSTONE PORTFOLIO TRUST, LLC TRANCHE 5 CL USD 8.28% 11/16/28.....				DIRECT		11/01/2023.....		2,000,000.....	2,000,000.....	2,000,000.....							
SB2060-68-5.....	GRIGGS PORTFOLIO TRUST, LLC 8.25% 09/13/27.....				DIRECT		11/22/2023.....		23,000,000.....	23,000,000.....	23,000,000.....							
SB1943-09-7.....	GRIGGS PORTFOLIO TRUST, LLC TRANCHE 2 - 8.14% 09/18/28.....				DIRECT		09/13/2022.....		39,000,000.....	39,000,000.....	39,000,000.....					3,217,500.....		
SB2059-08-3.....	GRIGGS PORTFOLIO TRUST, LLC TRANCHE 4 - 7.28% 12/18/28.....				DIRECT		10/05/2023.....		6,000,000.....	6,000,000.....	6,000,000.....							
SB2062-13-7.....	GRIGGS PORTFOLIO TRUST, LLC TRANCHE 3 - 8.28% 11/16/28.....				DIRECT		12/28/2023.....		1,000,000.....	1,000,000.....	1,000,000.....							
SB2061-30-3.....	GROVE LANE PORTFOLIO TRUST, LL 6.75% 07/31/27.....				DIRECT		12/13/2023.....		1,000,000.....	1,000,000.....	1,000,000.....							
SB1931-86-0.....	HILLCREST HOLDINGS, LLC 6.75% 12/16/28.....				DIRECT		12/29/2021.....		164,000,000.....	163,862,649.....	164,000,000.....					11,070,000.....		
SB1930-71-4.....	HILLCREST HOLDINGS LLC HILLCREST HOLDINGS LLC HILLCREST HOLDINGS LLC HILLCREST HOLDINGS, LLC TRANCHE 4 CL 8.31% 02/16/28.....				DIRECT		12/16/2021.....		153,000,000.....	152,831,726.....	153,000,000.....					10,327,500.....		
SB1946-99-1.....	JEFFERSON SQUARE 1892 LLC JEFFERSON SQUARE 1892 LLC JEFFERSON SQUARE 1892 LLC JEFFERSON SQUARE 1892 LLC				DIRECT		12/14/2022.....		45,000,000.....	45,000,000.....	45,000,000.....							
SB1950-11-8.....	JEFFERSON SQUARE 1892 LLC TRANCHE 4 CL 7.84% 01/18/28.....				DIRECT		02/06/2023.....		1,000,000.....	1,000,000.....	1,000,000.....							
SB1951-14-0.....	JEFFERSON SQUARE 1892, LLC 6.75% 11/04/24.....				DIRECT		03/08/2023.....		7,000,000.....	7,000,000.....	7,000,000.....					231,064.....		
SB1915-05-3.....	JEFFERSON SQUARE 1892 LLC JEFFERSON SQUARE 1892 LLC JEFFERSON SQUARE 1892 LLC JEFFERSON SQUARE 1892 LLC				DIRECT		11/12/2020.....		49,000,000.....	48,384,128.....	49,000,000.....					3,307,500.....		
SB1940-71-3.....	JEFFERSON SQUARE 1892 LLC JEFFERSON SQUARE 1892 LLC JEFFERSON SQUARE 1892 LLC JEFFERSON SQUARE 1892 LLC				DIRECT		07/26/2022.....		13,000,000.....	13,000,000.....	13,000,000.....							
SB1947-84-1.....	JEFFERSON SQUARE 1892 LLC TRANCHE 4 CL 7.84% 01/18/28.....				DIRECT		12/28/2022.....		13,000,000.....	13,000,000.....	13,000,000.....							
SB1949-86-2.....	JEFFERSON SQUARE 1892, LLC TRANCHE 5 CL 8.31% 02/16/28.....				DIRECT		02/03/2023.....		8,000,000.....	8,000,000.....	8,000,000.....					458,422.....		
SB1950-86-0.....	JEFFERSON SQUARE 1892 LLC TRANCHE 6 CL 8.63% 03/16/28.....				DIRECT		03/06/2023.....		15,000,000.....	15,000,000.....	15,000,000.....					811,610.....		
SB1952-49-4.....	JEFFERSON SQUARE 1892 LLC TRANCHE 7 CL 7.28% 12/18/28.....				DIRECT		04/05/2023.....		9,000,000.....	9,000,000.....	9,000,000.....					444,445.....		
SB2061-99-8.....	LENDY PORTFOLIO TRUST, LLC TERM LOAN 6.75% 03/14/27.....				DIRECT		12/22/2023.....		97,000,000.....	97,000,000.....	97,000,000.....							
SB1934-95-5.....	MADISON PORTFOLIO TRUST LLC MADISON PORTFOLIO TRUST LLC MADISON PORTFOLIO TRUST LLC MADISON PORTFOLIO TRUST LLC				DIRECT		12/30/2022.....		74,139,000.....	77,963,348.....	74,953,669.....					5,265,000.....		
SB1930-37-3.....	MADISON PORTFOLIO TRUST LLC MADISON PORTFOLIO TRUST LLC MADISON PORTFOLIO TRUST LLC MADISON PORTFOLIO TRUST LLC				DIRECT		12/09/2021.....		89,000,000.....	88,889,988.....	89,000,000.....							
SB1942-73-3.....	MADISON PORTFOLIO TRUST LLC MADISON PORTFOLIO TRUST LLC MADISON PORTFOLIO TRUST LLC MADISON PORTFOLIO TRUST LLC				DIRECT		09/08/2022.....		22,000,000.....	22,000,000.....	22,000,000.....							
SB2058-92-9.....	MAPLE HILL, LLC TRANCHE 3 8.24% 09/24/28.....				DIRECT		10/10/2023.....		26,750,000.....	29,025,565.....	26,750,000.....							
SB2057-35-0.....	MAPLE HILL, LLC TRANCHE 4 8.19% 09/14/28.....				DIRECT		08/24/2023.....		28,000,000.....	28,000,000.....	28,000,000.....							
SB2057-98-8.....	MAPLE HILL, LLC TRANCHE 5 9.29% 10/25/28.....				DIRECT		09/14/2023.....		40,000,000.....	40,000,000.....	40,000,000.....							
SB2058-33-3.....	MAPLE HILL, LLC TRANCHE 6 8.43% 11/10/28.....				DIRECT		09/22/2023.....		35,000,000.....	35,000,000.....	35,000,000.....							
SB2059-69-5.....	MAPLE HILL, LLC TRANCHE 7 8.43% 11/10/28.....				DIRECT		10/25/2023.....		13,000,000.....	13,000,000.....	13,000,000.....							
SB2060-37-0.....	MAPLE PORTFOLIO TRUST LLC MARANON SENIOR CREDIT IV LLC MARANON SENIOR CREDIT IV LLC MARANON SENIOR CREDIT IV LLC				DIRECT		11/10/2023.....		35,000,000.....	35,000,000.....	35,000,000.....							
SB1917-37-2.....	MAPLE PORTFOLIO TRUST LLC MARANON SENIOR CREDIT IV LLC MARANON SENIOR CREDIT IV LLC MARANON SENIOR CREDIT IV LLC				DIRECT		01/19/2021.....		144,000,000.....	142,987,399.....	144,000,000.....							
SB2056-86-5.....	MAPLE PORTFOLIO TRUST LLC MARANON SENIOR CREDIT IV LLC MARANON SENIOR CREDIT IV LLC MARANON SENIOR CREDIT IV LLC				DIRECT		08/08/2023.....		25,000,000.....	25,000,000.....	25,000,000.....							
SB2060-40-4.....	MAPLE PORTFOLIO TRUST LLC MARANON SENIOR CREDIT IV LLC MARANON SENIOR CREDIT IV LLC MARANON SENIOR CREDIT IV LLC				DIRECT		11/13/2023.....		26,000,000.....	26,000,000.....	26,000,000.....							
SB1903-56-2.....	MASON PORTFOLIO TRUST LLC MARANON SENIOR CREDIT IV LLC MARANON SENIOR CREDIT IV LLC MARANON SENIOR CREDIT IV LLC				DIRECT		03/20/2019.....		181,000,000.....	179,949,097.....	181,000,000.....							

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7 NAIC Designation, NAIC Designation Modifier & SVO	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book / Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B/A C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
SB1945-51-4...	MASON PORTFOLIO TRUST, LLC				DIRECT		11/02/2022		10,000,000	10,000,000	10,000,000								
SB1941-45-5...	TRANCHE 2 CL 7.750% 08/02/27				No Broker		07/31/2022		176,000,000	176,000,000	176,000,000						13,640,000		
SB1942-64-4...	MAYFAIR PORTFOLIO TRUST, LLC				DIRECT		09/07/2022		9,000,000	9,000,000	9,000,000						742,500		
SB1931-82-9...	MEADOWLARK FUNDING, LLC				DIRECT		12/28/2021		162,000,000	161,864,324	162,000,000						10,935,000		
SB1941-43-0...	TRANCHE 2 CL 7.750% 07/26/27				DIRECT		08/05/2022		15,000,000	15,000,000	15,000,000						1,162,500		
SB1951-35-5...	MEADOWLARK FUNDING, LLC				DIRECT		03/15/2023		9,000,000	9,000,000	9,000,000						469,515		
SB1951-99-1...	TRANCHE 4 CL 8.630% 03/16/28				DIRECT		03/29/2023		24,000,000	24,000,000	24,000,000						1,214,433		
SB2055-41-2...	MEADOWLARK FUNDING, LLC				DIRECT		06/16/2023		2,000,000	2,000,000	2,000,000						61,350		
SB2059-91-9...	MEADOWLARK FUNDING, LLC				DIRECT		11/01/2023		7,000,000	7,000,000	7,000,000								
SB1942-62-8...	MERRIAM PORTFOLIO TRUST, LLC				DIRECT		09/08/2022		178,000,000	178,000,000	178,000,000								
SB1949-58-1...	MERRIAM PORTFOLIO TRUST, LLC				DIRECT		01/25/2023		15,000,000	15,000,000	15,000,000								
SB1932-53-8...	TRANCHE 6 CL 8.750% 01/13/27				DIRECT		01/13/2022		174,000,000	173,831,760	174,000,000						11,745,000		
SB1942-88-3...	MONTEREY PORTFOLIO TRUST, LLC				DIRECT		09/09/2022		30,000,000	30,000,000	30,000,000								
SB1945-97-7...	MONTEREY PORTFOLIO TRUST, LLC				DIRECT		11/15/2022		7,000,000	7,000,000	7,000,000								
SB1947-01-5...	MONTEREY PORTFOLIO TRUST, LLC				DIRECT		12/14/2022		14,000,000	14,000,000	14,000,000								
SB1951-23-1...	MONTEREY PORTFOLIO TRUST, LLC				DIRECT		03/10/2023		4,000,000	4,000,000	4,000,000								
SB2059-95-0...	TRANCHE 6 CL 8.920% 10/16/28				DIRECT		11/01/2023		5,000,000	5,000,000	5,000,000								
SB1936-12-5...	OKARIDE PORTFOLIO TRUST, LLC				DIRECT		04/05/2022		20,000,000	20,000,000	20,000,000								
SB1930-65-6...	TRANCHE 6 CL 7.50% 12/14/26				DIRECT		12/14/2021		148,000,000	147,772,417	148,000,000						9,990,000		
SB1941-42-2...	OKARIDE PORTFOLIO TRUST, LLC				DIRECT		08/05/2022		2,000,000	2,000,000	2,000,000								
SB2059-22-4...	OKARIDE PORTFOLIO TRUST, LLC				DIRECT		10/10/2023		3,000,000	3,000,000	3,000,000								
SB2059-98-4...	TRANCHE 4 CL 8.920% 10/16/28				DIRECT		11/01/2023		10,000,000	10,000,000	10,000,000								
SB2060-92-5...	TRANCHE 5 CL 8.280% 11/16/28				DIRECT		12/01/2023		18,000,000	18,000,000	18,000,000								
SB1941-44-8...	TRANCHE 6 CL 7.750% 07/26/27				No Broker		07/26/2022		199,310,459	199,310,459	199,310,459						15,446,561		
SB2062-42-6...	OZANKIE LLC				DIRECT		12/29/2023		17,000,000	17,000,000	17,000,000								
SB1908-65-2...	PALMER PORTFOLIO TRUST, LLC				DIRECT		09/30/2020		97,000,000	95,752,839	97,000,000								
SB2060-36-2...	TRANCHE 2 CL 8.920% 10/16/28				DIRECT		11/14/2023		12,000,000	12,000,000	12,000,000								
SB1944-69-9...	PARKVILLE PORTFOLIO TRUST, LLC				DIRECT		10/14/2022		128,746,200	145,813,800	145,813,800						10,684,519		
SB1952-80-9...	PARKVILLE PORTFOLIO TRUST, LLC				DIRECT		04/19/2023		99,000,000	99,000,000	99,000,000								
SB1909-18-9...	PD HOLDINGS, LLC				DIRECT		12/20/2019		115,000,000	113,560,094	115,000,000						7,762,500		
SB1928-44-3...	TRANCHE 1 CL 8.250% 11/15/24				DIRECT		11/23/2021		793,000,000	178,699,059	793,000,000								
SB1941-55-4...	PINECREST PORTFOLIO TRUST, LLC				DIRECT		08/11/2022		10,000,000	10,000,000	10,000,000								
SB1946-22-3...	TRANCHE 2 CL 7.750% 07/26/27				DIRECT		11/23/2022		3,000,000	3,000,000	3,000,000						753,472		
SB1950-82-9...	PINECREST PORTFOLIO TRUST, LLC				DIRECT		03/03/2023		1,000,000	1,000,000	1,000,000								
SB2060-78-4...	PINECREST PORTFOLIO TRUST, LLC				DIRECT		11/28/2023		1,000,000	1,000,000	1,000,000								
SB1948-14-6...	PINE AH LLC				DIRECT		07/11/2023		275,000,000	253,775,575	275,000,000								
SB1943-01-4...	POTWIN PLACE				DIRECT		09/13/2022		45,000,000	45,000,000	45,000,000								
SB1946-11-6...	POTWIN PLACE LLC				DIRECT		11/18/2022		26,000,000	26,000,000	26,000,000								
SB1953-27-8...	POTWIN PLACE, LLC				DIRECT		04/28/2023		8,000,000	8,000,000	8,000,000						420,004		
SB2055-87-5...	POTWIN PLACE, LLC				No Broker		06/30/2023		151,000,000	151,000,000	151,000,000						6,213,650		
SB1924-45-1...	PRIORUSE PORTFOLIO TRUST, LLC				DIRECT		08/27/2021		187,000,000	186,175,818	187,000,000						12,622,500		
SB1903-58-8...	PUTNAM ASSET HOLDINGS, LLC				DIRECT		03/20/2019		95,000,000	93,947,130	95,000,000								
SB1942-75-0...	PUTNAM ASSET HOLDINGS, LLC				DIRECT		09/13/2022		28,000,000	28,000,000	28,000,000						2,040,042		
SB1931-80-3...	QUINTON HEIGHTS, LLC				No Broker		12/09/2021		109,000,000	108,938,453	109,000,000						7,357,500		

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	CUSIP Identification	2	3	Location		6	7 NAIC Designation, NAIC Designation Modifier & Administrative SVO Symbol	8	9	10	11	Change in Book/Adjusted Carrying Value					18	19	20
				4	5							13	14	15	16	17			
												Book / Adjusted Carrying Value Less Encumbrances	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B/A C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
	SB1942-43-8.....	QUINTON HEIGHTS LLC				DIRECT	08/01/2022			2,000,000	2,000,000								
	SB1942-94-1.....	CL 8.250% 09/06/27				DIRECT	08/12/2022			5,000,000	5,000,000						412,500		
	SB2059-96-8.....	QUINTON HEIGHTS LLC				DIRECT	11/01/2023			4,000,000	4,000,000								
	SB2060-97-4.....	CL 8.280% 11/16/28				DIRECT	12/01/2023			30,000,000	30,000,000								
	SB2061-94-9.....	CL 7.280% 12/18/28				DIRECT	12/22/2023			3,000,000	3,000,000								
	SB1928-12-2.....	RAVENWOOD PORTFOLIO TRUST, LLC				DIRECT	10/22/2021			196,000,000	196,441,141						13,230,000		
	SB1945-93-6.....	CL RANGE 2 9.300% 11/15/27				DIRECT	11/14/2022			6,000,000	6,000,000						398,350		
	SB1949-59-9.....	RAVENWOOD PORTFOLIO TRUST, LLC				DIRECT	01/25/2023			5,000,000	5,000,000						202,533		
	SB1951-50-4.....	CL RANGE 3 7.840% 01/18/28				DIRECT	03/17/2023			7,000,000	7,000,000								
	SB1953-28-6.....	RAVENWOOD PORTFOLIO TRUST, LLC				DIRECT	04/28/2023			3,000,000	3,000,000						60,528		
	SB2055-45-3.....	CL RANGE 5 7.810% 04/17/28				DIRECT	06/20/2023			3,000,000	3,000,000								
	SB2060-79-2.....	RAVENWOOD PORTFOLIO TRUST LLC				DIRECT	11/30/2023			12,000,000	12,000,000								
	SB1932-72-8.....	RIDGE MEDIA HOLDINGS, LLC				No Broker	11/19/2021			161,000,000	160,872,754						10,867,500		
	SB1953-87-2.....	CL 6.750% 11/19/28				No Broker	05/13/2023			95,468,039	87,967,289					(7,500,750)			
	SB2082-14-5.....	RUBY PORTFOLIO TRUST, LLC				No Broker	12/29/2023			23,000,000	23,000,000								
	SB1937-31-3.....	7.750% 05/15/23				No Broker	05/10/2022			165,000,000	165,000,000								
	SB1949-70-6.....	SBC LAD HOLDINGS LLC				DIRECT	01/30/2023			24,000,000	24,000,000								
	SB1950-41-5.....	SKYLARK PORTFOLIO TRUST LLC				DIRECT	02/16/2023			50,000,000	50,000,000								
	SB2061-01-4.....	SKYLARK PORTFOLIO TRUST LLC				DIRECT	12/04/2023			84,000,000	84,000,000								
	SB1608-67-0.....	STEAMBOAT PORTFOLIO TRUST, LLC				DIRECT	11/16/2018			100,000,000	98,747,152						6,750,000		
	SB1942-39-6.....	TRANCHE 1 CL 6.750% 07/31/24				DIRECT	08/31/2022			5,000,000	5,000,000								
	SB1942-69-3.....	STEAMBOAT PORTFOLIO TRUST, LLC				DIRECT	08/08/2022			10,000,000	10,000,000						825,000		
	SB2059-99-2.....	TRANCHE 3 CL 8.250% 09/06/27				DIRECT	11/01/2023			4,000,000	4,000,000								
	SB2060-77-6.....	STEAMBOAT PORTFOLIO TRUST, LLC				DIRECT	11/28/2023			1,000,000	1,000,000								
	SB1931-72-0.....	TRANCHE 5 CL 8.280% 11/16/28				DIRECT	12/27/2021			94,899,915	94,082,783								
	SB2061-19-6.....	STONEBRAR HOLDINGS LLC				DIRECT	12/01/2023			61,000,000	61,000,000								
	SB2061-21-2.....	STONEBRAR HOLDINGS LLC 7.900%				No Broker	12/01/2023			311,000,000	308,537,554								
	SB2061-73-3.....	07/25/25				DIRECT	12/20/2023			65,000,000	65,000,000								
	SB2062-22-8.....	STONEBRAR HOLDINGS LLC				DIRECT	12/28/2023			30,000,000	30,000,000								
	SB2062-23-6.....	5 7.410% 12/18/28				DIRECT	12/29/2023			121,000,000	121,000,000								
	SB2059-05-9.....	TCL FINCO LIMITED 11.355% 12/30/27				DIRECT	10/10/2023			9,235,538	9,399,222								
	SB1901-00-4.....	THREE L FINANCE HOLDINGS, LLC				DIRECT	01/29/2021			234,349,578	232,331,721						16,855,770		
	SB2061-15-4.....	6.750% 01/31/24				DIRECT	12/01/2023			2,000,000	2,000,000								
	SB2061-18-3.....	THREE L FINANCE HOLDINGS LLC				No Broker	12/01/2023			32,000,000	32,000,000								
	SB2059-04-2.....	TR FINCO LIMITED				DIRECT	10/10/2023			10,026,798	10,216,324								
	SB1920-12-9.....	VISTA PORTFOLIO TRUST LLC				DIRECT	03/25/2021			219,000,000	213,741,719								
	SB1945-52-2.....	VISTA PORTFOLIO TRUST, LLC				DIRECT	11/02/2022			10,000,000	10,000,000								
	SB1946-00-9.....	VISTA PORTFOLIO TRUST, LLC				DIRECT	11/16/2022			4,000,000	4,000,000						228,200		
	SB1903-87-7.....	TRANCHE 3 ~ 8.400% 11/16/27				DIRECT	05/28/2019			226,000,000	224,697,400						15,255,000		
	SB1937-11-5.....	WANAWEA PORTFOLIO TRUST, LLC				DIRECT	05/16/2022			79,000,000	79,000,000						5,332,500		
	SB2060-01-6.....	6.750% 05/16/27				DIRECT	11/01/2023			3,000,000	3,000,000								
	SB2062-24-4.....	WEAVER PORTFOLIO TRUST, LLC				DIRECT	12/28/2023			174,000,000	174,000,000								
		WINDSOR PORTFOLIO TRUST, LLC USD				DIRECT													
		TRANCHE 1 7.280% 12/18/28				DIRECT													

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7 NAIC Designation, NAIC Designation Modifier & SVO Administrative Symbol	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book / Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B/A C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership	
SB1919-69-1.....	BLACKBROOK CAPITAL (EUROPE) S. COLLATERAL LOAN 9.624%				No Broker.....		03/16/2021.....		113,639,462	101,773,442	105,962,774				2,399,653	6,137			
SB1942-25-5.....	BLACKBROOK CAPITAL (EUROPE) S. COLLATERAL LOAN 16.874%				DIRECT.....		08/30/2022.....		48,489,176	50,128,061	50,128,061				1,184,845	5,129,273		XXX	
3099999 - Collateral Loans - Affiliated									11,791,386,384	11,645,696,150	11,788,466,019		810,166		3,516,607	369,735,425			
Non-Collateral Loans - Unaffiliated																			
Non-Collateral Loans - Affiliated																			
Capital Notes - Unaffiliated																			
Capital Notes - Affiliated																			
Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated																			
Guaranteed Federal Low Income Housing Tax Credit - Affiliated																			
Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated																			
Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated																			
Guaranteed State Low Income Housing Tax Credit - Unaffiliated																			
Guaranteed State Low Income Housing Tax Credit - Affiliated																			
Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated																			
Non-Guaranteed State Low Income Housing Tax Credit - Affiliated																			
All Other Low Income Housing Tax Credit - Unaffiliated																			
All Other Low Income Housing Tax Credit - Affiliated																			
Working Capital Finance Investment - Unaffiliated																			
Working Capital Finance Investment - Affiliated																			
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Fixed Income Instruments - Unaffiliated																			
SB1908-44-7.....	CARLYLE CREDIT OPPORTUNITIES F 0.00% 11/30/35				DIRECT.....	6	12/01/2023.....		1	24,858,630	1								
SB1915-77-2.....	CARLYLE CREDIT OPPORTUNITIES F 0.00% 12/31/40				DIRECT.....	6	12/20/2023.....		8,111,681	21,459,529	8,112,000	(229,250)	319			604,714			
87251F-AF-6.....	TOW DIRECT LENDING STRUCTURED GUGENHEIM 5180-2 CLO LP 2015-1A				DIRECT.....	6	12/28/2022.....		19,545,933	20,444,000	19,555,831		8,112						
33830L-AL-4.....	SUB 2.27% 11/26/27 MERGER FIELD CLO LP 2017-SUB				No Broker.....	6	02/25/2019.....		10,075	811	811	(16,401)				31,034			
G60010-AB-4.....	0.00% 04/15/29				No Broker.....	5 B	12/29/2023.....		3,464,970	3,467,621	3,464,970							XXX	
4099999 - Residual Tranches or Interests with Underlying Assets Having Characteristics of: Fixed Income Instruments - Unaffiliated									31,132,660	70,230,591	31,133,613	(245,651)	8,431			635,748			
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Fixed Income Instruments - Affiliated																			
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Common Stock - Unaffiliated																			
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Common Stock - Affiliated																			
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Preferred Stock - Unaffiliated																			
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Preferred Stock - Affiliated																			
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Real Estate - Unaffiliated																			
44988V-AF-2.....	TP1 FUND II NOTE ISSUER, LLC 0.00% 12/22/31				DIRECT.....	6	12/01/2023.....		10,750,844	74,731,462	10,750,844	113,162							
5299999 - Residual Tranches or Interests with Underlying Assets Having Characteristics of: Real Estate - Unaffiliated									10,750,844	74,731,462	10,750,844	113,162						XXX	
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Real Estate - Affiliated																			
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Mortgage Loans - Unaffiliated																			
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Mortgage Loans - Affiliated																			
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Other - Unaffiliated																			
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Other - Affiliated																			
Any Other Class of Assets - Unaffiliated																			
Any Other Class of Assets - Affiliated																			
45032W-AG-3.....	II-SAIL LLC SAIL SERVOR PARTICIPATION A 3.00% 12/29/27				No Broker.....		06/20/2014.....		11,140,434	8,802,081	11,140,434					252,517			
45032W-AH-1.....	II-SAIL LLC 45032W-AH-1 1.00%				No Broker.....		06/20/2014.....		7,629,839	38,910	7,629,839								
92870V-AG-0.....	VOLTAGE FINANCE CLASS C 10/15/23				No Broker.....		12/31/2013.....		7,629,839	16,193,716	7,629,839					69,854			
92870V-AH-8.....	VOLTAGE FINANCE 92870V-AH-8 1.00%				No Broker.....		06/01/2016.....		76,288	208,548	76,288							XXX	
5999999 - Any Other Class of Assets - Unaffiliated									18,896,307	25,293,255	18,896,307					322,371			
Any Other Class of Assets - Affiliated																			
6099999 - Subtotals - Unaffiliated									683,123,848	767,034,625	698,430,261	23,949,563	(160,169)			978,644	23,693,835	133,138,667	XXX
6199999 - Subtotals - Affiliated									13,427,385,195	13,250,644,782	13,393,414,651	6,400,659	810,166				433,725,206	15,025	XXX
6299999 Totals									14,110,509,043	14,017,679,408	14,091,844,913	30,350,222	649,997	978,644			457,419,041	133,153,692	XXX

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Security Benefit Life Insurance Company

1.	Line	NumberBook/Adjusted Carrying Value by NAIC Designation Category Footnote:									
	1A	1A	\$	1B	\$	1C	\$	1D	\$	1E	\$
	1B	2A	\$	2B	\$	2C	\$	2D	\$	2E	\$
	1C	3A	\$	3B	\$	3C	\$	3D	\$	3E	\$
	1D	4A	\$	4B	\$	4C	\$	4D	\$	4E	\$
	1E	5A	\$	5B	\$	3,464,970	\$	5C	\$	5D	\$
	1F	6	\$	38,419,487							

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1 CUSIP Identification	2 Name or Description	3 Location		4 State	5 Name of Vendor or General Partner	6 Date Originally Acquired	7 Type and Strategy	8 Actual Cost at Time of Acquisition	9 Additional Investment Made After Acquisition	10 Amount of Encumbrances	11 Percentage of Ownership
Oil and Gas Production - Unaffiliated											
Oil and Gas Production - Affiliated											
Transportation Equipment - Unaffiliated											
Transportation Equipment - Affiliated											
Mineral Rights - Unaffiliated											
Mineral Rights - Affiliated											
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Bonds - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Unaffiliated											
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Bonds - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Affiliated											
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Bonds - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated											
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Bonds - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Affiliated											
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Mortgage Loans - Unaffiliated											
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Mortgage Loans - Affiliated											
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Other Fixed Income Instruments - Unaffiliated											
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Other Fixed Income Instruments - Affiliated											
Joint Venture, Partnership or Limited Liability Company, Interests with Underlying Assets Having the Characteristics of: Fixed Income Instruments - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Unaffiliated											
Joint Venture, Partnership or Limited Liability Company, Interests with Underlying Assets Having the Characteristics of: Fixed Income Instruments - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Affiliated											
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											
Joint Venture, Partnership or Limited Liability Company, Interests with Underlying Assets Having the Characteristics of: Fixed Income Instruments - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Affiliated											
Joint Venture, Partnership or Limited Liability Company, Interests with Underlying Assets Having the Characteristics of: Common Stocks - Unaffiliated											
Joint Venture, Partnership or Limited Liability Company, Interests with Underlying Assets Having the Characteristics of: Common Stocks - Affiliated											
1999999 - Joint Venture, Partnership or Limited Liability Company, Interests with Underlying Assets Having the Characteristics of: Common Stocks - Unaffiliated											
1999999 - Joint Venture, Partnership or Limited Liability Company, Interests with Underlying Assets Having the Characteristics of: Common Stocks - Affiliated											
2099999 - Joint Venture, Partnership or Limited Liability Company, Interests with Underlying Assets Having the Characteristics of: Real Estate - Unaffiliated											
2099999 - Joint Venture, Partnership or Limited Liability Company, Interests with Underlying Assets Having the Characteristics of: Real Estate - Affiliated											
Joint Venture, Partnership or Limited Liability Company, Interests with Underlying Assets Having the Characteristics of: Real Estate - Unaffiliated											
Joint Venture, Partnership or Limited Liability Company, Interests with Underlying Assets Having the Characteristics of: Real Estate - Affiliated											
Joint Venture, Partnership or Limited Liability Company, Interests with Underlying Assets Having the Characteristics of: Mortgage Loans - Unaffiliated											
Joint Venture, Partnership or Limited Liability Company, Interests with Underlying Assets Having the Characteristics of: Mortgage Loans - Affiliated											
Joint Venture, Partnership or Limited Liability Company, Interests with Underlying Assets Having the Characteristics of: Other - Unaffiliated											
Joint Venture, Partnership or Limited Liability Company, Interests with Underlying Assets Having the Characteristics of: Other - Affiliated											
Surplus Debentures, etc. - Unaffiliated											
Surplus Debentures, etc. - Affiliated											
Collateral Loans - Unaffiliated											
Collateral Loans - Affiliated											
2999999 - Collateral Loans - Unaffiliated											
2999999 - Collateral Loans - Affiliated											
Collateral Loans - Affiliated											
SB1938-52-7	AC2 INVESTMENTS LP DELAYED DRAW TERM LOAN					06/09/2022			25,000,000		
SB1938-53-5	AC2 INVESTMENTS LP REVOLVER 8.00% 06/					09/14/2022		698,437	21,500,000		
SB2059-68-7	AC2 STUDENTS, LLC AC2 STUDENTS, LLC 13					09/15/2023		10,000,000			
SB2061-08-9	ARMSTRONG PORTFOLIO TRUST, LLC TRANCHE 2					12/08/2023					
SB1929-24-5	BEDFORD PORTFOLIO TRUST, LLC 7.75%					11/17/2021		97,987,140			
SB2060-62-8	BEDFORD PORTFOLIO TRUST, LLC 10.21%					11/03/2023		3,000,000			
SB2060-111-5	BEDFORD PORTFOLIO TRUST, L TRANCHE 3 U					12/21/2023		255,000,000			
SB2061-68-3	BROOK CREEK PORTFOLIO TRUST, L TRANCHE 1					01/01/2023		16,000,000			
SB1951-68-6	BROOKVILLE INDUSTRIES, LLC TRANCHE 4 CL					03/24/2023		8,000,000			
SB2059-88-5	BROOKVILLE INDUSTRIES, LLC TRANCHE 5 CL					11/01/2023		261,197,564			
SB2055-22-2	CAIN INTERNATIONAL LP 1ST LIEN CONVERTIB					06/15/2023		4,875,228			
SB1913-72-8	CAIN INTERNATIONAL LP 4TH LIEN 8.00%					03/31/2023					

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	CUSIP Identification	2	Location		5	6	7	8	9	10	11
			3	4							
		Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
	SB1032-55-3	CARLTON PORTFOLIO TRUST, LLC 7.750%			Interest Capitalization	05/01/2023		5,379,513			
	SB2059-97-6	CARLTON PORTFOLIO TRUST, LLC TRANCHE 3 CL			DIRECT	11/01/2023		5,000,000			
	SB2655-62-8	COLLINS PARK, LLC TRANCHE 2 CL USD 8.0			DIRECT	06/23/2023		26,000,000			
	SB2659-80-3	COLLINS PARK, LLC TRANCHE 3 CL USD 8.0			DIRECT	11/01/2023		6,000,000			
	SB2655-06-7	CYRUS PORTFOLIO TRUST, LLC 8.180% 06			DIRECT	06/09/2023		76,000,000			
	SB2655-68-5	CYRUS PORTFOLIO TRUST, LLC CL TRANCHE 2			DIRECT	06/26/2023		55,000,000			
	SB2061-13-9	CYRUS PORTFOLIO TRUST, LLC CL TRANCHE 3			DIRECT	12/06/2023		5,000,000			
	SB2058-98-4	DANN ACRES L111, LLC TRANCHE 1 9.460% 0			DIRECT	10/04/2023		81,000,000			
	SB1948-22-9	DICK CLARK PRODUCTIONS LLC			DIRECT	01/11/2023		200,000,000			
	SB1948-23-7	DICK CLARK PRODUCTIONS LLC			DIRECT	01/11/2023		75,000,000			
	SB2058-77-0	ELDRIDGE EA HOLDINGS, LLC TRANCHE 1 8			DIRECT	10/02/2023		97,500,000			
	SB1900-99-8	ELDRIDGE EQUIPMENT FINANCE LLC 6.750			Interest Capitalization	06/15/2023		11,464,303			
	SB2061-16-2	ELDRIDGE EQUIPMENT FINANCE LLC ELDRIDGE			No Broker	12/01/2023		3,000,000			
	SB2061-17-0	ELDRIDGE EQUIPMENT FINANCE LLC ELDRIDGE			No Broker	12/01/2023		25,000,000			
	SB2061-20-4	ELDRIDGE EQUIPMENT FINANCE LLC TRANCHE 2			No Broker	12/01/2023		109,000,000			
	SB1912-31-6	ELDRIDGE MEDIA HOLDINGS, LLC Collateral Ln			Interest Capitalization	12/31/2022			13,871,727		
	SB1952-02-3	ELDRIDGE MEDIA HOLDINGS, LLC COLLATERAL LN			No Broker	11/30/2023		242,058,337			
	SB1948-13-8	EMW AH LLC 10.000% 01/11/28			DIRECT	01/11/2023		325,000,000			
	SB1953-29-4	FLINT ROCK PORTFOLIO TRUST, LL TRANCHE 4			DIRECT	04/28/2023		9,000,000			
	SB2060-19-8	FLINT ROCK PORTFOLIO TRUST, LL TRANCHE 5			DIRECT	11/07/2023		3,000,000			
	SB2059-37-2	FLINT ROCK PORTFOLIO TRUST, LL TRANCHE 5			DIRECT	10/12/2023		1,000,000			
	SB2061-93-1	FLINT ROCK PORTFOLIO TRUST, LL TRANCHE 7			DIRECT	12/22/2023		2,000,000			
	SB1953-84-9	GARFIELD PARK, LLC EURO TRANCHE 1 8.17			DIRECT	05/15/2023		27,163,750			
	SB1950-49-8	GARFIELD PARK, LLC TRANCHE 2 8.490% 02			DIRECT	02/21/2023		14,000,000			
	SB1952-68-4	GARFIELD PARK, LLC TRANCHE 3 7.890% 04			DIRECT	04/12/2023		7,000,000			
	SB2056-91-5	GARFIELD PARK, LLC TRANCHE 4 8.030% 04			DIRECT	08/10/2023		2,000,000			
	SB2060-75-0	GARFIELD PARK, LLC TRANCHE 5 8.180% 11			DIRECT	11/27/2023		3,000,000			
	SB1951-55-3	GLASTONE PORTFOLIO TRUST, LLC TRANCHE 3			DIRECT	03/20/2023		8,000,000			
	SB2059-90-1	GLASTONE PORTFOLIO TRUST, LLC TRANCHE 4			DIRECT	11/01/2023		2,000,000			
	SB2060-68-5	GLASTONE PORTFOLIO TRUST, LLC TRANCHE 5			DIRECT	11/22/2023		23,000,000			
	SB2059-08-3	GRIGGS PORTFOLIO TRUST, LLC TRANCHE 2 8			DIRECT	10/05/2023		6,000,000			
	SB2061-30-3	GRIGGS PORTFOLIO TRUST, LLC TRANCHE 3 8			DIRECT	12/13/2023		1,000,000			
	SB2062-13-7	GRIGGS PORTFOLIO TRUST, LLC			DIRECT	12/28/2023		1,000,000			
	SB1951-11-6	HILLCREST HOLDINGS, LLC TRANCHE 3 CL 7			DIRECT	02/08/2023		7,000,000			
	SB1951-14-0	HILLCREST HOLDINGS, LLC TRANCHE 4 CL 8			DIRECT	03/08/2023		7,000,000			
	SB1949-86-2	JEFFERSON SQUARE 1832, LLC TRANCHE 4 CL			DIRECT	02/03/2023		8,000,000			
	SB1950-86-0	JEFFERSON SQUARE 1832, LLC TRANCHE 5 CL			DIRECT	03/06/2023		15,000,000			
	SB1952-48-4	JEFFERSON SQUARE 1832, LLC TRANCHE 6 CL			DIRECT	04/05/2023		9,000,000			
	SB2061-98-8	JEFFERSON SQUARE 1832, LLC TRANCHE 7 CL			DIRECT	12/22/2023		97,000,000			
	SB2058-92-9	MAWA BH LLC 11.385% 09/12/28			DIRECT	10/10/2023		28,750,000			
	SB1953-51-8	MAPLE HILL, LLC TRANCHE 1 8.060% 05/03			DIRECT	05/03/2023		28,000,000			
	SB2054-71-2	MAPLE HILL, LLC TRANCHE 2 8.110% 06/06			DIRECT	06/05/2023		26,000,000			
	SB2057-35-0	MAPLE HILL, LLC TRANCHE 3 8.240% 08/24			DIRECT	08/24/2023		41,000,000			
	SB2057-98-8	MAPLE HILL, LLC TRANCHE 4 8.190% 09/14			DIRECT	09/14/2023		40,000,000			
	SB2058-33-3	MAPLE HILL, LLC TRANCHE 5 8.360% 09/22			DIRECT	09/22/2023		35,000,000			
	SB2059-69-5	MAPLE HILL, LLC TRANCHE 6 9.250% 10/25			DIRECT	10/25/2023		13,000,000			
	SB2060-37-0	MAPLE HILL, LLC TRANCHE 7 8.430% 11/10			DIRECT	11/10/2023		35,000,000			
	SB1919-66-7	MANANON SENIOR CREDIT IV, LLC 7.000%			DIRECT	08/04/2022			62,340,577		
	SB2056-86-5	MANANON SENIOR CREDIT IV, LLC 8.090%			DIRECT	08/08/2023		27,000,000			
	SB2060-40-4	MEADOLARK FUNDING, LLC TRANCHE 3 CL 8			DIRECT	11/13/2023		26,000,000			
	SB1951-35-5	MEADOLARK FUNDING, LLC TRANCHE 4 CL 8			DIRECT	03/15/2023		9,000,000			
	SB1951-99-1	MEADOLARK FUNDING, LLC TRANCHE 5 CL 8			DIRECT	03/29/2023		24,000,000			
	SB2055-41-2	MEADOLARK FUNDING, LLC TRANCHE 6 CL 8			DIRECT	06/16/2023		2,000,000			
	SB2059-91-9	MEADOLARK FUNDING, LLC TRANCHE 7 CL 8			DIRECT	11/01/2023		7,000,000			
	SB1949-58-1	MERRIAM PORTFOLIO TRUST, LLC CL TRANCHE			DIRECT	01/25/2023		15,000,000			
	SB1951-23-1	MONTEREY PORTFOLIO TRUST, LLC TRANCHE 5			DIRECT	03/10/2023		4,000,000			
	SB2059-95-0	MONTEREY PORTFOLIO TRUST, LLC TRANCHE 6			DIRECT	11/01/2023		5,000,000			
	SB2059-22-4	OAKRIDGE PORTFOLIO TRUST, LLC TRANCHE 3			DIRECT	10/10/2023		3,000,000			
	SB2059-98-4	OAKRIDGE PORTFOLIO TRUST, LLC TRANCHE 4			DIRECT	11/01/2023		10,000,000			
	SB2060-92-5	OAKRIDGE PORTFOLIO TRUST, LLC TRANCHE 5			DIRECT	12/01/2023		18,000,000			
	SB2062-42-6	OZARKIE LLC USD TRANCHE 2 7.280% 12/18			DIRECT	12/29/2023		17,000,000			
	SB2060-36-2	PALMER PORTFOLIO TRUST, LLC TRANCHE 2 CL			DIRECT	11/14/2023		12,000,000			
	SB1952-80-9	PARKVILLE PORTFOLIO TRUST, LLC TRANCHE 1			DIRECT	04/19/2023		106,000,000			
	SB1950-82-9	PINECREST PORTFOLIO TRUST, LLC TRANCHE 4			DIRECT	03/03/2023		1,000,000			
	SB2060-78-4	PINECREST PORTFOLIO TRUST, LLC TRANCHE 5			DIRECT	11/28/2023		1,000,000			
	SB1948-14-6	PME AH LLC COLLATERAL LOAN 10.000% 01/71			DIRECT	01/11/2023		275,000,000			
	SB2055-87-5	POTWIN PLACE, LLC 8.230% 06/30/28			No Broker	06/30/2023		151,000,000			
	SB1953-27-8	POTWIN PLACE, LLC TRANCHE 4 CL 7.810%			DIRECT	04/26/2023		8,000,000			
	SB2057-97-0	PRIMARY ISSUE ANCHOR SEPARATE TRANCHE 3			DIRECT	09/14/2023		4,000,000			
	SB2059-96-8	QUINTON HEIGHTS, LLC TRANCHE 4 CL 8.92			DIRECT	11/01/2023		4,000,000			
	SB2060-97-4	QUINTON HEIGHTS, LLC TRANCHE 5 CL 8.28			DIRECT	12/01/2023		30,000,000			

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 Date Originally Acquired	7 Type and Strategy	8 Actual Cost at Time of Acquisition	9 Additional Investment Made After Acquisition	10 Amount of Encumbrances	11 Percentage of Ownership
		3 City	4 State							
SB2061-04-9	QUINTON HEIGHTS, LLC TRANCHE 6 CL 7 28			DIRECT	12/22/2023		3,000,000			
SB1940-50-9	RAVENWOOD PORTFOLIO TRUST, LLC CL TRANCH			DIRECT	01/25/2023		5,000,000			
SB1961-50-4	RAVENWOOD PORTFOLIO TRUST, LLC CL TRANCH			DIRECT	03/17/2023		7,000,000			
SB1963-28-6	RAVENWOOD PORTFOLIO TRUST, LLC CL TRANCH			DIRECT	04/28/2023		3,000,000			
SB2065-46-3	RAVENWOOD PORTFOLIO TRUST, LLC CL TRANCH			DIRECT	06/20/2023		3,000,000			
SB2000-79-2	RAVENWOOD PORTFOLIO TRUST, LLC CL TRANCH			DIRECT	11/30/2023		12,000,000			
SB1822-47-1	RUBY PORTFOLIO TRUST, LLC 6.750% USD			Interest Capitalization	05/13/2023		3,561,383			
SB1953-87-2	RUBY PORTFOLIO TRUST, LLC 6.630% USD			No Broker	05/13/2023		95,488,039			
SB2068-17-6	RUBY PORTFOLIO TRUST, LLC TRANCHE 3 USD			DIRECT	09/18/2023		2,000,000			
SB2060-26-3	RUBY PORTFOLIO TRUST, LLC TRANCHE 4 USD			DIRECT	11/08/2023		6,000,000			
SB2061-47-7	RUBY PORTFOLIO TRUST, LLC TRANCHE 5 USD			DIRECT	12/18/2023		65,000,000			
SB2062-14-5	RUBY PORTFOLIO TRUST, LLC USD TRANCHE 1			DIRECT	12/18/2023		23,000,000			
SB1949-70-6	SKYLARK PORTFOLIO TRUST, LLC TRANCHE 2 C			DIRECT	01/30/2023		36,000,000			
SB1950-41-5	SKYLARK PORTFOLIO TRUST, LLC TRANCHE 3 C			DIRECT	02/16/2023		50,000,000			
SB2061-01-4	SKYLARK PORTFOLIO TRUST, LLC TRANCHE 4 C			DIRECT	12/04/2023		84,000,000			
SB2059-99-2	STEAMBOAT PORTFOLIO TRUST, LLC TRANCHE 4			DIRECT	11/01/2023		4,000,000			
SB2060-77-6	STEAMBOAT PORTFOLIO TRUST, LLC TRANCHE 5			DIRECT	11/28/2023		1,000,000			
SB1831-72-0	STONEBRAR HOLDINGS LLC 6.750% 01/31			Interest Capitalization	12/27/2021		311,000,000	6,825,748		
SB2061-21-2	STONEBRAR HOLDINGS LLC STONEBRAR HOLDI			No Broker	12/01/2023		61,000,000			
SB2061-19-6	STONEBRAR HOLDINGS LLC TRANCHE 3 CL 8			DIRECT	11/01/2023		61,000,000			
SB2061-73-3	STONEBRAR HOLDINGS LLC TRANCHE 4 CL 8			DIRECT	12/20/2023		65,000,000			
SB2062-22-8	STONEBRAR HOLDINGS LLC TRANCHE 5 7 41			DIRECT	12/28/2023		30,000,000			
SB2062-23-6	TAMARACK PORTFOLIO TRUST, LLC USD TRANCH			DIRECT	12/28/2023		121,000,000			
SB2059-05-9	TCI FINCO LIMITED 11.395% 12/30/27			DIRECT	10/10/2023		9,235,538			
SB1901-00-4	THREE L FINANCE HOLDINGS, LLC 6.750%			Interest Capitalization	06/15/2023		16,855,770			
SB2061-18-8	THREE L FINANCE HOLDINGS, LLC THREE L FI			No Broker	12/01/2023		32,000,000			
SB2061-15-4	THREE L FINANCE HOLDINGS, LLC THREE L FI			No Broker	12/01/2023		2,000,000			
SB2059-04-2	TR FINCO LIMITED 11.395% 04/30/28			DIRECT	10/10/2023		10,026,798			
SB2060-01-6	WEAVER PORTFOLIO TRUST, LLC TRANCHE 2 CL			DIRECT	11/01/2023		3,000,000			
SB2062-24-4	WINDSOR PORTFOLIO TRUST, LLC USD TRANCHE			DIRECT	12/28/2023		174,000,000			
SB1919-69-1	BLACKBROOK CAPITAL (EUROPE) S. COLLATER			No Broker	03/16/2021		15,659,825			
SB1927-99-1	BLACKBROOK CAPITAL (EUROPE) S. COLLATERA			Interest Capitalization	10/21/2021		351,230			
SB1942-25-5	BLACKBROOK CAPITAL (EUROPE) S. COLLATERA			Interest Capitalization	10/21/2021		38,138,844			
3095999 - collateral loans - Affiliated	Non-collateral Loans - Unaffiliated			DIRECT	08/30/2022		4,492,221,800	190,862,303		XX
Non-collateral Loans - Unaffiliated										
Non-collateral Loans - Affiliated										
Capital Notes - Unaffiliated										
Capital Notes - Affiliated										
Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated										
Guaranteed Federal Low Income Housing Tax Credit - Affiliated										
Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated										
Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated										
Guaranteed State Low Income Housing Tax Credit - Unaffiliated										
Guaranteed State Low Income Housing Tax Credit - Affiliated										
Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated										
Non-Guaranteed State Low Income Housing Tax Credit - Affiliated										
All Other Low Income Housing Tax Credit - Unaffiliated										
All Other Low Income Housing Tax Credit - Affiliated										
Working Capital Finance Investment - Unaffiliated										
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Fixed Income Instruments - Unaffiliated										
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Fixed Income Instruments - Affiliated										
SB1915-77-2	CARLYLE CREDIT OPPORTUNITIES F PARALLEL				05/18/2021			284,163		
87251F-AF-6	TOW DIRECT LENDING STRUCTURED SUBORDINAT				12/28/2022			16,444,444		
660010-AB-4	WECKER FIELD CLO LP				12/29/2023			3,464,970		
4799999 - Residual Tranches or Interests with Underlying Assets Having Characteristics of: Fixed Income Instruments - Affiliated								20,173,577		XX
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Common Stock - Unaffiliated										
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Common Stock - Affiliated										
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Preferred Stock - Unaffiliated										
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Preferred Stock - Affiliated										
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Real Estate - Unaffiliated										
44988F-AF-2	IPI FUND II NOTE ISSUER, LLC				02/22/2021			3,412,816		
5299999 - Residual Tranches or Interests with Underlying Assets Having Characteristics of: Real Estate - Unaffiliated								3,412,816		XX
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Real Estate - Affiliated										
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Mortgage Loans - Unaffiliated										
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Mortgage Loans - Affiliated										
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Other - Unaffiliated										
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Other - Affiliated										
Any Other Class of Assets - Unaffiliated										
Any Other Class of Assets - Affiliated										

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Security Benefit Life Insurance Company

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 Date Originally Acquired	7 Type and Strategy	8 Actual Cost at Time of Acquisition	9 Additional Investment Made After Acquisition	10 Amount of Encumbrances	11 Percentage of Ownership
		3 City	4 State							
6099999 – Subtotals - Unaffiliated							32,778,642	135,787,858		XX
6199999 – Subtotals - Affiliated							4,776,156,629	780,695,744		XX
6299999 Totals							4,808,935,271	916,483,602		XX

SCHEDULE BA - PART 3

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

1	2	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value					15	16	17	18	19	20
		3							9	10	11	12	13							14
CUSIP	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 Increase/ (Decrease)	Current Year's (Depreciation) or Accretion	Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B/A C.V. (9+10-11+12)	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration on Disposal	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Oil and Gas Production - Unaffiliated																			
Oil and Gas Production - Affiliated																			
Transportation Equipment - Unaffiliated																			
Transportation Equipment - Affiliated																			
Mineral Rights - Unaffiliated																			
Mineral Rights - Affiliated																			
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Bonds - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Unaffiliated																			
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Bonds - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Affiliated																			
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Bonds - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated																			
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Bonds - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Affiliated																			
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Mortgage Loans - Unaffiliated																			
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Mortgage Loans - Affiliated																			
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Other Fixed Income Instruments - Unaffiliated																			
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Other Fixed Income Instruments - Affiliated																			
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Fixed Income Instruments - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Unaffiliated																			
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Fixed Income Instruments - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Affiliated																			
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																			
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Fixed Income Instruments - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Affiliated																			
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Common Stocks - Unaffiliated																			
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Common Stocks - Affiliated																			
1999999	- Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Common Stocks - Unaffiliated					06/29/2019	12/15/2023	204,180	(110,791)			(110,791)		93,389	82,891		(10,498)	(10,498)	123,487
SB1907-53-0	AZURE CAPITAL PARTNERS II, L.P.	SAN FRANCISCO	CA	Sale		09/29/2019	01/09/2023	23,903						23,903					
SB1907-53-0	AZURE CAPITAL PARTNERS II, L.P.	SAN FRANCISCO	CA	Capital Distribution		09/29/2019	01/09/2023	25,421						25,421					
SB1927-21-5	ECOFIN DIRECT SOCIAL IMPACT FUND	LEWISWOOD	KS	Capital Distribution		10/15/2021	01/31/2023	25,421						25,421					
SB1907-66-4	ECOFIN DIRECT SOCIAL IMPACT FUND	LEWISWOOD	KS	Sale		09/29/2019	03/02/2023	1,392,935						1,392,935					
SB1949-22-7	GDA LUMA SPECIAL OPPORTUNITIES	MIDDLETON	DE	Sale		01/17/2023	12/21/2023	116,250,000						116,250,000					
SB1907-71-2	GPM CEMEX COURT LLC	WILMINGTON	DE	Sale		09/29/2019	06/18/2023	22,614	(1,865)				(1,865)						
SB1907-67-0	PORTAGE VENTURES II, L.P.	TORONTO	CAN	Sale		09/20/2019	11/30/2023												
SB1916-90-3	RED DOT CAPITAL PARTNERS II, L.P.	SAVON	IL	Sale		01/05/2022	12/21/2023	9,505,560	(2,199,945)			(2,199,945)		125,071,138	137,633,747	(40,874)	1,672,118	1,672,118	391,868
1999999	- Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Common Stocks - Unaffiliated					127,424,613			(2,312,601)			(2,312,601)					12,562,608	12,521,734	549,318
SB1929-60-1	BENTLEY PARK, LLC	WILMINGTON	DE	Capital Distribution		11/23/2021	04/12/2023	95,914,060							95,914,060				
SB1932-40-5	CHISHOLM TRAIL, LLC	TOPEKA	KS	Capital Distribution		12/31/2021	04/12/2023	188,389,240							188,389,240				
SB1920-00-5	CORONADO HEIGHTS, LLC	TOPEKA	KS	Sale		03/26/2021	12/29/2023	60,902,107	(57,437,137)			(57,437,137)		3,464,970					104,046,687
SB1920-00-5	CORONADO HEIGHTS, LLC	TOPEKA	KS	Capital Distribution		03/26/2021	12/28/2023	48,184,869							48,184,869				
SB1930-95-3	HAWK TRAIL, LLC	WILMINGTON	DE	Capital Distribution		12/22/2021	01/10/2023	226,589,168							226,589,168				
SB1952-04-9	MANANIM MEZZANINE FUND III-B, FUND	DOVER	DE	Capital Distribution		01/03/2023	03/30/2023	298,280							298,280				
SB1927-03-3	MANARCH FIELD, LLC	TOPEKA	KS	Sale		09/28/2021	06/30/2023	269,811,128	(91,353,158)			(91,353,158)		178,457,970	178,458,256		286	286	904,515
SB1951-88-4	PINKNEY HOLDINGS, LLC	WILMINGTON	DE	Capital Distribution		03/29/2023	12/22/2023	122,592,822						122,592,822					
SB1923-27-1	RIPLEY PARK, LLC	WILMINGTON	DE	Capital Distribution		06/08/2021	12/29/2023	113,096,167						113,096,167					
SB1908-52-0	SAILES 2 LLC	WILMINGTON	DE	Capital Distribution		02/28/2013	11/28/2023	2,834,966						2,834,966					
SB1920-03-8	SE IIS CO LLC	WILMINGTON	DE	Capital Distribution		12/31/2021	01/10/2023	28,958,808							28,958,808				(14,630,551)
SB1916-97-8	SE ISH LLC	TOPEKA	KS	Sale		12/31/2020	12/29/2023	67,722,978	(31,827,978)			(31,827,978)		35,895,000	35,895,000				65,384,101
SB1907-68-8	SETIV FUND L.P.	DOVER	DE	Capital Distribution		12/31/2020	12/28/2023	28,846,835						28,846,835	28,846,835		10,838,108	10,838,108	1,567,186
SB1920-04-6	SHAMROCK VALLEY, LLC	TOPEKA	KS	Sale		09/29/2019	11/22/2023	10,448,903	1,739,303			1,739,303		12,188,206	23,026,315				43,102,885
SB1922-79-4	TRIPLEB, LLC	TOPEKA	KS	Capital Distribution		05/27/2021	01/10/2023	68,231,657	(21,736,843)			(21,736,843)		44,635,018	44,635,018				4,864,373
2099999	- Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Common Stocks - Affiliated					1,399,193,849	(200,615,813)		(200,615,813)			(200,615,813)		1,198,578,036	11,209,416,431		10,838,394	10,838,394	296,592,363
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Real Estate - Unaffiliated																			
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Real Estate - Affiliated																			
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Mortgage Loans - Unaffiliated																			
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Mortgage Loans - Affiliated																			
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Other - Unaffiliated																			
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Other - Affiliated																			
Surplus Debentures, etc. - Unaffiliated																			
SB1947-38-1	DELAWARE LIFE INSURANCE CO SERIES A-1			DIRECT		11/06/2022	06/30/2023	95,251,153		(67,774)			(67,774)	95,183,379	102,760,134		7,576,755	7,576,755	5,278,740
SB1947-37-9	DELAWARE LIFE INSURANCE CO SERIES A-2			DIRECT		11/06/2022	09/29/2023	27,391,112		(27,287)			(27,287)	27,363,825	29,673,408		2,309,583	2,309,583	1,917,572
SB1947-38-7	DELAWARE LIFE INSURANCE CO SERIES A-3			DIRECT		11/06/2022	12/29/2023	27,418,963		(30,843)			(30,843)	27,388,121	29,735,684		2,347,563	2,347,563	2,188,246
SB1947-39-5	DELAWARE LIFE INSURANCE CO SERIES B																		
SB1947-39-5	DELAWARE LIFE INSURANCE CO SERIES D			DIRECT		12/15/2022	05/12/2023	57,404,682		(872,675)			(872,675)	56,532,007	60,058,331		3,526,324	3,526,324	1,259,042
SB1947-40-3	DELAWARE LIFE INSURANCE CO SERIES D			DIRECT		12/15/2022	05/12/2023			(1,080,435)			(1,080,435)	(1,080,435)			1,080,123	1,080,123	
2799999	- Surplus Debentures, etc. - Unaffiliated					207,465,910			(2,079,014)			(2,079,014)		205,386,897	222,221,246		16,840,348	16,840,348	10,643,000
Surplus Debentures, etc. - Affiliated																			
Collateral Loans - Unaffiliated																			
SB1501-81-0	BULLVILLE FINANCIAL LLC SECURED TERM LOAN			Redemption		12/17/2015	06/30/2023	3,393,131						3,393,131					120,521

SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances Prior Year	Change in Book/Adjusted Carrying Value				15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income
		3	4					9 Unrealized Valuation Increase/ (Decrease)	10 Current Year's (Depreciation) or (Amortization)/ Accretion	11 Current Year's Other-Than-Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B/A C.V. (9+10-11+12)	14 Total Foreign Exchange Change in B/A C.V.				
B6H3AR-0K-8 SF15101-80-0 2989999 - Collateral Loans - Affiliated	CALSHO COLLATERAL COMPANY 6.00% 06/03/2015 MANET FINANCIAL LLC SECURED TERM LOAN			Paydown Redemption 100.0000	06/25/2020 12/17/2015	05/30/2023 06/30/2023	5.152.703 3.476.134		18.797			18.797		5.171.501 3.476.134			332.409 121.665
							12.021.968		18.797			18.797		12.040.766			574.595
SF1938-53-5	ACZ INVESTMENTS LP REVOLVER 8.00% 06/11/2020			Redempl ion 100.0000	09/14/2022	09/30/2023	61.500.000							61.500.000			3.509.065
SF1903-57-0	ARCH PORTFOLIO TRUST, LLC 6.750% 04/12/2020			DIRECT	03/20/2019	01/12/2023	10.000.000							10.000.000			320.438
SF1931-21-7	ARMSTRONG PORTFOLIO TRUST, LLC 6.750 04/12/2020			DIRECT	12/21/2021	12/29/2023	7.000.000							7.000.000			548.625
SF1929-24-5	BEDFORD PORTFOLIO TRUST, LLC 7.750% 04/12/2020			No Broker	11/17/2021	11/17/2023	91.586.445					6.400.695		97.987.140			6.639.298
SF1926-05-0	BEDFORD PORTFOLIO TRUST, LLC 6.750% 04/12/2020			DIRECT	09/08/2021	06/29/2023	1.000.000							1.000.000			61.500
SF1931-81-1	BROOKVILLE INDUSTRIES, LLC 6.750% 04/12/2020			DIRECT	12/28/2021	06/26/2023	18.000.000							18.000.000			911.250
SF1918-52-9	BRUCE PARK PORTFOLIO TRUST, LL 6.750 04/12/2020			DIRECT	02/22/2021	01/12/2023	40.000.000							40.000.000			1.829.871
SF1913-72-8	CALIN INTERNATIONAL LP 4TH LIEN 8.000% 04/12/2020			No Broker	09/02/2020	06/15/2023	245.957.926					245.957.926		245.957.926			9.029.184
SF1931-79-5	CANON PORTFOLIO TRUST, LLC 6.750% 02/12/2021			DIRECT	12/13/2021	04/28/2023	3.000.000							3.000.000			121.313
SF1914-98-1	COLLINS PARK, LLC 6.750% 06/30/24 04/12/2020			DIRECT	11/03/2020	10/16/2023	1.067.250					105.800		1.054.950		(118.100)	73.744
SF1812-03-0	CYRUS PORTFOLIO TRUST, LLC 8.180% 04/12/2020			DIRECT	10/19/2018	03/13/2023	5.000.000							5.000.000			68.438
SF2055-05-7	DANN ACRES III, LLC TRANCHE 1 9.480% 04/12/2020			DIRECT	06/09/2023	06/15/2023	8.000.000							8.000.000			10.907
SF2058-99-4	EDGEWOOD PORTFOLIO TRUST, LLC 6.750% 04/12/2020			DIRECT	10/04/2023	12/21/2023	81.000.000							81.000.000			1.642.410
SF1930-63-1	ELDRIDGE EQUIPMENT FINANCE LLC 6.750 04/12/2020			DIRECT	12/14/2021	04/28/2023	81.000.000							81.000.000			3.958.500
SF1900-99-8	ELDRIDGE EQUIPMENT FINANCE LLC 7.750 04/12/2020			DIRECT	01/29/2021	02/06/2023	48.000.000							48.000.000			2.079.000
SF1941-93-5	ELDRIDGE EQUIPMENT FINANCE LLC TRANCHE 3 6.750 04/12/2020			No Broker	08/24/2022	12/01/2023	109.000.000							109.000.000			8.118.986
SF1945-48-8	ELDRIDGE EQUIPMENT FINANCE LLC TRANCHE 4 6.750 04/12/2020			No Broker	11/02/2022	12/01/2023	25.000.000							25.000.000			2.234.583
SF1947-15-5	ELDRIDGE MEDIA HOLDINGS, LLC Colateral Ln 6.750 04/12/2020			No Broker	12/15/2022	12/01/2023	3.000.000							3.000.000			242.200
SF1912-31-6	FLINT ROCK PORTFOLIO TRUST, LL 6.750 04/12/2020			No Broker	06/26/2020	11/30/2023	237.260.404							237.260.404			17.087.923
SF1937-10-7	GARFIELD PARK, LLC 8.520% 12/21/27 04/12/2020			DIRECT	05/16/2022	12/29/2023	30.000.000							30.000.000			2.351.250
SF1927-74-2	GEC FINANCE LLC 6.750% 11/19/26 04/12/2020			DIRECT	12/21/2022	05/12/2023	18.000.000							18.000.000			600.660
SF1929-37-7	GLASTONE PORTFOLIO TRUST, LLC 6.750 04/12/2020			DIRECT	11/19/2021	04/26/2023	16.000.000							16.000.000			801.000
SF1938-55-0	GR166 PORTFOLIO TRUST, LLC 8.250% 04/12/2020			DIRECT	06/09/2022	06/30/2023	6.000.000							6.000.000			268.875
SF1943-09-7	GROVE LANE PORTFOLIO TRUST, LL 6.750 04/12/2020			DIRECT	09/13/2022	06/09/2023	159.000.000							159.000.000			11.632.042
SF1931-88-0	HATTERSFIELD HOLDINGS LLC SECURED TERM L 6.750 04/12/2020			DIRECT	12/29/2021	05/09/2023	24.000.000							24.000.000			846.000
B6H39E-P0-6	HILLCREST HOLDINGS, LLC 6.750% 04/12/2020			Maturity	04/16/2014	07/05/2023	34.847.500							34.847.500			2.744.241
SF1930-71-4	JEFFERSON SQUARE 1892, LLC 6.750% 12/16/2020			DIRECT	12/16/2021	08/08/2023	16.000.000							16.000.000			1.101.000
SF1915-05-3	MADISON PORTFOLIO TRUST, LLC 6.750% 04/12/2020			DIRECT	11/12/2020	09/22/2023	40.000.000							40.000.000			2.407.500
SF1930-37-5	MAPLE HILL, LLC TRANCHE 1 8.060% 05/03 04/12/2020			DIRECT	12/09/2021	04/28/2023	27.000.000							27.000.000			1.652.063
SF1963-51-8	MAPLE HILL, LLC TRANCHE 2 8.110% 06/05 04/12/2020			DIRECT	05/03/2023	05/04/2023	28.000.000							28.000.000			531.736
SF2054-71-2	MAPLE HILL, LLC TRANCHE 3 8.240% 08/24 04/12/2020			DIRECT	06/05/2023	09/29/2023	26.000.000							26.000.000			731.928
SF2057-35-0	MAPLE PORTFOLIO TRUST, LLC TRANCHE 1 CL 6.750 04/12/2020			DIRECT	08/24/2023	12/15/2023	13.000.000							13.000.000			341.273
SF1917-37-2				DIRECT	01/19/2021	07/27/2023	2.000.000							2.000.000			133.500

SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/ Adjusted Carrying Value Less Encumbrances Prior Year	Change in Book/Adjusted Carrying Value					15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income
		3	4					9 Unrealized Valuation Increase/ (Decrease)	10 Current Year's (Depreciation) or (Amortization)/ Accretion	11 Current Year's Other-Than- Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B/A C.V. (9+10-11+12)	14 Total Foreign Exchange Change in B/A C.V.					
SB1919-66-7	WARANOW SENIOR CREDIT IV, LLC 7.00%			DIRECT	03/16/2021	01/12/2023	182,208,311							182,208,311				6,797,077
SB2056-86-5	WARANOW SENIOR CREDIT IV, LLC 8.09%			DIRECT	08/08/2023	09/12/2023	2,000,000							2,000,000				15,281
SB1903-56-2	MASON PORTFOLIO TRUST, LLC 6.750% 04			DIRECT	03/20/2019	04/28/2023	4,000,000							4,000,000				233,025
SB1932-53-8	MONTEREY PORTFOLIO TRUST, LLC 6.750%			DIRECT	01/13/2022	08/08/2023	18,000,000							18,000,000				934,875
SB1943-08-9	MNO HOLDINGS, LLC TRANCHE 2 CL 8.250%			DIRECT	09/13/2022	04/28/2023	17,000,000							17,000,000				1,505,396
SB1807-67-0	ORIGINAL NARRATIVE LIBRARY, LL REVOLVER			Redempt ion	01/21/2020	01/11/2023	149,981,205		18,795			18,795		150,000,000				648,993
SB1707-27-0	ORIGINAL NARRATIVE LIBRARY, LL TERM LOAN			Redempt ion	11/27/2020	07/29/2022	61,555,180		81,885			81,885		61,637,066				(144,431)
SB1908-66-2	PALMER PORTFOLIO TRUST, LLC TRANCHE 1 CL			DIRECT	09/30/2020	01/12/2023	18,000,000							18,000,000				827,813
SB1952-80-9	PARKVILLE PORTFOLIO TRUST, LLC TRANCHE 1			DIRECT	04/19/2023	07/27/2023	7,000,000							7,000,000				148,824
SB1909-18-9	PD HOLDINGS, LLC TRANCHE 1 CL 6.750%			DIRECT	12/20/2019	01/31/2023	88,000,000							88,000,000				3,161,813
SB1810-40-0	POTWIN PLACE, LLC 6.750% 06/30/23			DIRECT	11/27/2019	02/06/2023	19,000,000							19,000,000				128,260
SB1810-40-0	POTWIN PLACE, LLC 6.750% 06/30/23			No Broker	11/27/2019	06/30/2023	151,000,000							151,000,000				5,096,260
SB1905-04-7	PRIMARY ISSUE ANCHOR SEPARATE 6.00%			DIRECT	04/20/2020	08/08/2023	47,000,000							47,000,000				860,891
SB1940-72-1	PRIMARY ISSUE ANCHOR SEPARATE 7.750%			DIRECT	07/26/2022	11/03/2023	29,000,000							29,000,000				842,813
SB2057-97-0	PRIMARY ISSUE ANCHOR SEPARATE TRANCHE 3			DIRECT	09/14/2023	11/03/2023	4,000,000							4,000,000				44,590
SB1903-58-8	POTAMI ASSET HOLDINGS, LLC 6.750%			DIRECT	03/20/2019	04/28/2023	30,000,000							30,000,000				1,501,875
SB1931-80-3	QUINTON HEIGHTS, LLC 6.750% 02/15/27			DIRECT	12/09/2021	02/06/2023	86,000,000							86,000,000				2,726,250
SB1928-12-2	RAVENWOOD PORTFOLIO TRUST, LLC 6.750			DIRECT	10/22/2021	12/29/2023	9,000,000							9,000,000				857,250
SB1932-72-8	RIDGE MEDIA HOLDINGS, LLC 6.750% 11/			DIRECT	11/19/2021	07/27/2023	49,000,000							49,000,000				4,016,025
SB1921-47-3	RUBY PORTFOLIO TRUST, LLC 6.750%			DIRECT	04/23/2021	05/12/2023	73,000,000							73,000,000				6,638,438
SB1922-47-1	RUBY PORTFOLIO TRUST, LLC TRANCHE 2 05/			No Broker	05/13/2021	05/13/2023	85,975,189						9,402,850	95,468,039				3,197,903
SB1943-56-8	RUBY PORTFOLIO TRUST, LLC TRANCHE 3 USD			DIRECT	09/20/2022	12/21/2023	8,000,000							8,000,000				826,833
SB2058-17-6	RUBY PORTFOLIO TRUST, LLC TRANCHE 4 USD			DIRECT	09/18/2023	12/21/2023	2,000,000							2,000,000				42,212
SB2060-26-3	RUBY PORTFOLIO TRUST, LLC TRANCHE 5 USD			DIRECT	11/08/2023	12/21/2023	6,000,000							6,000,000				63,927
SB2061-47-7	RUBY PORTFOLIO TRUST, LLC TRANCHE 1 USD			DIRECT	12/18/2023	12/21/2023	65,000,000							65,000,000				58,190
SB1939-09-7	SKYLARK PORTFOLIO TRUST, LLC TRANCHE 1 C			DIRECT	05/24/2022	01/25/2023	60,000,000							60,000,000				2,097,000
SB1949-70-6	SKYLARK PORTFOLIO TRUST, LLC TRANCHE 2 C			DIRECT	01/30/2023	04/28/2023	12,000,000							12,000,000				229,973
SB1608-67-0	STEAMBOAT PORTFOLIO TRUST, LLC TRANCHE 1			DIRECT	11/16/2018	01/12/2023	38,000,000							38,000,000				1,353,563
SB1940-83-8	STONEBRIAR HOLDINGS LLC TRANCHE 2 CL 7			No Broker	07/27/2022	12/01/2023	311,000,000							311,000,000				24,102,500
SB1945-50-6	THREE L FINANCE HOLDINGS, LLC CL TRANCHE			No Broker	11/02/2022	12/01/2023	32,000,000							32,000,000				2,860,267
SB1946-41-3	THREE L FINANCE HOLDINGS, LLC CL TRANCHE			No Broker	12/01/2022	12/01/2023	2,000,000							2,000,000				161,467
SB1927-99-1	BLACKBROOK CAPITAL (EUROPE) S. COLLATERAL			Redempt ion	10/21/2021	06/28/2023	699,189						56,066	701,885			(53,370)	24,933
SB1927-99-1	BLACKBROOK CAPITAL (EUROPE) S. COLLATERAL			No Broker	10/21/2021	07/21/2023	14,487,328		100,680			100,680	17,217,909	3,215,283,046			(171,470)	644,230
30989999	Non-collateral Loans - Unaffiliated						3,198,135,927											157,135,789

Non-collateral Loans - Unaffiliated

Non-collateral Loans - Affiliated

Capital Notes - Unaffiliated

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20
CUSIP Identification	Name or Description	3	4	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 Accretion	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
Capital Notes - Affiliated																			
Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated																			
Guaranteed Federal Low Income Housing Tax Credit - Affiliated																			
Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated																			
Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated																			
Guaranteed State Low Income Housing Tax Credit - Unaffiliated																			
Guaranteed State Low Income Housing Tax Credit - Affiliated																			
Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated																			
Non-Guaranteed State Low Income Housing Tax Credit - Affiliated																			
All Other Low Income Housing Tax Credit - Unaffiliated																			
All Other Low Income Housing Tax Credit - Affiliated																			
Working Capital Finance Investment - Unaffiliated																			
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Fixed Income Instruments - Unaffiliated																			
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Fixed Income Instruments - Affiliated																			
SP1915-77-2	0.000			Capital Distribution	12/20/2023	12/27/2023	821,055							821,055	821,055				
33830V-AI-2	0			Call	12/29/2022	03/31/2023	1,154	(1,154)				(1,154)			338,908	338,908	338,908		
33830L-AI-4	0			Redemption	02/25/2019	02/27/2023	99,185	(41,126)				(41,126)		58,059	58,059				66,263
87251F-AE-6	TOWN DIRECT LENDING STRUCTURED SUBORDINATE			Capital Distribution	12/28/2022	08/07/2023	454,067							454,067	454,067				
4799999	Residual Tranches or Interests with Underlying Assets Having Characteristics of: Fixed Income Instruments - Unaffiliated			Capital Distribution	12/28/2022	08/07/2023	1,375,461	(42,280)				(42,280)		1,333,181	1,672,089		338,908	338,908	66,263
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Common Stock - Unaffiliated																			
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Common Stock - Affiliated																			
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Preferred Stock - Unaffiliated																			
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Preferred Stock - Affiliated																			
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Real Estate - Unaffiliated																			
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Real Estate - Affiliated																			
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Mortgage Loans - Unaffiliated																			
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Mortgage Loans - Affiliated																			
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Other - Unaffiliated																			
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Other - Affiliated																			
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Other - Unaffiliated																			
Residual Tranches or Interests with Underlying Assets Having Characteristics of: Other - Affiliated																			
Any Other Class of Assets - Unaffiliated																			
I-SHILL LLC I-SHILL SENIOR PARTICIPATION																			
45032W-AE-3	A			Redemption	06/20/2014	03/30/2023	480,781							480,781	480,781				7,076
92870V-AE-0	VOLTAGE FINANCE CLASS C 1.000%			Paydown	12/31/2013	01/15/2023	2,472,680							2,472,680	2,472,680				16,918
92870V-AE-0	VOLTAGE FINANCE CLASS C 1.000%			Maturity	12/31/2013	10/15/2023	312,523							312,523	312,523				23,364
92870V-AH-8	VOLTAGE FINANCE CLASS D 0.000%			Paydown	06/01/2016	04/17/2023	27,852							27,852	27,852				
5899999	Any Other Class of Assets - Unaffiliated			Paydown	06/01/2016	04/17/2023	3,293,836							3,293,836	3,293,836				47,358
Any Other Class of Assets - Affiliated																			
6099999 - Subtotals - Unaffiliated																			
6199999 - Subtotals - Affiliated																			
6299999 - Totals																			

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year											Change in Book / Adjusted Carrying Value					Interest				Dates	
1	2	Codes			6	7	Fair Value		10	11	12	13	14	15	16	17	18	19	20	21	22
		3	4	5			8	9			Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B/A/C.V.							
CUSIP Identification	Description	Code	n	g	Designation , NAIC Designation Modifier and SVO Administrat- ive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value					Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Contractual Maturity Date
0619999999	- Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations					293,021	XXX	270,108	300,000	294,407		278			XXX	XXX	XXX	4,775	11,460	XXX	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Residential Mortgage-Backed Securities																					
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Commercial Mortgage-Backed Securities																					
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Other Loan-Backed and Structured Securities																					
0709999999	- Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Subtotals - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)					293,021	XXX	270,108	300,000	294,407		278			XXX	XXX	XXX	4,775	11,460	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Their Political Subdivisions																					
31346Y-RB-0.	FREDDIE MAC FLHMC 5 1/2 05/10/28 0000.			2	1 B FE	49,987,500	99.5550	49,777,424	50,000,000	49,989,927		1,427			5.500	5.506	MM	389,583	1,375,000	04/27/2023.	05/10/2028.
31346V-RG-9.	FREDDIE MAC FLHMC 5.57 05/03/28.			2	1 B FE	50,000,000	99.5790	49,789,707	50,000,000	50,000,000					5.570	5.570	MM	448,894	1,392,500	04/28/2023.	05/03/2028.
346845-AF-7.	FORT MOORE FAMILY LLC FT GORDON HOUSING FT GORDON			1	2 A FE	94,000	90.5460	90,546	100,000	94,680		108			5.810	6.256	JJ	2,679	5,810	06/01/2016.	01/15/2051.
347382-AC-7.	HOUSING	0.		1	3 B FE	881,040	89.9310	791,397	880,000	881,879		(111)			6.324	6.298	MM	7,111	55,651	07/24/2019.	05/15/2051.
409322-AE-4.	HAMPION ROADS PPV LLC NEW JERSEY ST TURNPIKE AUTH			1	4 A FE	1,350,000	93.7940	1,406,914	1,500,000	1,366,300		1,969			8.421	9.469	JD	5,614	126,315	04/09/2013.	06/15/2053.
646140-CK-7.	TU			1	1 E FE	250,000	90.2210	228,553	250,000	250,000		(3,691)			3.729	3.729	JJ	4,661	9,323	02/01/2017.	01/01/2036.
664175-AA-4.	BBC MILITARY HSG NAVY NE OXNARD CA FING AUTH WTR			1	2 A PL	5,685,753	99.7200	5,414,801	5,430,000	5,660,239		(2,171)			6.298	5.974	AO	72,196	341,981	05/05/2015.	10/15/2049.
691879-EX-4.	REVENUE SAN FRANCISCO CITY & CNTY CA			1	1 F FE	208,730	111.4920	178,388	180,000	196,531					6.800	4.394	JD	907	10,880	09/14/2017.	06/01/2036.
797706-HB-5.	R			2	1 D FE	986,960	83.5030	835,031	1,000,000	989,255		422			3.750	3.835	FA	15,625	37,500	11/10/2017.	08/01/2041.
90983V-AA-1.	UNITED COMMUNITIES LLC.			1	2 B FE	585,501	85.5000	473,753	554,097	583,184		(771)			5.611	5.119	MS	9,154	31,090	05/25/2016.	09/15/2051.
50207H-AA-0.	LHM FEE CLO.				2 B PL	8,945,735	100.4080	8,982,243	8,945,735	8,945,735					5.900	5.900	JD	14,661	527,798	03/13/2015.	06/21/2048.
0819999999	- Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations					118,978,219	XXX	117,965,757	118,819,832	118,956,730		(2,818)			XXX	XXX	XXX	970,885	3,913,848	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Residential Mortgage-Backed Securities																					
3132DW-HH-9.	FREDDIE MAC FR SD8332			4	1 A	47,970,181	101.6140	48,751,940	47,977,677	47,969,415		(766)			6.000	6.007	MM	239,888	1,199,442	07/07/2023.	06/01/2053.
3132DW-HT-3.	FREDDIE MAC FR SD8342			4	1 A	47,853,210	100.4890	48,160,690	47,926,223	47,851,936		(1,274)			5.500	5.530	MM	219,662	1,317,971	05/24/2023.	07/01/2053.
3132DW-HU-0.	FREDDIE MAC FR SD8343.			4	1 A	76,003,263	101.6140	77,294,587	76,067,018	76,000,533		(2,731)			6.000	6.046	MM	380,335	1,486,754	09/20/2023.	07/01/2053.
3132HT-LI-8.	FREDDIE MAC STRIP.	0.		4	1 A	164,726	106.0400	150,612	142,034	162,791		(944)			5.000	4.246	MM	710	8,522	01/01/2022.	01/15/2043.
3133BV-FV-4.	FREDDIE MAC FR OF8036.			4	1 A	5,548,096	100.7030	5,624,883	5,585,624	5,548,207		111			5.500	5.613	MM	25,601	153,605	05/25/2023.	02/01/2053.
3133CZ-TN-8.	FREDDIE MAC FR 023257			4	1 A	2,718,596	100.6690	2,755,306	2,736,985	2,718,649		54			5.500	5.613	MM	12,545	75,267	05/25/2023.	05/01/2053.
3133CH-D6-9.	FREDDIE MAC FR OH4625	0.		4	1 A	489,948	102.4800	508,052	493,806	489,948					6.500	6.623	MM	2,675	2,675	10/17/2023.	11/01/2053.
3136A1-C8-6.	FANNIE MAE 2011-101 NB.			4	1 A	1,141,797	95.8640	1,113,071	1,161,092	1,150,913		449			4.000	4.115	MM	3,870	46,444	12/30/2013.	10/25/2041.
3136AB-YU-1.	FANNIE MAE 2013-1 JZ.			4	1 A	3,730,046	84.1200	3,176,021	3,775,583	3,717,409		414			3.000	3.115	MM	9,439	111,448	12/01/2023.	02/25/2043.
3136AL-HA-2.	FANNIE MAE 2014-61 SX.			4	1 A	1,043,504	61.0370	616,879	1,010,658	1,022,239		(690)			(0.117)	(0.117)	MM			03/07/2016.	05/25/2043.
31371F-EZ-1.	FANNIE MAE			4	1 A	565	102.9170	526	511	540		(14)			6.500	0.571	MM	3	33	01/01/2022.	01/01/2026.
31372H-FW-2.	FANNIE MAE FN 272981.			4	1 A	2,091	102.4800	1,938	1,891	1,918		(91)			6.500	(3.223)	MM	10	123	01/01/2022.	04/01/2024.
3137B3-GS-1.	FREDDIE MAC 4229.			4	1 A	10,224	89.0250	7,013	10,160	10,192		(2)			5.500	(0.030)	MM		1	02/15/2023.	07/15/2043.
3138EO-60-0.	FANNIE MAE AL8078.			4	1 A	3,741,426	97.6140	3,459,190	3,543,751	3,661,365		(13,621)			3.500	2.212	MM	10,336	124,031	03/14/2016.	10/01/2030.
3138EO-TZ-5.	FANNIE MAE AL7767			4	1 A	3,767,449	98.0090	3,395,362	3,464,321	3,717,719		(6,709)			4.500	3.277	MM	12,991	155,895	01/21/2016.	06/01/2044.
3138WF-2T-2.	FANNIE MAE AS6185			4	1 A	6,987,635	94.2360	6,373,740	6,763,591	6,961,313		(5,228)			3.500	3.048	MM	19,727	236,726	11/10/2015.	11/01/2045.
3138WF-CG-9.	FANNIE MAE AS5470.			4	1 A	11,018,346	97.2900	9,876,663	10,151,816	10,928,205		(20,301)			4.000	2.855	MM	33,639	406,072	08/26/2015.	07/01/2045.
3138WF-K3-6.	FANNIE MAE AS5609.			4	1 A	4,624,808	94.2440	4,152,283	4,405,890	4,601,330		(5,162)			3.500	2.826	MM	12,851	154,206	10/08/2015.	09/01/2045.
3138WF-TE-6.	FANNIE MAE AS5948.			4	1 A	9,072,048	94.2120	4,554,104	4,833,865	5,047,236		(5,623)			3.500	2.830	MM	14,099	169,185	10/09/2015.	10/01/2045.
3138YR-VL-8.	FANNIE MAE AZ0850.			4	1 A	5,272,418	94.5310	8,371,582	8,855,913	9,230,811		(9,987)			3.500	2.845	MM	25,330	309,957	09/10/2015.	07/01/2045.
3138YH-KA-4.	FANNIE MAE AZ4788.			4	1 A	3,458,054	96.5610	3,129,373	3,240,818	3,446,221		(5,247)			4.000	3.033	MM	10,803	129,633	01/21/2016.	10/01/2045.
31393D-DR-9.	FANNIE MAE 2003-58 PG.			4	1 A	342,859	99.6890	350,710	351,876	349,141		149			5.000	5.155	MM	1,466	17,594	07/11/2003.	07/25/2033.
31393M-W7-0.	FANNIE MAC 2641 WB.			4	1 A	2,045,476	99.7710	2,175,452	2,180,446	2,148,971		2,829			5.000	5.366	MM	9,085	109,022	11/19/2003.	07/15/2033.
31395J-FN-1.	FREDDIE MAC 2882 GW.			4	1 A	703,780	100.3470	723,399	720,901	716,412		285			5.000	5.148	MM	3,004	36,045	05/27/2005.	11/15/2034.
31397P-DG-2.	FREDDIE MAC 3384 ZA.			4	1 A	19,492	98.7550	19,494	19,740	19,655		3			5.500	5.598	MM	1,086		06/15/2009.	11/15/2037.

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year																					
1	2	Codes			6 NAIC Designation Designation Modifier and SVO Administrative Symbol	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest			Dates			
		3	4	5			8 Rate Used to Obtain Fair Value	9 Fair Value			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F	O	R	E	I			Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Impairment Recognized	Total Foreign Exchange Change In B/A/C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
16325H-AA-8.	CHELSEA 23RD REALTY LLC CONSTRUCTION LOA									106,221,317		890,399			8.922	10.749	MON	568,312	4,356,773	12/11/2023	07/11/2025.
90282*-AA-8.	UES COMMERCIAL LLC DELAYED DRAW CONSTRUCT.									119,617,260		896,754			7.745	9.346	MON	679,865	5,208,010	12/12/2023	08/06/2025.
61774A-A*-4.	MORGAN STANLEY DIRECT LENDING COLL-CATH ASSOCIATES LLC									35,000,000					7.550	7.557	FA	1,012,958	2,429,632	08/24/2022	09/13/2025.
19418G-AA-2.	DELAYED DRAW CO. 43-47 BROADWAY REALTY, LLC									48,664,329		196,560			8.357	9.138	MON	238,008	1,441,245	12/13/2023	09/19/2025.
35116G-AA-3.	CONSTRUCTION HPS CORPORATE LENDING FUND									10,516,347		78,312			8.207	9.726	MON	45,956	358,603	12/20/2023	10/22/2025.
40440V-A*-6.	APOLLO DEBT SOLUTIONS BDC									15,000,000					8.370	8.370	WN	163,913	1,255,500	10/28/2022	11/14/2025.
03770D-A*-4.	APOLLO DEBT SOLUTIONS BDC									10,000,000					8.210	8.208	JJ	369,450	474,356	11/15/2022	12/21/2025.
56035L-A*-5.	MAIN STREET CAPITAL CORP.									100,000,000					7.840	7.840	JD	174,222	7,840,000	12/23/2022	12/23/2025.
67118F-AC-8.	OHA TACTICAL INVESTMENT FUND.									100,000,000					9.742	9.069	FINAN	1,574,718	7,027,254	01/20/2023	02/03/2026.
40440V-A#-2.	SERIES A SENI. HPS CORPORATE LENDING FUND									65,000,000					8.120	8.120	MS	1,554,078	2,639,000	02/16/2023	03/15/2026.
68293H-AA-7.	CONSTRUCTION 1020 SPRING (GA) OWNER LLC									45,980,443					9.443	8.837	MON	349,370	2,008,174	12/21/2023	05/01/2026.
45000H-AA-9.	CONSTRUCTION L 10HQ-RADD HOLDINGS I, LLC									61,681,474					13.857	13.377	MON	522,282	5,168,014	12/21/2023	08/26/2026.
03770D-B@-1.	APOLLO DEBT SOLUTIONS BDC									20,000,000					8.540	8.554	JJ	441,233	1,255,500	08/10/2023	09/28/2026.
48278*-AA-2.	KRE HYOD OWNER, LLC A NOTE									155,057,361					9.708	6.332	MON	1,296,202	14,506,285	09/30/2021	09/30/2026.
48278*-AB-0.	KRE HYOD OWNER, LLC B NOTE									19,325,946					15.958	12.829	MON	265,566	2,805,065	09/30/2021	09/30/2026.
55374X-A*-0.	MSC INCOME FUND, INC.									25,000,000					4.040	4.040	AO	171,139	1,010,000	10/08/2021	10/30/2026.
36209H-AA-7.	GEOR AT UNION STADIUM VILLAGE CONSTRUCT.									661,790					10.093	9.500	MON	5,752	610,453	12/01/2023	01/01/2027.
38305H-AC-2.	GORILLA INVESTOR, LLC TERM LOAN.									87,783,894					11.379		MUSD	527,201	9,895,651	03/13/2020	03/13/2027.
63166H-AA-1.	CW WOOD WHARF E3/4 (JERSEY) LI DELAYED D.									103,139,921				788,257	10.136	10.149	MON	28,643	5,538,022	12/29/2023	07/26/2028.
03770D-B#-9.	APOLLO DEBT SOLUTIONS BDC CLIFFWATER CORPORATE LENDING									52,000,000					8.620	8.629	JJ	1,157,953		08/10/2023	09/28/2028.
18685G-AT-9.	CARLYLE CREDIT OPPORTUNITIES F Corp Debt.									25,000,000					7.060	7.060	JJ	58,833		11/17/2023	01/20/2029.
62000*-AA-7.	EVERORE INC.									74,212,168					5.000	4.950	AUG	1,357,551	5,052,089	12/27/2023	11/24/2032.
29977A-C*-4.	PRICEMATERHOUSECOOPERS LLP									1,000,000					4.540	4.538	AO	7,693	45,400	07/17/2019	08/15/2033.
74151H-AQ-1.	CARLYLE CREDIT OPPORTUNITIES F CLASS A N.									1,000,000					3.730	3.730	MS	10,983	37,800	06/09/2020	09/14/2035.
14307G-AA-7.	CARLYLE CREDIT OPPORTUNITIES F CLASS B N.									15,328,993					1.000	0.998	AUG	56,105	50,464	12/04/2023	11/30/2035.
14307G-AB-5.	AP SUNRISE LLC SENIOR NOTE.									5,955,983					1.000	0.997	AUG	22,500	56,740	09/16/2022	11/30/2035.
00238*-AA-2.	AP SUNRISE LLC SUBORDINATED NOTE.									53,519,178				1,382,831	6.000	5.870	JUN	1,877,558	20,828	05/24/2023	05/31/2048.
00238*-AB-0.	AP HERMES HOLDINGS I LLC SENIOR SECURED.									1,110,173				28,542	12.000	11.589	JUN	77,507		05/24/2023	05/31/2048.
00238H-AA-8.	AFIAC INC AFL 4 3/4 01/15/49.									27,616,250				602,500	6.250	6.154	JUL	747,940		08/28/2023	07/25/2048.
001055-AY-8.	AT&T INC.									5,000			4		4.750	5.432	JJ	110	119	07/11/2023	01/15/2049.
00206R-WF-6.	ABBOTT LABORATORIES									774,187			8,301		2.550	3.994	JD	1,864	22,364	12/01/2020	12/01/2033.
00282A-BG-4.	ACCIDENT FUND INS CO AM									845,945			222		4.750	4.800	WN	3,477	40,375	11/17/2016	11/30/2036.
00452A-AA-8.	ACCIDENT FUND IN.									1,230,322			626		8.500	8.764	FA	44,271		09/06/2023	08/01/2032.
007903-BG-1.	ADVANCED MICRO DEVICES.									4,465			4		4.393	5.111	JD	18	110	07/11/2023	06/01/2052.
0220G5-BR-3.	ALTRIA GROUP INC MO 6 7/8									14,960,400			471		6.875	6.912	WN	171,875		10/30/2023	11/01/2033.
023135-AP-1.	AMAZON.COM INC.									745,534			(3,451)		4.800	4.000	JD	2,427	33,600	04/24/2018	12/05/2034.
025816-DA-4.	AMERICAN EXPRESS CO APX 4.42												12		4.420	5.262	FA	91	111	07/11/2023	08/03/2033.
026874-AZ-0.	AMERICAN INTL GROUP									632,438			(4,205)		6.250	4.844	WN	5,833	35,000	04/24/2018	05/01/2036.

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year																				
1 CUSIP Identification	2 Description	3 Codes			6 NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	8 Fair Value		10 Par Value	11 Book/ Adjusted Carrying Value	12 Change in Book / Adjusted Carrying Value				13 Interest			20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
		4 F o r e i g n	5 Bond CHAR	3 Code			Rate Used to Obtain Fair Value	9 Fair Value			14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change In B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued				
026874-DL-8.	AMERICAN INTL GROUP AIG 4 3/4				2 B FE	4,391	94.5850	4,729	5,000	4,397		6		4,750	5.672	A0	59	07/11/2023	04/01/2048	
02744*-AA-5.	AMERICAN MEDIA PRODUCTIONS LLC TRANCHE 4				2 B PL	204,076,000	90.5120	181,024,887	200,000,000	203,159,601		(242,735)		4,500	4.330	JAJO	2,150,000	12/20/2019	04/15/2034	
02744*-AB-3.	AMERICAN MEDIA PRODUCTIONS LLC TRANCHE 5				2 C PL	206,812,000	84.4870	168,973,964	200,000,000	205,651,767		(307,501)		4,650	4.392	JAJO	2,221,667	12/20/2019	04/15/2037	
02772A-AA-7.	AMERICAN NATIONAL GROUP	0	2		2 B FE	6,800,000	96.1060	6,535,202	6,800,000	6,800,000				6,144	6.144	JD	20,890	06/06/2022	06/13/2032	
03027M-AK-8.	AMERICAN TOWER TRUST I 2018-1				1 A FE	10,000,000	94.5370	9,453,715	10,000,000	10,000,000				3,652	3.680	MON	16,231	03/27/2018	03/23/2028	
03073E-AT-2.	CENCORA INC ABC 2 7 03/15/31				2 A FE	4,211	87.8470	4,392	5,000	4,251		40		2,700	5.221	MS	40	07/11/2023	03/15/2031	
03076C-AW-8.	AMERIPRISE FINANCIAL INC.		2		1 G FE	3,445,556	103.2650	3,796,024	3,676,000	3,450,390		4,834		5,150	6.014	MS	24,190	10/03/2023	05/15/2033	
031162-DT-4.	ANGEN INC.		2		2 A FE	4,634	105.6800	5,284	5,000	4,635		1		5,650	6.194	MS	93	10/10/2023	03/02/2053	
032095-AL-5.	AMPHENOL CORP APH 2 2		2		2 A FE	3,907	84.2980	4,215	5,000	3,932		25		2,200	5.661	MS	32	10/10/2023	09/15/2031	
03522A-AH-3.	ANHEUSER-BUSCH CO/INBEV	0			2 C FE	675,252	100.0610	700,426	700,000	680,253		1,165		4,700	5.014	FA	13,708	05/10/2019	02/01/2036	
03523T-BF-4.	ANHEUSER-BUSCH INBEV WOR	0			1 G FE	611,940	133.8420	562,138	420,000	576,212		(7,003)		8,200	4.718	JJ	15,881	04/24/2018	01/15/2039	
03523T-BQ-0.	ANHEUSER-BUSCH INBEV WOR	0			1 G FE	755,866	85.0770	714,648	840,000	766,489		2,447		3,750	4.428	JJ	14,525	04/24/2018	07/15/2042	
035242-AB-2.	ANHEUSER-BUSCH INBEV FIN	0			1 G FE	772,086	88.0510	739,631	840,000	781,818		1,889		4,000	4.548	JJ	15,307	04/24/2018	01/17/2043	
037389-BE-2.	AON CORP		2		2 A FE	4,298	88.8280	4,441	5,000	4,338		41		2,800	5.273	WN	18	07/11/2023	05/15/2030	
03761U-AG-1.	MIDCAP FINANCIAL INVEST	0			2 C FE	47,288,474	97.0890	46,289,897	47,678,000	47,622,141		45,025		5,250	5.355	MS	820,459	06/01/2017	03/03/2025	
03765H-AB-7.	APOLLO GLOBAL MANAGEMENT APO	0			1 F FE	305,617	98.0010	294,003	300,000	301,458		(627)		4,400	4.164	WN	1,247	06/08/2016	05/27/2026	
03769M-AA-4.	APOLLO GLOBAL MANAGEMENT APO				1 F FE	24,817,750	107.8570	26,964,264	25,000,000	24,819,512		1,762		6,375	6.475	WN	212,500	11/08/2023	11/15/2033	
037833-AS-9.	APPLE INC.	0			1 B FE	999,160	99.3360	993,359	1,000,000	999,966		96		3,450	3.460	WN	5,271	04/29/2014	05/06/2024	
03835V-AJ-5.	APTIV PLC				2 B FE	3,066	65.4380	3,272	5,000	3,078		13		3,100	5.935	JD	13	07/11/2023	12/01/2051	
03990B-AA-9.	ARES MANAGEMENT CORP ARES 6		2		2 A FE	24,950,500	104.9470	26,236,695	25,000,000	24,951,722		1,222		6,375	6.422	WN	225,781	11/07/2023	11/10/2028	
04010L-AX-1.	ARES CAPITAL CORP	0			2 C FE	15,845,810	99.0320	15,845,049	16,000,000	15,961,852		82,145		4,200	4.746	JD	39,200	06/29/2022	06/10/2024	
04010L-AZ-6.	ARES CAPITAL CORP	0			2 C FE	11,534,610	96.0960	11,597,882	12,069,000	11,688,977		120,444		3,875	5.519	JJ	215,650	10/31/2023	01/15/2026	
04010L-BA-0.	ARES CAPITAL CORP		2		2 C FE	6,119,890	91.1890	6,383,226	7,000,000	6,189,522		69,632		2,150	7.225	JJ	69,397	10/03/2023	07/15/2026	
04010L-BB-8.	ARES CAPITAL CORP		2		2 C FE	13,020,795	88.6790	13,745,300	15,500,000	13,590,630		362,227		2,875	6.069	JD	19,806	06/16/2022	06/15/2028	
04010L-BE-2.	ARES CAPITAL CORP ARCC 7				2 C FE	24,951,200	102.9130	25,728,273	25,000,000	24,958,710		7,510		7,000	7.061	JJ	719,444	11/14/2023	01/15/2027	
04015C-AA-6.	ARES FINANCE CO LLC	0			2 A FE	18,907,948	97.8580	19,180,145	19,600,000	19,217,813		274,205		4,000	6.653	A0	180,756	06/06/2023	10/08/2024	
04018V-AA-1.	ARES FINANCE CO		2		2 C FE	5,280,088	84.7460	5,868,649	6,925,000	5,291,571		11,484		4,125	5.862	JD	793	10/03/2023	06/30/2051	
04316J-AD-1.	ARTHUR J GALLAGHER & CO	0			2 B FE	4,949,120	101.8320	5,058,010	4,967,000	4,950,134		1,013		5,500	5.548	MS	90,303	07/05/2023	03/02/2033	
04316J-AF-6.	1/2 02/15/		2		2 B FE	6,986,350	109.4620	7,662,315	7,000,000	6,986,350				6,500	6.528	FA	74,569	10/30/2023	02/15/2034	
04685A-2R-1.	ATHENE GLOBAL FUNDING	0			1 E FE	6,607,503	82.5040	6,232,381	7,554,000	6,654,348		44,463		2,550	4.475	WN	22,473	10/20/2023	11/19/2030	
04685A-2V-2.	ATHENE GLOBAL FUNDING	0			1 E FE	5,890,413	88.7340	6,258,409	7,053,000	6,028,599		129,350		2,500	6.483	MS	47,510	05/25/2023	03/24/2028	
04685A-3C-3.	ATHENE GLOBAL FUNDING				1 E FE	2,830,792	86.4030	2,993,872	3,465,000	2,901,695		70,903		1,965	6.062	FA	25,219	05/25/2023	08/19/2028	
04685A-3H-2.	ATHENE GLOBAL FUNDING				1 E FE	3,721,987	99.1480	3,792,419	3,825,000	3,762,411		40,424		6,121	7.288	JAJO	54,618	04/20/2023	01/07/2025	
049560-AM-7.	ATMOS ENERGY CORP				1 E FE	4,165	88.8140	4,441	5,000	4,175		10		4,125	5.462	A0	44	07/11/2023	10/15/2044	
053332-AZ-5.	AUTOZONE INC.				2 B FE	4,606	96.1940	4,810	5,000	4,629		23		4,000	5.408	A0	42	07/11/2023	04/15/2030	
053332-BH-4.	AUTOZONE INC.		2		2 B FE	4,986,850	111.2540	5,562,718	5,000,000	4,987,043		193		6,550	6.586	WN	60,042	10/19/2023	11/01/2033	
054989-AA-6.	BAT CAPITAL CORP BATSLN 6.343				2 B FE	3,000,000	105.1250	3,153,744	3,000,000	3,000,000				6,343	6.343	FA	78,759	07/31/2023	08/02/2030	
054989-AB-4.	BAT CAPITAL CORP BATSLN 6.421				2 B FE	10,877,840	104.9560	11,545,165	11,000,000	10,879,675		1,835		6,421	6.574	FA	292,334	10/19/2023	08/02/2033	
06051G-GC-7.	BANK OF AMERICA CORP	0	2		2 A FE	399,332	97.2650	389,061	400,000	399,729		63		4,183	4.202	WN	1,673	12/05/2016	11/25/2027	
06051G-HV-4.	BANK OF AMERICA CORP	0	2		2 A FE	457,235	90.7720	453,862	500,000	464,672		4,546		5,194	4.448	JJ	7,009	05/04/2022	07/23/2030	
06051G-KY-4.	BANK OF AMERICA CORP		2		1 G FE	2,000,000	99.0570	1,981,131	2,000,000	2,000,000				5,015	5.015	JJ	44,299	07/19/2022	07/22/2033	
06051G-LG-2.	BANK OF AMERICA CORP		2		1 E FE	7,895,750	100.7000	8,056,025	8,000,000	7,899,840		4,090		5,202	5.474	A0	76,296	09/29/2023	04/25/2029	
06051G-LH-0.	BANK OF AMERICA CORP		2		1 E FE	8,806,560	100.5280	9,047,521	9,000,000	8,809,968		3,408		5,288	5.555	A0	87,252	09/29/2023	04/25/2034	
06406R-BL-0.	BANK OF NY MELLON CORP BK		2		1 F FE	4,984	103.7440	5,187	5,000	4,984		1		5,802	5.878	A0	53	10/10/2023	10/25/2028	
06747P-YH-9.	BARCLAYS BANK PLC	0	B	2	1 E FE	1,608,861	77.8250	1,556,501	2,000,000	1,654,617		31,871		2,700	5.267	JD	4,500	07/19/2022	06/01/2032	

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year																			
1 CUSIP Identification	2 Description	3 Codes			6 NAIC Designation Designation Modifier and SVO Administrative Symbol	7 Actual Cost	8 Fair Value		10 Par Value	11 Book/ Adjusted Carrying Value	12 Change in Book / Adjusted Carrying Value				13 Interest		14 Dates		
		3 Code	4 F o r e i g n	5 Bond CHAR			Rate Used to Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change In B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year
06887#-AH-4.	BARRY-WEHMILLER COMPANIES INC				500,000	2 C PL			75.5100	377,551									
075887-BX-6.	BECTON DICKINSON & CO BDX				4,489	2 B FE	93.7240	4,686	4,494	5									
084664-DB-4.	BERKSHIRE HATHAWAY FIN BRK				4,033	1 C FE	84.0550	4,203	4,040	7									
08652B-AB-5.	BEST BUY CO INC BBY 1.95				3,985	2 A FE	83.1890	4,159	4,040	55									
092113-AV-1.	BLACK HILLS CORP	0.		2	1,460,268	2 A FE	103.6760	1,518,856	1,460,973	705									
09247X-AT-8.	BLACKROCK INC				4,854	1 D FE	101.0530	5,053	4,859	6									
09261B-AJ-9.	BLACKSTONE HOLDINGS FINA BX	0.		2	99,795	1 E FE	103.8280	103,828	99,837	37									
09261B-AK-6.	BLACKSTONE HOLDINGS FINA				44,267,754	1 E FE	106.9780	46,192,242	44,210,167	(57,587)									
09261H-AK-3.	BLACKSTONE PRIVATE CRE			2	23,237,510	2 C FE	91.7920	24,783,952	23,669,286	431,776									
09261H-BA-4.	BLACKSTONE PRIVATE CRE	0.			1,986,887	2 C FE	101.7890	2,035,770	1,990,333	3,446									
09522*-AA-8.	BLUE AND GOLD TENANT LLC				1,500,000	1 G PL	78.6790	1,180,179	1,500,000										
095811-AA-4.	BLUE OIL FINANCE LLC	0.		2	24,878,220	2 B FE	82.5620	25,739,585	25,567,239	533,616									
095811-AG-1.	BLUE OIL FINANCE LLC			2	7,239,516	2 B FE	87.3990	7,651,783	7,386,540	121,426									
09951L-AC-7.	BOOZ ALLEN HAMILTON INC BOOZ			2	4,857	2 C FE	105.6400	5,282	4,860	3									
101137-AU-1.	BOSTON SCIENTIFIC CORP BSX				4,609	2 A FE	96.5090	4,825	4,612	4									
11133T-AE-3.	BROADRIDGE FINANCIAL SOL				4,079	2 B FE	85.6250	4,281	4,124	45									
11135F-AO-4.	BROADCOM INC				410,722	2 C FE	95.6560	458,194	418,483	6,803									
11135F-BL-4.	BROADCOM INC			2	12,825,304	2 C FE	87.1540	13,963,784	16,022,000	107,628									
11135F-BV-2.	BROADCOM INC	0.		2	4,234,091	2 C FE	97.0170	4,238,678	4,369,000	5,725									
11259N-AA-2.	BROOKFIELD CAPITAL FIN BVON			2	13,500,000	1 G FE	104.5030	14,107,861	13,500,000										
115236-AC-5.	BROWN & BROWN INC			2	4,017	2 C FE	82.1160	4,106	4,066	49									
120568-AZ-3.	BUNGE LTD FINANCE CORP BG 3			2	4,664	2 B FE	96.4460	4,822	4,681	17									
124857-AK-9.	PARAMOUNT GLOBAL				751,520	2 C FE	78.9500	789,504	755,199	3,679									
12503M-AC-2.	CBCE GLOBAL MARKETS INC			2	3,919	1 G FE	82.4280	4,121	3,976	57									
125136-BJ-7.	CDW LLC/CDW FINANCE CDW 3.569				4,085	2 C FE	88.5510	4,428	4,104	19									
125491-AN-0.	C1 FINANCIAL CORP			2	7,968,695	2 B FE	79.1290	8,308,570	8,166,773	161,994									
12592B-AM-6.	CNH INDUSTRIAL CAP LLC				4,442	2 A FE	91.7530	4,588	4,523	81									
126408-HV-8.	CSX CORP				4,457	2 A FE	93.2080	4,660	4,461	4									
126650-BS-8.	CVS PASS-THROUGH TRUST				268,903	2 B FE	105.2670	229,613	254,227	(3,569)									
126650-BV-1.	CVS PASS-THROUGH TRUST	0.			1,373,910	2 B	99.3770	1,406,624	1,415,447	1,046									
141491-BM-9.	CARDINAL HEALTH INC CAH 4.368				4,039	2 B FE	85.9000	4,295	4,048	9									
14448C-AS-3.	CARRIER GLOBAL CORP CARR				3,639	2 B FE	78.2920	3,915	3,650	11									
149123-BS-9.	CATERPILLAR INC	0.		1	652,882	1 F FE	105.8390	592,700	637,350	(3,000)									
150890-AM-6.	CELANESE US HOLDINGS LLC			2	4,985	2 C FE	102.5320	5,127	4,987	2									
155431-AA-7.	CENTRAL STORAGE TRUST			1	4,565,821	1 C FE	87.5600	3,846,694	4,529,866	(6,798)									
161175-AY-0.	CHARTER COMM OPT LLC/CAP CHTR				4,899														
161175-AY-0.	CHURCH & DWIGHT CO INC	2		2	4,838	2 C FE	99.0670	4,953	4,911	12									
17136H-AB-8.	CITIGROUP INC	2		2	20,000,000	2 A FE	100.5720	5,029	4,839	1									
17327C-AR-4.	CITIFINANCIAL CORP	2		2	20,000,000	2 B FE	103.6630	20,732,538	20,000,000										
186850-AP-7.	CLIFFWATER CORPORATE LENDING																		
192600-AC-1.	COINBASE GLOBAL INC			2	25,000,000	1 C PL	103.4600	25,865,051	25,000,000										
192600-AD-9.	COINBASE GLOBAL INC	2		2	4,884,000	4 A FE	84.4450	6,248,897	5,274,929	322,127									
20030N-DU-2.	COMCAST CORP CMCSA 2.937			2	5,851,432	4 A FE	77.3140	7,731,401	6,212,277	297,225									
					3,161	1 G FE	66.1150	3,306	3,170	10									

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year																					
1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest			Dates			
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Fig	Bond CHAR	Designation, NAIC	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Contractual Maturity Date
21871X-AP-4.	COREBRIDGE FINANCIAL INC. CRBG			2	2 C FE	3,000,000	99.7370	2,992,119	3,000,000	3,000,000					6.875	6.875	JD	9,167	206,250	05/23/2023	12/15/2052
21871X-AQ-2.	COREBRIDGE FINANCIAL INC. CRBG			2	2 A FE	9,964,500	104.3400	10,433,978	10,000,000	9,965,280		780			6.050	6.098	MS	178,139		09/12/2023	09/15/2033
24703T-AG-1.	DELL INT LLC / EMC CORP.				2 B FE	4,972	103.0690	5,153	5,000	4,974		2			5.300	5.407	AO	66	133	07/11/2023	10/01/2029
24715b-AW-4.	DELOITTE LLP (US)				1 F	3,000,000	84.8020	2,544,075	3,000,000	3,000,000					3.760	3.760	WN	16,293	112,800	04/23/2020	05/07/2035
24736I-ZX-9.	DELTA AIR LINES INC.				2 B FE	1,013,324	101.7580	1,017,578	1,000,000	1,010,955		(2,369)			7.000	6.130	WN	11,667	35,000	09/06/2023	05/01/2025
25278X-AV-1.	DIAMONDBACK ENERGY INC FANG 6				2 B FE	4,996	106.9700	5,349	5,000	4,996					6.250	6.258	MS	92		10/10/2023	03/15/2033
25389J-AR-7.	DIGITAL REALTY TRUST LP DLR				2 B FE	4,615	96.4570	4,823	5,000	4,635		20			3.700	5.971	FA	70		10/10/2023	08/15/2027
25468T-DZ-6.	WALT DISNEY COMPANY /THE				1 G FE	689,683	113.2600	634,256	560,000	689,397		(7,828)			6.200	3.982	JD	1,543	34,720	11/22/2019	12/15/2034
254709-AM-0.	DISCOVER FINANCIAL SVS				2 B FE	749,333	95.9920	719,942	750,000	749,763		70			4.100	4.111	FA	12,129	30,750	02/06/2017	02/09/2027
254709-AS-7.	DISCOVER FINANCIAL SVS DFS				2 B FE	4,973,100	104.9120	5,245,597	5,000,000	4,975,244		1,968			6.700	6.775	WN	29,778	335,000	11/21/2022	11/29/2032
25470D-BH-1.	DISCOVERY COMMUNICATIONS WBD				2 C FE	7,050,000	80.7090	8,070,905	10,000,000	7,091,397		37,004			4.650	7.107	WN	59,417	465,000	11/16/2022	05/15/2050
25470D-BL-2.	DISCOVERY COMMUNICATIONS				2 C FE	29,606,000	71.4470	32,151,096	45,000,000	29,761,207		144,347			4.000	6.547	MS	530,000	1,800,000	12/19/2022	09/15/2055
260543-CG-6.	DOW CHEMICAL CO /THE				2 A FE	4,169	88.5840	4,429	5,000	4,181		12			4.375	5.817	WN	28	109	07/11/2023	11/15/2042
26078J-AF-7.	DUPONT DE NEMOURS INC DD				2 A FE	4,871	104.4580	5,223	5,000	4,872		2			5.419	5.611	WN	35	135	07/11/2023	11/15/2048
27806Z-AJ-3.	EATON CORP.				1 G FE	4,693	98.8870	4,944	5,000	4,696		2			4.700	5.107	FA	84	118	07/11/2023	08/23/2052
27864Z-AW-3.	EBAY INC.				2 A FE	4,136	89.0690	4,453	5,000	4,161		25			2.700	5.984	MS	41		10/10/2023	03/11/2030
278865-BJ-8.	ECOLAB INC ECL 2 3/4 08/18/55				1 G FE	3,132	67.6130	3,381	5,000	3,143		11			2.750	5.139	FA	51	69	07/11/2023	08/18/2055
281020-AW-7.	EDISON INTERNATIONAL EIX 6.95				2 B FE	1,981,780	108.6390	2,172,789	2,000,000	1,984,208		2,146			6.950	7.117	WN	17,761	140,931	11/07/2022	11/15/2029
281020-AY-3.	EDISON INTERNATIONAL				2 B FE	9,980,700	100.6340	10,063,431	10,000,000	9,982,641		1,941			5.250	5.291	WN	67,083	262,500	05/10/2023	11/15/2028
291011-BM-5.	EMERSON ELECTRIC CO.				1 F FE	3,238	68.6900	3,435	5,000	3,253		14			2.750	5.176	AO	29	69	07/11/2023	10/15/2050
29273V-AP-5.	ENERGY TRANSFER LP ET 5.55				2 C FE	7,978,060	102.0090	8,160,688	8,000,000	7,982,828		4,768			5.550	5.609	FA	167,733	297,233	03/20/2023	02/15/2028
29273V-AQ-3.	ENERGY TRANSFER LP ET 5 3/4				2 C FE	17,746,442	103.1650	18,688,394	18,115,000	17,759,076		12,633			5.750	6.030	FA	393,498	504,836	10/06/2023	02/15/2033
29273V-AT-7.	ENERGY TRANSFER LP ET 6.4				2 C FE	2,996,550	106.9180	3,207,537	3,000,000	2,996,550					6.400	6.422	JD	16,000	25,600	10/10/2023	12/01/2030
29273V-AU-4.	ENERGY TRANSFER LP ET 6.55				2 C FE	2,996,580	108.5380	3,256,140	3,000,000	2,996,580					6.550	6.567	JD	16,375	26,200	10/10/2023	12/01/2033
29379V-AY-9.	ENTERPRISE PRODUCTS OPER				1 G FE	684,551	91.5470	640,830	700,000	686,767		424			4.450	4.600	FA	11,768	31,150	04/24/2018	02/15/2043
29379V-BA-0.	ENTERPRISE PRODUCTS OPER				1 G FE	722,092	96.3990	674,791	700,000	719,135		(583)			4.850	4.850	MS	9,996	33,950	04/24/2018	03/15/2044
29379V-BC-6.	ENTERPRISE PRODUCTS OPER				1 G FE	744,443	98.4790	689,352	700,000	738,862		(1,101)			5.100	4.677	FA	13,487	35,700	04/24/2018	02/15/2045
29379V-BV-4.	ENTERPRISE PRODUCTS OPER EPD				2 C FE	4,396	93.6370	4,682	5,000	4,415		20			3.125	5.593	JJ	66		10/10/2023	07/31/2029
294429-AT-2.	EQUIFAX INC EFX 2.35 09/15/31				2 B FE	3,956	83.0990	4,155	5,000	4,004		48			2.350	5.565	MS	35	59	07/11/2023	09/15/2031
29444U-BE-5.	EQUINIX INC				2 B FE	4,391	91.9690	4,598	5,000	4,429		38			3.200	5.500	WN	19	80	07/11/2023	11/18/2029
29977G-AA-0.	TIAA FSB HOLDINGS INC.				3 A FE	650,000	92.5760	601,743	650,000	650,000					5.750	5.750	JJ	18,584	37,375	06/26/2015	07/02/2025
299808-AH-8.	EVEREST REINSURANCE HDG.				1 G FE	3,152	73.7650	3,688	5,000	3,158		6			3.500	6.300	AO	37	88	10/10/2023	10/15/2050
30161M-AG-8.	CONSTELLATION EN GEN LLC				2 B FE	5,127	107.1640	5,358	5,000	5,126		(2)			6.250	6.001	AO	78	156	07/11/2023	10/01/2039
30190A-AC-8.	F&G ANNUITIES & LIFE INC.				2 C FE	94,965,587	103.2060	98,046,140	95,000,000	94,979,940		14,353			7.400	7.406	JJ	3,280,667		09/19/2023	01/13/2028
30212P-AR-6.	EXPEDIA GROUP INC.				2 C FE	4,321	91.8020	4,590	5,000	4,361		40			3.250	5.755	FA	61	81	07/11/2023	02/15/2030
30231G-AN-2.	EXXON MOBIL CORPORATION				1 D FE	790,171	82.4140	692,275	840,000	796,888		1,284			3.567	3.926	MS	9,571	29,963	04/24/2018	03/06/2045
30303M-8J-4.	META PLATFORMS INC.				1 E FE	4,245	92.2120	4,611	5,000	4,250		5			4.450	5.486	FA	84	111	07/11/2023	08/15/2052
31428X-CA-2.	FEDEX CORP.				2 B FE	4,375	99.9290	4,996	5,000	4,378		2			5.250	6.216	WN	34	131	10/10/2023	05/15/2050
316773-CH-1.	FIFTH THIRD BANCORP.				2 B FE	1,377,342	118.5070	1,474,226	1,244,000	1,375,647		(1,695)			8.250	7.056	MS	34,210		09/06/2023	03/01/2038
337738-BH-0.	FISERV INC FI 5 5/8 08/21/33				2 B FE	6,942,520	104.9530	7,346,722	7,000,000	6,943,620		1,580			5.625	5.735	FA	142,188		08/14/2023	08/21/2033
33830G-AA-9.	FIVE CORNERS FND TR ILL				2 G FE	4,267,520	106.3840	4,680,913	4,400,000	4,269,896		2,376			5.791	6.220	FA	96,259	10,102	10/17/2023	02/15/2033
340711-AG-5.	FLORIDA GAS TRANSMISSION				2 B FE	252,418	100.9490	252,372	250,000	251,808		(610)			9.190	8.271	WN	3,829	11,488	09/06/2023	11/01/2024
34659E-AB-5.	FORTINET INC FINT 2.2				2 A FE	4,027	83.8420	4,192	5,000	4,077		49			2.200	5.321	MS	32	55	07/11/2023	03/15/2031

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year																									
1	2	3			4	5	6	7	8		9		10	11	Change in Book / Adjusted Carrying Value			15	16	17	Interest		20	Dates	
		3	4	5					Rate Used to Obtain Fair Value	Fair Value	Unrealized Valuation Increase/ (Decrease)	13			14	Total Foreign Exchange Change In B./A.C.V.	Rate of				Effective Rate of	When Paid		Admitted Amount Due & Accrued	Amount Rec. During Year	21	22
CUSIP Identification	Description	Code	Bond CHAR	NAIC Designation	NAIC Designation Modifier and SVO	Administrative Symbol	Actual Cost	Fair Value					Par Value	Book/ Adjusted Carrying Value				Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized						
350930-AA-1	FOUNDRY JV HOLDCO LLC	0	2	1 G FE	1,700,977	1,800,972	1,750,000	1,702,519	1,542					5.875	6.241	JJ	63,401		09/06/2023	01/25/2034					
354613-AL-5	FRANKLIN RESOURCES INC BEN 1.6 10/30/30			1 F FE	3,905	4,084	5,000	3,964	59					1,600	5,250	AO	14	40	07/11/2023	10/30/2030					
35671D-BC-8	03/15/43			2	2 C FE	4,243	5,000	4,242	(1)					5,450	6,316	MS	80		10/10/2023	03/15/2043					
36264F-AM-3	HALEON US CAPITAL LLC		2	2 B FE	4,268	4,619	5,000	4,283	15					3,625	5,846	MS	49		10/10/2023	03/24/2032					
36831F-AA-3	GOM GROSVENOR DIV LLC		2	1 G FE	2,000,000	1,716,600	2,000,000	2,000,000						4,250	4,250	WN	10,861	85,000	11/01/2021	11/15/2030					
37959E-30-0	GLOBE LIFE INC GLOBE LIFE INC		3	2 C FE	250,000	190,390	10,000	250,000						4,250	4,250	MUSD	472	10,625	06/09/2021	06/15/2061					
37959G-AA-5	GLOBAL ATLANTIC FIN CO	0	2	2 B FE	39,538,363	37,503,819	40,713,000	39,746,113	134,126					4,400	4,860	AO	378,179	1,791,372	12/01/2022	10/15/2029					
37959G-AB-3	GLOBAL ATLANTIC FIN CO		2	2 B FE	14,821,492	17,069,739	20,803,000	15,346,235	441,570					3,125	7,834	JD	28,893	591,172	10/06/2023	06/15/2031					
37959G-AD-9	GLOBAL ATLANTIC FIN CO		2	2 B FE	97,113,464	110,031,100	99,115,000	97,173,311	59,847					7,950	8,251	JD	350,206	3,939,821	10/27/2023	06/15/2033					
38173M-AD-4	GOLUB CAPITAL BDC		2	2 C FE	9,892,700	10,488,907	10,000,000	9,894,040	1,340					7,050	7,310	JD	50,917		11/30/2022	12/05/2028					
40168-AA-2	GUGENHEIM LOAN SERV CO LLC			1 C	1,533,839	3,148,379	1,533,839	1,533,839						13,945	4,661	MON	9,506	204,155	03/12/2018	07/15/2055					
406216-AW-1	HALL IBURTON CO	0	1	2 A FE	708,686	656,262	560,000	680,161	(5,574)					6,700	4,667	MS	11,048	37,520	04/24/2018	09/15/2038					
406216-BE-0	HALL IBURTON CO	0	1	2 A FE	720,447	658,578	700,000	717,579	(569)					4,750	4,552	FA	13,854	33,250	04/24/2018	08/01/2043					
406216-BK-6	HALL IBURTON CO		2	2 A FE	4,196	4,864	5,000	4,200	4					5,000	6,365	WN	32	125	10/10/2023	11/15/2045					
416515-BF-0	HARTFORD FINL SVCS GRP HIG 3.6 08/19/49			2 A FE	3,699	3,886	5,000	3,710	11					3,600	5,487	FA	66	90	07/11/2023	08/19/2049					
42809H-AD-9	HESS CORP HES 5.6 02/15/41			2 C FE	4,464	5,269	5,000	4,468	4					5,600	6,650	FA	106		10/10/2023	02/15/2041					
42824C-AY-5	10/15/45			2 B FE	5,135	5,410	5,000	5,135	(1)					6,350	6,124	AO	67	159	07/11/2023	10/15/2045					
437076-AS-1	HOME DEPOT INC			1 F FE	5,361	5,602	5,000	5,352	(9)					4,000	5,125	JD	12	147	07/11/2023	12/16/2036					
44988V-AB-1	IPI FUND II NOTE ISSUER, LLC			1 G PL	182,764,347	158,488,292	182,764,347	182,764,347						7,000	6,006		10,301,228	(3,695,252)	08/15/2023	12/22/2031					
44988V-AD-7	IPI FUND II NOTE ISSUER, LLC			2 B PL	21,501,688	15,525,071	21,501,688	21,501,688						5,700	6,187	FA	108	(760,787)	08/15/2023	12/22/2031					
45687V-AB-2	INGERSOLL RAND INC		2	2 C FE	4,822	5,293	5,000	4,825	3					4,900	6,114	FA	99		10/10/2023	08/14/2033					
45814D-CB-4	INTEL CORP INTC 4.9 08/05/52		2	1 F FE	4,182	4,915	5,000	4,184	3					1,850	5,150	MS	27	46	07/11/2023	09/15/2032					
45866F-AN-4	1.85 09/15/			1 G FE	3,806	4,012	5,000	3,854	49					4,250	6,068	WN	27	106	10/10/2023	05/15/2049					
45920U-KC-4	IBM CORP IBM 4 1/4 05/15/49			1 G FE	3,826	4,393	5,000	3,831	5					4,750	5,416	MS	60	119	07/11/2023	03/30/2030					
460690-BR-0	INTERPUBLIC GROUP COS			1 G FE	4,814	4,924	5,000	4,826	11					5,500	5,845	MS	81		10/10/2023	09/15/2053					
46124H-AH-9	INTUIT INC INTU 5 1/2		2	1 G FE	4,757	5,468	5,000	4,758	1					4,912	4,912	JJ	42,571	98,240	07/18/2022	07/25/2033					
46647P-DH-6	JPMORGAN CHASE & CO	0	2	1 E FE	2,000,000	1,980,637	2,000,000	2,000,000						5,250	5,430	AO	517,573	1,119,563	12/19/2023	04/12/2028					
46849L-JV-5	JACKSON NATL L I FE GLOBAL			1 F FE	44,587,903	43,806,080	44,925,000	44,618,567	30,663					5,950	3,848	FA	12,568	33,320	04/24/2018	08/15/2037					
478160-AN-4	JOHNSON & JOHNSON		1	1 A FE	719,270	806,702	560,000	683,873	(6,806)					4,950	5,194	JJ	114		07/11/2023	07/15/2052					
482480-AA-2	KLA CORP		2	1 F FE	4,818	5,068	5,000	4,820	1					4,850	6,461	WN	24,926	101,971	10/06/2023	05/17/2032					
48255G-AA-3	KKR GROUP FINAN CO X I I		2	1 F FE	3,763,097	4,119,565	4,205,000	3,772,105	9,009					4,200	6,092	AO	44	105	07/11/2023	10/15/2049					
50246A-AA-1	LYB INT FINANCE I I I			2 B FE	3,768	3,983	5,000	3,778	10					4,875	5,221	MS	72	122	07/11/2023	03/15/2049					
512807-AT-5	LAW RESEARCH CORP LRXC 4 7/8			1 G FE	4,757	4,998	5,000	4,759	3					4,750	5,585	WN	21	119	07/11/2023	11/29/2027					
526057-CD-4	LENAR CORP		2	2 B FE	4,840	4,995	5,000	4,855	16					3,200	5,214	WN	20	80	07/11/2023	05/15/2030					
540424-AT-5	LOEWS CORP		2	1 G FE	4,427	4,572	5,000	4,460	33							AO			01/03/2002	10/21/2010					
54042R-9A-7	LOEWEN GROUP INC			6 *	1		750,000							3,000	5,539	AO	32	75	07/11/2023	10/15/2050					
548661-DZ-7	LOWE'S COS INC LOW 3 10/15/50			2 A FE	3,225	3,414	5,000	3,239	14					2,650	6,216	FA	50		10/10/2023	08/15/2030					
55336V-BD-2	MPX LP MPX 2.65 08/15/30		2	2 B FE	4,018	4,321	5,000	4,044	26					5,050	6,714	MS	223,042	378,750	04/28/2023	03/15/2042					
55903V-BD-4	WARNERMEDIA HOLDINGS INC		2	2 C FE	12,350,634	13,272,685	15,000,000	12,400,239	49,605																
55903V-BE-2	WARNERMEDIA HOLDINGS INC		2	2 C FE	42,947,045	47,457,122	55,000,000	43,025,595	78,549					3,950	6,234	MS	832,556	1,413,775	08/15/2023	03/15/2052					
559080-AP-1	MAGELLAN MIDSTREAM PARTN		2	2 B FE	3,525	3,834	5,000	3,536	11																
56585A-AF-9	MARATHON PETROLEUM CORP MPC 6 1/2 03/01/			2 B FE	5,089	5,383	5,000	5,088	(1)					6,500	6,330	MS	108	163	07/11/2023	03/01/2041					
570535-AT-1	MARTEL GROUP INC		2	2 B FE	4,443	4,669	5,000	4,448	5					5,000	5,840	WN	28	125	07/11/2023	05/20/2049					
571748-BJ-0	MARSH & MCLENNAN COS INC MMC 4.9 03/15/4			1 G FE	4,637	4,854	5,000	4,640	4					4,900	5,427	MS	72	123	07/11/2023	03/15/2049					
571903-BL-6	MARRIOTT INTERNATIONAL		2	2 B FE	12,490,091	12,910,504	12,815,000	12,509,908	19,817					4,900	5,419	AO	132,564	262,763	10/20/2023	04/15/2029					
573284-AW-6	MARTIN MARIETTA MATERIAL		2	2 B FE	4,043	4,259	5,000	4,089	45					2,400	5,372	JJ	55	60	07/11/2023	07/15/2031					
573874-AJ-3	MARVELL TECHNOLOGY INC MRVL 2.95 04/15/3			2 C FE	4,147	4,376	5,000	4,189	42					2,950	5,701	AO	31	74	07/11/2023	04/15/2031					

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year																							
1	2	3			6	7	8		9	10	11	Change in Book / Adjusted Carrying Value			15	16	18		19	20	Dates		
		4	5	Bond CHAR			Rate Used to Obtain Fair Value	Fair Value				Book/ Adjusted Carrying Value	12	13			14	Effective Rate of			When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Contractual Maturity Date
CUSIP Identification	Description	Code	F	o	r	e	i	n	NAIC Designation , NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost			Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange In B/A.C.V.	Rate of						
574569-BQ-8.	MASCO CORP MAS 2 02/15/31								2.B FE	3,930		3,984		.54			2,000	5.487	FA	.38	50	07/11/2023	02/15/2031
58013M-FA-7.	12/09/45 MTN.								2.A FE	4,689		4,693		4			4.875	5.354	JD	.15	122	07/11/2023	12/09/2045.
581557-BU-8.	MCKESSON CORP.								2.A FE	4,967		4,969		2			5.100	5.183	JJ	.139		07/11/2023	07/15/2033.
58933V-AJ-4.	MERCK & CO INC.	0.		1					1.E FE	714,420		712,294		(412)			4.150	4.019	WN	3,470	29,050	04/24/2018.	05/18/2043.
58933V-BM-6.	MERCK & CO INC.								1.E FE	4,943		4,944		1			5.000	5.074	WN	.31	125	07/11/2023	05/17/2053.
594918-CC-6.	MICROSOFT CORP.	0.		2					1.A FE	558,879		558,973		27			2.525	2.535	JD	1,178	14,140	05/13/2020.	06/01/2050.
595112-BV-4.	MICRON TECHNOLOGY INC MU 6								2.C FE	5,092		5,089		(3)			6.750	6.373	WN	.56	169	10/10/2023.	11/01/2029.
59562V-AM-9.	BERKSHIRE HATHAWAY ENERGY								1.G FE	5,204		5,199		(5)			6.125	5.669	AO	.77	153	07/11/2023	04/01/2036.
60856B-AC-8.	MOLEX ELECTRONICS TECH.	0.		1					2.A FE	490,275		498,450		1,149			3.900	4.150	AO	4,117	19,500	10/16/2015.	04/15/2025.
60871R-AH-3.	MOLSON COORS BEVERAGE			2					2.B FE	4,069		4,078		9			4.200	5.658	JJ	.97	105	07/11/2023.	07/15/2046.
609207-AT-2.	MONDELEZ INTERNATIONAL MDLZ 2								2.C FE	4,195		4,218		23			2.750	5.753	AO	.30	69	10/10/2023.	04/13/2030.
609935-AA-9.	MONSIEURIELE POWER CO FE 5.85			2					1.G FE	2,994,630		2,994,630					5.850	5.874	FA	51,675		09/12/2023	02/15/2034.
615369-AV-7.	MOODY'S CORPORATION								2.A FE	3,459		3,483		24			2.750	5.450	FA	.50	69	07/11/2023	08/19/2041.
61747Y-EU-5.	MORGAN STANLEY			2					1.E FE	1,000,000		1,000,000					4.889	4.889	JJ	21,865	48,890	07/18/2022.	07/20/2033.
61747Y-FB-6.	MORGAN STANLEY MS 5.948			2					2.A FE	11,261,100		11,265,532		4,432			5.948	6.164	JJ	307,809	267,660	10/03/2023	01/19/2038.
61747Y-FD-2.	MORGAN STANLEY			2					1.E FE	3,000,000		3,000,000					5.164	5.164	AO	30,554	77,030	04/19/2023	04/20/2029.
61747Y-FE-0.	MORGAN STANLEY			2					1.E FE	2,000,000		2,000,000					5.250	5.250	AO	20,417	52,500	04/19/2023	04/21/2034.
61747Y-FF-7.	MORGAN STANLEY MS 5.449								1.E FE	4,000,000		4,000,000					5.449	5.449	JJ	96,871		07/19/2023	07/20/2029.
61747Y-FG-5.	MORGAN STANLEY MS 5.424			2					1.E FE	4,000,000		4,000,000					5.424	5.424	JJ	96,427		07/19/2023	07/21/2034.
620076-BT-5.	MOTOROLA SOLUTIONS INC.								2.C FE	4,000		4,052		53			2.300	5.669	WN	.15	58	07/11/2023	11/15/2030.
62829D-2A-7.	MUTUAL OF OMAHA GLOBAL MUTUAL	0.							1.E FE	1,842,886		1,843,705		819			5.800	5.944	JJ	45,901		09/06/2023	07/27/2026.
629441-AF-2.	NVR INC.			2					2.A FE	4,289		4,330		41			3.000	5.523	WN	.19	75	07/11/2023	05/15/2030.
636180-BQ-3.	NATIONAL FUEL GAS CO.	0.		2					2.C FE	892,676		895,313		761			5.500	5.599	JJ	22,749	49,335	05/19/2020	01/15/2026.
636180-BS-9.	NATIONAL FUEL GAS CO.								2.C FE	7,977,411		7,979,945		2,534			5.500	5.575	AO	109,931	162,454	05/15/2023	10/01/2026.
63622D-AB-1.	NATIONAL GENERAL HDGS CO.	0.		1					2.A FE	32,738,981		32,987,424		32,483			6.750	6.856	WN	284,625	2,227,500	06/01/2017	05/15/2024.
63622D-AC-9.	NATIONAL GENERAL HDGS CO.								2.A FE	37,840,441		37,832,655		(6,923)			6.750	6.730	WN	326,284	2,553,525	11/14/2022	05/15/2024.
64110D-AK-0.	NETAPP INC.			2					2.B FE	4,161		4,208		47			2.700	5.658	JD	.3	68	07/11/2023	06/22/2030.
64110L-AX-4.	NETFLIX INC.								2.B FE	5,270		5,251		(18)			6.375	5.288	WN	.41	159	07/11/2023	05/15/2029.
670346-AV-7.	NUCOR CORP NUE 3 1/8 04/01/32								1.G FE	4,282		4,313		31			3.125	5.194	AO	.39	78	07/11/2023	04/01/2032.
67103H-AL-1.	O'REILLY AUTOMOTIVE INC.			2					2.B FE	4,768		4,777		10			4.700	5.362	JD	.10	118	07/11/2023	06/15/2032.
67403A-AA-7.	OAKTREE STRATEGIC CREDIT			2					2.C FE	19,899,200		19,901,387		2,187			8.400	8.526	WN	219,333		11/07/2023	11/14/2028.
681919-BD-7.	OWINCOM GROUP INC.								2.A FE	4,103		4,146		42			2.600	5.373	FA	.54	65	07/11/2023	08/01/2031.
682441-AB-6.	ONEAMERICA FINL PARTNERS			2					1.G FE	548,357		548,464		28			4.250	4.267	AO	4,935	23,375	09/25/2020	10/15/2050.
682680-AV-5.	ONEOK INC OKE 5.2 07/15/48								2.B FE	4,207		4,214		6			5.200	6.490	JJ	120	130	07/11/2023	07/15/2048.
682680-BG-6.	ONEOK INC	0.		2					2.B FE	735,576		736,785		1,209			4.500	6.631	MS	13,250	22,500	09/06/2023	03/15/2050.
682680-BL-6.	ONEOK INC OKE 6.05 09/01/33			2					2.B FE	996,582		996,694		112			6.050	6.096	MS	21,343		09/06/2023	09/01/2033.
68278A-AA-7.	ONESKY CLASS A LOAN TRU CLASS A.								1.F PL	125,681,909		125,991,031		101,646			3.875	4.029	JJ	2,268,375	4,902,884	12/15/2021	07/15/2029.
68278T-AA-6.	2021 CLASS B								2.C PL	122,321,430		122,558,627		115,335			4.950	5.088	JJ	2,820,189	5,936,864	12/15/2021	01/15/2031.
68279H-AA-1.	ONESKY PASS THROUGH TRUST								2.C PL	52,820,618		52,848,372		11,386			6.500	6.535	JJ	1,587,119	3,635,816	12/15/2021	01/15/2031.
68339X-BH-7.	ORACLE CORP	0.		1					2.B FE	549,918		549,945		3			3.850	3.851	JJ	9,764	21,175	06/29/2016	07/15/2036.
68902V-AK-3.	OTIS WORLDWIDE CORP.								2.B FE	4,279		4,323		44			2.565	5.174	FA	.48	64	07/11/2023	02/15/2030.
690742-AE-1.	OWENS CORNING			1					2.B FE	980,760		997,881		2,221			4.200	4.439	JD	3,500	42,000	11/04/2014	12/01/2024.
690742-AG-6.	OWENS CORNING OC 4.3 07/15/47								2.B FE	4,041		4,050		9			4.300	5.789	JJ	.99	108	07/11/2023	07/15/2024.
691205-AC-2.	BLUE OWL TECHNOLOGY FINA								2.C FE	24,590,381		24,689,756		33,427			4.750	4.904	JD	52,271	1,176,100	06/29/2022	12/15/2025.

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year											Change in Book / Adjusted Carrying Value					Interest				Dates	
1	2	Codes			6	7	Fair Value		10	11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	3	4	5	NAIC Designation NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Impairment Recognized	Total Foreign Exchange Change In B/A/C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Contractual Maturity Date
691205-AE-8.	BLUE OML TECHNOLOGY FWA			2	2 C FE	26,604,115	91.4770	24,468,480	26,750,000	26,680,968		26,269			3,750	3.861	JD	39,010	1,003,125	12/18/2020	06/17/2026
69120V-AF-8.	BLUE OML CREDIT INCOME			2	2 C FE	6,614,873	94.4980	6,614,873	7,000,000	6,992,689		2,111			4,700	4.736	FA	130,686	329,000	08/22/2022	02/08/2027
69120V-AL-5.	BLUE OML CREDIT INCOME	0.			2 C FE	18,310,678	98.5980	18,240,679	18,500,000	18,407,408		70,985			5,932	5.932	MS	282,639	1,017,500	08/22/2022	03/21/2025
69120V-AP-6.	BLUE OML CREDIT INCOME			2	2 C FE	34,921,975	103.1610	36,106,317	35,000,000	34,930,777		8,802			7,750	7.813	MS	791,146	1,356,250	08/22/2023	09/16/2027
69120V-AR-2.	7.95 06/13			2	2 C FE	49,179,735	103.7380	51,350,089	49,500,000	49,209,217		29,482			7,950	8.110	JD	196,763	1,967,625	06/06/2023	06/13/2028
69120V-AU-5.	BLUE OML CREDIT INCOME OCINCC			2	2 C FE	24,689,500	103.2240	25,806,089	25,000,000	24,690,934		1,434			7,750	8.046	JJ	145,313		11/27/2023	01/15/2029
69121D-AB-6.	ORDC I I 8.45 11/			2	2 C FE	69,561,100	103.0670	72,146,893	70,000,000	69,578,040		16,940			8,450	8.692	WN	755,806		11/13/2023	11/15/2026
69121K-AD-6.	BLUE OML CAPITAL CORP			2	2 C FE	4,275,998	96.6500	4,470,051	4,625,000	4,386,931		105,309			4,250	7.005	JJ	90,637	196,563	12/08/2022	01/15/2026
69121K-AF-1.	BLUE OML CAPITAL CORP			2	2 C FE	7,045,659	90.1080	7,591,607	8,425,000	7,367,245		300,966			2,625	7.309	JJ	101,978	221,156	12/02/2022	01/15/2027
69422*-AA-3.	ISSUER, CLASS A				1 G PL	102,283,310	96.1050	98,299,375	102,283,310	102,283,310					3,500	3.514		546,932	3,569,972	01/28/2021	02/05/2041
69422*-AB-1.	ISSUER, CLASS B				2 C PL	107,000,000	93.3140	99,845,980	107,000,000	107,000,000					5,000	5.028		817,361	5,335,139	01/28/2021	02/05/2041
69422*-AC-9.	ISSUER, CLASS C				3 B PL	10,000,000	86.9810	8,698,100	10,000,000	10,000,000					12,000	12.161		183,333	1,196,667	01/28/2021	02/05/2041
69423*-AA-2.	ISSUER, CLASS A				1 F PL	147,106,659	95.8390	140,985,551	147,106,659	147,106,659					3,500	3.516		786,612	5,134,431	06/17/2021	02/12/2041
69423*-AB-0.	ISSUER, CLASS B				2 C PL	114,750,000	93.8930	107,742,218	114,750,000	114,750,000					5,000	5.034		876,563	5,721,563	06/17/2021	02/12/2041
69423*-AC-8.	ISSUER, CLASS C				3 B PL	10,490,000	87.6310	9,192,492	10,490,000	10,490,000					12,000	12.187		192,317	1,255,303	06/17/2021	02/12/2041
69424#-AA-7.	ISSUER, CLASS A				1 F PL	95,674,947	95.6050	91,470,033	95,674,947	95,674,947					3,000	3.015		438,510	2,861,271	03/24/2021	03/26/2041
69424#-AB-5.	ISSUER, CLASS B				2 C PL	90,200,000	92.9930	83,879,686	90,200,000	90,200,000					4,000	4.026		551,222	3,597,978	03/24/2021	03/24/2041
69424#-AC-3.	ISSUER, CLASS C				3 B PL	9,000,000	87.0300	7,832,700	9,000,000	9,000,000					12,000	12.210		165,000	1,077,000	03/24/2021	03/26/2041
69424*-AA-1.	ISSUER, CLASS A				1 F PL	98,213,494	96.2590	94,539,328	98,213,494	98,213,494					3,500	3.515		525,169	3,427,924	02/26/2021	03/05/2041
69424*-AB-9.	ISSUER, CLASS B				2 C PL	89,000,000	93.7800	83,464,200	89,000,000	89,000,000					5,000	5.031		679,861	4,437,639	02/26/2021	03/05/2041
69424*-AC-7.	ISSUER, CLASS C				3 B PL	8,000,000	87.3780	6,990,240	8,000,000	8,000,000					12,000	12.181		146,667	957,333	02/26/2021	03/05/2041
69424@-AA-9.	PG SENIOR LOAN FUND V ISSUER, CLASS A				1 F PL	149,226,621	95.8750	143,071,023	149,226,621	149,226,621					3,500	3.517		797,948	5,208,424	07/13/2021	03/19/2041
69424@-AB-7.	PG SENIOR LOAN FUND V ISSUER, CLASS B				2 C PL	111,425,000	93.7240	104,431,967	111,425,000	111,425,000					5,000	5.036		851,163	5,555,774	07/13/2021	03/19/2041
69424@-AC-5.	PG SENIOR LOAN FUND V ISSUER, CLASS C				3 B PL	10,775,000	87.3780	9,414,980	10,775,000	10,775,000					12,000	12.208		197,542	1,289,408	07/13/2021	03/19/2041
694308-HW-0.	PACIFIC GAS & ELECTRIC				2 C FE	1,224,683	93.4130	1,064,905	1,140,000	1,189,147		(11,904)			3,300	2.146	JD	3,135	37,620	01/14/2021	12/01/2027
694308-JM-0.	PACIFIC GAS & ELECTRIC			2	2 C FE	4,203,708	95.2270	4,475,664	4,700,000	4,221,598		17,890			4,550	6.495	JJ	106,925		09/12/2023	07/01/2030
694308-KE-6.	PACIFIC GAS & ELECTRIC	0.			2 C FE	4,984,100	99.3540	4,967,676	5,000,000	4,997,071		1,923			4,950	4.993	JD	15,813	247,500	06/06/2022	06/08/2025
694308-KF-3.	PACIFIC GAS & ELECTRIC			2	2 C FE	2,385,800	100.8330	2,419,998	2,400,000	2,397,015		765			5,450	5.490	JD	5,813	130,800	06/06/2022	06/15/2027
694308-KG-1.	PACIFIC GAS & ELECTRIC			2	2 C FE	7,009,596	101.8650	7,222,221	7,090,000	7,016,052		5,739			5,900	6.059	JD	18,592	418,310	03/07/2023	06/15/2032
694308-KJ-5.	6.15 01/15/33			2	2 C FE	11,850,370	103.8330	12,459,969	12,000,000	11,850,246		8,876			6,150	6.322	JJ	340,300	387,450	05/23/2023	01/15/2033
694308-KL-0.	PACIFIC GAS & ELECTRIC PG			2	2 C FE	4,998,000	103.5720	5,178,592	5,000,000	4,998,679		679			6,100	6.106	JJ	174,528		06/01/2023	01/15/2029
694308-KM-8.	6.4 06/15/33			2	2 C FE	16,214,490	105.4160	17,338,798	16,448,000	16,221,787		7,297			6,400	6.597	JD	46,785	555,577	09/08/2023	06/15/2033
69478X-AC-9.	PACIFIC PREMIER BANCORP	0.			2 B FE	2,850,000	99.1500	2,944,509	3,000,000	2,896,750		46,750			5,750	11.246	MS	56,542		09/06/2023	09/03/2024
69811#-AA-8.	PG SENIOR LOAN FUND I ISSUER, CLASS A				1 E PL	63,617,285	97.0470	61,738,666	63,617,285	63,617,285					3,000	3.011		291,579	1,899,280	12/11/2020	02/05/2041

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Showing All Long-Term BONDS Owned December 31 of Current Year											Change in Book / Adjusted Carrying Value					Interest				Dates	
1	2	3	4	5	6	7	Fair Value		10	11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Designation, NAIC	Bond CHAR	NAIC Designation and Modifier	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Impairment Recognized	Total Foreign Exchange Change In B/A/C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Contractual Maturity Date
6981#H-AB-6.	PG SENIOR LOAN FUND I ISSUER, CLASS B.				2 B PL	111,500,000	92.8280	103,503,220	111,500,000	111,500,000					4.000	4.018		681,389	4,447,611	12/11/2020	02/05/2041
6981#H-AC-4.	PG SENIOR LOAN FUND I ISSUER, CLASS C.				3 A PL	15,500,000	87.3900	13,545,450	15,500,000	15,500,000					12.000	12.141		284,167	1,854,833	12/11/2020	02/05/2041
701094-AP-9.	06/14/49.				2 A FE	4,115	87.3480	4,367	5,000	4,122		8			4.000	5.259	JD	9	100	07/11/2023	06/14/2049
70213B-AC-5.	PARTNERE FINANCE B LLC			2	2 A FE	250,000	85.0850	212,712	250,000	250,000					4.500	4.500	AO	2,813	11,250	09/17/2020	10/01/2030
709599-BV-5.	PENSKO TRUCK LEASING/PTL	0.		2	2 B FE	996,738	105.1920	1,051,916	1,000,000	997,033		296			6.200	6.257	JD	2,756	34,617	09/06/2023	10/15/2030
718172-AC-3.	PHILIP MORRIS INTL INC	0.			1 F FE	710,214	112.0950	627,732	560,000	(5,891)		(5,891)			4.375	4.355	WN	4,463	35,700	04/24/2018	05/16/2038
718172-AM-1.	PHILIP MORRIS INTL INC	0.			1 F FE	686,119	88.9180	622,023	700,000	688,286		419			4.375	4.512	WN	3,913	30,625	04/24/2018	11/15/2041
718172-DA-4.	PHILIP MORRIS INTL INC	0.		2	1 F FE	9,023,180	101.8530	9,166,790	9,000,000	9,022,038		(1,142)			5.125	5.077	FA	174,250	230,625	04/27/2023	02/15/2030
718172-DB-2.	PHILIP MORRIS INTL INC	0.		2	1 F FE	5,048,695	102.6820	5,134,119	5,000,000	5,046,337		(2,358)			5.375	5.243	FA	101,528	134,375	04/27/2023	02/15/2033
718172-DD-8.	1/2 09/07/30.			2	1 F FE	2,964,900	103.7870	3,113,609	3,000,000	2,966,222		1,322			5.500	5.705	MS	52,250		09/05/2023	09/07/2030
718172-DE-6.	5/8 09/07/33.			2	1 F FE	12,794,160	104.6210	13,600,709	13,000,000	12,798,997		4,837			5.625	5.836	MS	231,563		09/08/2023	09/07/2033
718546-AL-8.	PHILLIPS 66 PSX 4 7/8			2	2 A FE	4,233	96.0910	4,805	5,000	4,238		4			4.875	6.186	WN	31	122	10/10/2023	11/15/2044
72650R-BM-3.	3.55 12/15/3.				2 B FE	4,383	92.1730	4,609	5,000	4,421		38			3.550	5.884	JD	8	89	07/11/2023	12/15/2029
741710--BA-6.	PRIME PROP FND.				1 G	1,750,000	76.7690	1,378,451	1,750,000	1,750,000					3.260	3.260	JD	3,011	57,050	09/13/2019	12/12/2034
745867-AX-9.	PULTEGROUP INC PM 5 01/15/27.			2	2 B FE	4,880	87.9910	5,028	5,000	4,868		8			5.000	5.814	JJ	115		10/10/2023	01/15/2027
74762E-AF-9.	QUANTA SERVICES INC			2	2 C FE	4,224	87.9910	4,400	5,000	4,266		42			2.900	5.537	AO	36	73	07/11/2023	10/01/2030
74949I-AD-4.	RELX CAPITAL INC.			2	2 A FE	4,271	91.8770	4,594	5,000	4,291		21			3.000	5.677	WN	16	75	10/10/2023	05/22/2030
75884R-BA-0.	REGENCY CENTERS LP				2 A FE	4,458	93.0900	4,655	5,000	4,489		31			3.700	5.611	JD	8	93	07/11/2023	06/15/2030
75886F-AE-7.	REGENERON PHARMACEUTICAL			2	2 B FE	3,848	82.3510	4,118	5,000	3,878		30			1.750	5.844	MS	26		10/10/2023	09/15/2030
759509-AG-7.	RELANCE STEEL & ALUM.			2	2 B FE	4,046	84.8840	4,244	5,000	4,098		53			2.150	5.429	FA	41	54	07/11/2023	08/15/2030
760759-BG-3.	REPUBLIC SERVICES INC.				2 A FE	4,949	102.5770	5,129	5,000	4,951		2			5.000	5.124	AO	63	127	07/11/2023	04/01/2034
776743-AL-0.	ROPER TECHNOLOGIES INC ROP 1				2 A FE	3,924	82.5280	4,126	5,000	3,979		55			1.750	5.219	FA	33	44	07/11/2023	02/15/2031
778296-AG-8.	ROSS STORES INC ROST 1 7/8				2 A FE	3,917	82.4250	4,121	5,000	3,971		54			1.875	5.321	AO	20	47	07/11/2023	04/15/2031
78403D-AN-0.	SBA TOWER TRUST	0.		2	1 F FE	948,982	96.5670	965,674	1,000,000	961,071		12,089			2.836	6.826	MON	1,260	9,453	08/30/2023	01/15/2025
79466I-WM-6.	SALESFORCE INC.				1 F FE	3,304	70.5310	3,527	5,000	3,311		7			3.050	5.071	JJ	70	76	07/11/2023	07/15/2061
79568T-AA-8.	SAMMONS FINANCIAL GROUP			1	2 A FE	42,405,894	91.9370	29,419,865	32,000,000	41,460,838		(284,936)			7.000	4.680	AO	472,889	2,240,000	06/25/2020	10/15/2043
79568T-AC-4.	SAMMONS FINANCIAL GROUP			1	2 A FE	39,171,509	94.4220	37,002,067	39,188,000	39,188,551		(1,066)			4.450	4.447	WN	237,360	1,743,866	04/24/2021	05/12/2027
79568T-AD-2.	SAMMONS FINANCIAL GROUP			2	2 A FE	14,691,133	80.3790	11,843,792	14,735,000	14,700,558		3,990			3.350	3.366	AO	102,838	493,623	06/29/2022	04/16/2031
79568T-AE-0.	SAMMONS FINANCIAL GROUP			2	2 A FE	41,818,550	87.8420	37,772,228	43,000,000	41,951,915		95,157			4.750	5.106	AO	470,910	2,042,500	08/05/2022	04/08/2032
808513-BZ-7.	CHARLES SCHWAB CORP SCHW																				
808513-CD-5.	CHARLES SCHWAB CORP			2	1 F FE	15,480,018	98.9300	15,927,780	16,100,000	15,564,322		104,304			6.419	7.122	MUSD	80,385	759,704	04/20/2023	03/03/2027
808513-CE-3.	CHARLES SCHWAB CORP			2	1 F FE	10,000,000	102.6620	10,266,230	10,000,000	10,000,000					5.643	5.643	WN	65,835	282,150	05/17/2023	05/19/2029
808513-CH-6.	CHARLES SCHWAB CORP SCHW			2	1 F FE	15,000,000	103.3680	15,505,142	15,000,000	15,000,000					5.853	5.853	WN	102,428	438,975	05/17/2023	05/19/2034
808513-CH-6.	SECURITY BENEFIT GL FUND	0.		2	1 F FE	6,666,000	105.3870	7,025,081	6,666,000	6,666,000					6.136	6.136	FA	144,295		08/22/2023	08/24/2034
81412D-AA-1.	SECBEN 1 1/4 05.				1 G FE	53,018,550	98.0760	53,878,115	54,935,000	53,844,223		825,673			1.250	6.697	WN	83,928	357,469	12/21/2023	05/17/2024
816851-BM-0.	SEMPRA	0.		2	2 C FE	24,226,814	85.8170	26,209,333	30,541,000	24,294,045		55,619			4.125	5.570	AO	314,954	718,616	10/26/2023	04/01/2052
81762P-AE-2.	SERV GENOW INC.			2	1 G FE	3,808	82.3720	4,119	5,000	3,840		32			1.400	5.623	MS	23		10/10/2023	09/01/2030
824348-AX-4.	SHERWIN-WILLIAMS CO.			1	2 B FE	4,316	91.8740	4,594	5,000	4,322		7			4.500	5.540	JD	19	113	07/11/2023	06/01/2047
828807-DF-1.	SIMON PROPERTY GROUP LP SP6				1 G FE	4,195	89.1050	4,455	5,000	4,247		52			2.450	5.572	MS	37	61	07/11/2023	09/13/2029
83012A-AB-5.	SIXTH STREET SPECIALTY TSLX			2	2 C FE	18,342,550	103.0990	19,073,290	18,500,000	18,351,271		8,721			6.950	7.157	FA	489,299		10/06/2023	08/14/2028
83088M-AK-8.	SKYWORKS SOLUTIONS INC.				2 C FE	4,465	92.7440	4,637	5,000	4,546		81			1.800	5.885	JD	8	45	07/11/2023	06/01/2026
84265V-AG-0.	SOUTHERN COPPER CORP SCCO 5				2 A FE	4,247	96.9070	4,845	5,000	4,252		5			5.250	6.655	WN	39	131	10/10/2023	11/08/2042
85747T-CC-5.	STATE STREET CORP	0.		2	1 E FE	30,554,000	100.9360	30,840,113	30,554,000	30,554,000					5.159	5.159	WN	188,278	788,140	05/15/2023	05/18/2034
858119-BK-5.	STEEL DYNAMICS INC.				2 B FE	4,413	92.1190	4,606	5,000	4,447		35			3.450	5.558	AO	36	86	07/11/2023	04/15/2030

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year											Change in Book / Adjusted Carrying Value					Interest				Dates	
1	2	Codes			6	7	Fair Value		10	11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	3	4	5	NAIC Designation , NAIC Designation Modifier and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Temporary Impairment Recognized	Total Foreign Exchange Change In B/A/C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Contractual Maturity Date
882121-AA-8.	STORE CAPITAL CORP.			1	2 C FE	18,475,516	91.9750	19,705,716	21,425,000	18,789,457		312,941			4,500	8.007	MS	283,881	482,063	06/06/2023	03/15/2028
863667-AJ-0.	STRYKER CORP.	0.		2	2 A FE	4,572	96.0080	4,800	5,000	4,577		5			4,625	5.276	MS	68	116	07/11/2023	03/15/2046
867658-AS-8.	ENERGY TRANSFER LP	0.		1	2 C FE	750,833	101.0610	757,954	750,000	750,205		(101)			5,950	5.924	JD	3,719	44,625	12/02/2015	12/01/2025
874054-AK-5.	TAKE-TWO INTERACTIVE SOF				2 B FE	4,920	100.8250	5,041	5,000	4,927		7			4,950	5.340	MS	64	113	07/11/2023	03/28/2028
876128-B5-0.	TARGA RESOURCES PARTNERS				2 C FE	4,585	97.0270	4,851	5,000	4,606		21			4,875	6.271	FA	102	122	07/11/2023	02/01/2031
879360-AE-5.	TELEDYNE TECHNOLOGIES IN.			2	2 B FE	4,157	87.1520	4,358	5,000	4,200		42			2,750	5.454	AO	34	69	07/11/2023	04/01/2031
883203-CB-5.	TEXTRON INC.				2 B FE	4,319	89.6690	4,483	5,000	4,358		39			3,000	5.395	JD	13	75	07/11/2023	06/01/2030
891906-AC-3.	GLOBAL PAYMENTS INC.	0.		1	2 C FE	419,816	99.1510	396,606	400,000	404,820		(2,254)			4,800	4.168	AO	4,800	19,200	05/23/2016	04/01/2026
902788-AA-6.	UMB FINANCIAL CORP.	0.		2	2 B FE	16,000,000	91.2590	14,601,438	16,000,000	16,000,000					3,700	3.700	MS	171,022	592,000	09/14/2020	09/17/2030
902788-AB-4.	UMB FINANCIAL CORP.			2	2 A FE	4,500,000	85.3390	3,840,277	4,500,000	4,500,000					6,250	3.227	MS	72,656	281,250	09/23/2022	09/28/2032
907825-AA-1.	UNION PACIFIC RR 2014-1	0.		2	1 D FE	345,201	96.2600	332,290	345,201	345,201		(7)			3,227	3.227	WN	1,454	11,140	05/06/2014	05/14/2026
919131-AL-4.	VALERO ENERGY CORP.			1	2 B FE	5,333	109.8750	5,494	5,000	5,326		42			6,625	5.915	JD	15	166	07/11/2023	06/15/2037
92343E-AH-4.	VERISIGN INC.				2 C FE	4,134	85.8790	4,294	5,000	4,176		42			2,700	5.418	JD	6	68	07/11/2023	06/15/2031
92345F-AH-9.	VERISK ANALYTICS INC.				2 B FE	5,153	107.4570	5,373	5,000	5,148		(5)			5,750	5.340	AO	72	163	07/11/2023	04/01/2033
92553P-AP-7.	PARAMOUNT GLOBAL				2 C FE	25,326,200	74.1200	25,942,007	35,000,000	25,552,268		218,644			4,375	6.940	MS	450,868	1,421,875	04/14/2023	03/15/2043
92553P-AU-6.	PARAMOUNT GLOBAL PARA 5.85			2	2 C FE	14,636,706	90.4160	15,189,861	16,800,000	14,661,028		24,322			5,850	7.056	MS	327,600	292,500	12/19/2023	09/01/2043
92553P-AW-2.	PARAMOUNT GLOBAL PARA 5 1/4			2	2 C FE	14,918,937	80.3900	17,605,355	21,900,000	14,948,110		29,173			5,250	8.582	AO	287,438		10/10/2023	04/01/2044
92826C-AF-9.	VISA INC.	0.		1	1 D FE	727,440	93.5450	654,813	700,000	723,902		(688)			4,300	4.060	JD	1,421	30,100	04/24/2018	12/14/2045
928563-AJ-4.	VMWARE INC VMW 1.4 08/15/20				2 C FE	4,417	91.5140	4,576	5,000	4,499		82			1,400	5.562	FA	26	35	07/11/2023	08/15/2026
929089-AB-6.	VOYA FINANCIAL INC.	0.		1	2 B FE	388,836	96.7250	386,901	400,000	399,674		125			3,650	3.650	JD	649	14,600	06/06/2016	06/15/2026
929160-AZ-2.	VULCAN MATERIALS CO.			2	2 B FE	4,488	93.1060	4,655	5,000	4,517		30			3,500	5.294	JD	15	88	07/11/2023	06/01/2030
95000U-3B-7.	WELLS FARGO & COMPANY WFC			2	2 A FE	2,346,385	97.5550	2,438,872	2,500,000	2,349,277		2,892			4,897	5.710	JJ	53,051	48,970	10/02/2023	07/25/2033
95000U-3G-6.	WELLS FARGO & COMPANY WFC			2	1 E FE	2,500,000	105.4880	2,637,200	2,500,000	2,500,000					6,303	6.303	AO	29,764		10/16/2023	10/23/2029
95000U-3H-4.	WELLS FARGO & COMPANY WFC			2	1 E FE	7,000,000	109.0040	7,630,294	7,000,000	7,000,000					6,491	6.491	AO	85,825		10/16/2023	10/23/2034
950400-AD-6.	WELLTOWER OP LLC WELL 4 1/4			2	2 A FE	4,706	98.0660	4,903	5,000	4,732		26			4,250	5.677	AO	45	106	07/11/2023	04/15/2028
960386-AW-2.	WESTINGHOUSE AIR BRAKE WAB			2	2 C FE	4,809	98.9680	4,948	5,000	4,825		15			4,950	5.812	MS	73	124	07/11/2023	09/15/2028
960413-AT-9.	WESTLAKE CORP WLK 3.6				2 B FE	4,706	96.6250	4,831	5,000	4,747		42			3,600	5.703	FA	68	90	07/11/2023	08/15/2026
969457-BY-5.	WILLIAMS COMPANIES INC WMB			2	2 B FE	4,108	85.6320	4,282	5,000	4,153		45			2,600	5.479	MS	38	65	07/11/2023	03/15/2031
98138H-AJ-0.	WORKDAY INC			2	2 B FE	4,446	93.2140	4,661	5,000	4,470		24			3,800	5.409	AO	48	95	07/11/2023	04/01/2032
98310W-AW-0.	TRAVEL + LEISURE CO	0.		1	3 C FE	499,830	100.0910	500,455	500,000	499,968		17			6,600	5.104	AO	8,250	33,000	09/10/2015	10/01/2025
98978V-AK-9.	ZOETIS INC.	0.		1	2 A FE	760,260	99.4500	745,878	750,000	752,013		(1,177)			4,500	4.326	WN	4,500	33,750	12/01/2015	11/13/2025
C8665+AD-8.	TFI INTERNATIONAL INC.				2 B PL	1,000,000	81.5630	815,631	1,000,000	1,000,000					3,350	3.350	JAJO	8,003	33,500	10/23/2020	01/06/2033
G7371#-AA-3.	RANDALL & QUILTER INVESTMENT H UNSECURED				3 C PL	46,426,487	81.9300	38,711,977	47,250,000	46,451,164		24,677			8,750	9.113	MUSD	11,327	2,084,178	07/03/2023	11/16/2033
11271L-AK-8.	BROOKFIELD FINANCE INC BNCH	0.	A	2	1 G FE	16,500,000	106.5720	17,584,327	16,500,000	16,500,000					6,350	6.350	JJ	78,581		11/27/2023	01/05/2034
136385-AX-9.	CANADIAN NATL RESOURCES CNQCN 3.85 06/01		A		2 A FE	4,705	97.2240	4,861	5,000	4,738		33			3,850	5.557	JD	16	96	07/11/2023	06/01/2027
286181-AH-5.	ELEMENT FLEET MANAGEMENT	0.	A	2	2 A FE	1,901,664	101.8940	1,935,985	1,900,000	1,901,655		(9)			6,271	6.232	JD	1,655	59,575	09/06/2023	06/26/2026
29250N-BG-8.	ELEMENT FLEET M	A	A	2	2 C FE	4,250,000	92.2500	4,612,500	5,000,000	4,250,619		619			5,750	6.792	JJ	132,569		11/06/2023	07/15/2080
29250N-BG-8.	ENBR DGE INC.																				
29250N-BG-8.	ENBR DGE INC ENBRN 8 1/4																				
29250N-BG-3.	ENBR DGE INC ENBRN 8 1/2		A	2	2 C FE	20,000,000	103.1830	20,636,540	20,000,000	20,000,000					8,250	8.250	JJ	440,000		09/18/2023	01/15/2084
29250N-BT-1.	ENBR DGE INC ENBRN 8 1/2		A	2	2 C FE	12,000,000	106.3710	12,764,468	12,000,000	12,000,000					8,500	8.500	JJ	272,000		09/18/2023	01/15/2084
30390U-BL-5.	FAIRFAX FINL HDGS LTD.		A		2 B FE	4,811	99.9870	4,999	5,000	4,818		8			5,625	6.175	FA	105	141	07/11/2023	08/16/2032
G0418+AA-7.	ANCHORAGE GATEWAY (CW) LIMITED CONSTRUCT		B		1 G PL	52,737,456	98.4860	54,579,230	55,418,247	55,418,247				2,397,468	6,400	6.342	MON	165,192	2,821,252	12/15/2023	09/24/2024

SCHEDULE D - PART 1

1		2		Codes		6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value					Interest			Dates	
CUSIP Identification	Description	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22
					NAIC Designation - NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Contractual Maturity Date
693810-AA-9.	VITA COVENTRY T1 LIMITED CONSTRUCTION LOA	B.			2.B PL	61,519,702	97.6850	60,799,171	62,240,222	62,240,222				3,102,707	10.265	5.615	MON	17,504	3,340,525	08/31/2023	09/30/2024
607171-AA-5.	BALTIC INVESTMENTS HOLDINGS LI CONSTRUCT	B.			2.B PL	7,265,983	93.4500	6,432,991	6,883,916	6,883,916				378,107	8.900	6.065	MON	19,237	483,471	02/15/2023	11/09/2024
613314-AA-5.	BRED HUNDRED LTD CONSTRUCTION LOAN	B.			1.G PL	40,610,731	97.6410	41,097,835	42,090,627	42,090,627				1,484,563	9.686	8.005	MON	11,170	3,901,369	12/29/2023	02/28/2025
65955-AA-5.	MEDFORD FUNDING DAC SHINFELD STUDIOS LIMITED	B.			1.F PL	170,054,838	94.5190	157,208,490	166,324,715	166,324,715				8,089,941	7.430	5.495	MON	575,575	10,141,699	12/15/2023	04/15/2025
68101-AA-2.	CONSTRUCTION L.	B.			2.B PL	251,466,587	97.5610	251,511,309	257,798,801	257,798,801				9,332,334	6.460	6.540	MON	45,627	14,332,561	12/29/2023	05/31/2025
129680-AA-9.	EMERSON PROPCO S.A.R.L., CONSTRUCTION	B.			2.B PL	64,125,846	93.0000	55,258,231	59,417,424	59,417,424				2,564,475	5.719	5.786	MON	9,310	4,505,344	12/29/2023	06/13/2025
607156-AA-3.	BALLYMORE DEANSTON LIMITED EDYN (WOOD WHARF B2) I	B.			1.F PL	148,181,835	95.5170	144,871,771	151,671,523	151,671,523				5,771,625	4.748	4.795	MON	19,730	6,430,030	12/29/2023	06/30/2025
629430-AA-5.	LIMITED CONSTRUCT	B.			1.G PL	27,873,091	95.8300	25,550,884	26,662,607	26,682,056		(1,407)		(1,189,628)	9.000	9.141	MON	19,723	1,327,896	12/29/2023	09/20/2025
69381-AA-1.	VITA LIVING T1 LIMITED AND VIT CONSTRUCT	B.			2.C PL	118,031,726	92.6640	112,060,083	120,931,003	120,931,003				4,814,308	6.125	6.210	MON	20,293	7,154,355	12/29/2023	02/28/2026
81948-AA-3.	SHARED ACCESS, LLC	B.			3.C PL	77,310,701	100.0000	75,850,600	75,850,600	75,386,889		124,780		3,514,244	10.686	3.571	MON	44,414	6,856,589	11/03/2023	11/16/2026
64217-AA-2.	HG GLOBAL LTD TERM LOAN CAYMAN UNIVERSE HOLDINGS LLC	D.			2.B FE	49,000,000	109.4460	54,723,245	50,000,000	49,061,087		(20,026)			11.643	7.594	JAJA	988,875	5,524,853	04/29/2022	04/29/2032
61981-AA-2.	Foreign Bon	D.			1.D PL	86,734,475	85.0540	73,771,446	86,734,475	86,734,475					3.800		MUSD	9,155	3,514,124	08/27/2020	09/30/2045
00774M-AA-3.	AERCAP IRELAND CAP/GLOBA	D.			2.B FE	4,054	87.1330	4,357	5,000	4,094		40			3.300	6.184	JJ	69	83	07/11/2023	01/30/2032
013822-AE-1.	ALCOA NEDERLAND HOLDING	O.			2.C FE	539,688	97.4630	536,046	550,000	540,418		730			5.500	6.002	JD	1,344	15,125	09/06/2023	12/15/2027
03939A-AA-5.	ARCH CAPITAL GROUP LTD	D.			03939A-AA-5.	3,607	76.6440	3,832	5,000	3,617		11			3.635	5.663	JD	1	91	07/11/2023	06/30/2050
056351-AC-4.	BACARDI LTD / MARTINI BV	O.			2.C FE	1,447,780	101.3760	1,520,637	1,500,000	1,448,361		581			5.900	6.207	JD	3,933	43,021	09/06/2023	06/15/2043
25160P-AF-4.	03/19/26				1.F FE	4,542	92.9730	4,649	5,000	4,582		39			1.686	5.766	MS	24		10/10/2023	03/19/2026
28504D-AC-7.	ELECTRICITE DE FRANCE SA	O.			2.A FE	1,011,574	108.4220	1,084,217	1,000,000	1,011,397		(177)			6.250	6.087	MON	6,597	31,250	09/06/2023	05/23/2033
29359U-AB-5.	ENSTAR GROUP LTD	D.			2.B FE	1,992,200	97.5650	1,951,300	2,000,000	1,995,313		736			4.950	5.000	JD	8,250	99,000	05/22/2019	06/01/2029
33938X-AA-3.	FLEX LTD FLEX 4 7/8 06/15/29				2.C FE	4,771	98.2290	4,911	5,000	4,786		16			4.875	5.800	JD	11	122	07/11/2023	06/15/2029
344419-AC-0.	FONTEO ECONOMICO MEX	D.			2.A FE	3,765	77.0000	3,850	5,000	3,776		10			3.500	5.233	JJ	80	88	07/11/2023	01/16/2050
35177P-AL-1.	ORANGE SA	O.			2.A FE	599,050	123.5050	518,723	420,000	532,468		(12,974)			9.000	4.574	MS	12,600	37,800	04/24/2018	03/01/2031
361640-NA-2.	GE CAPITAL INTL FUNDING HSBC HOLDINGS PLC HSBC 4.583	D.			2.B FE	4,666	97.2070	4,860	5,000	4,675		10			4.418	5.156	MON	28	110	07/11/2023	11/15/2035
404280-BT-5.	06/19/29	D.			2	4,681	97.0580	4,853	5,000	4,703		22			4.583	5.870	JD	8	115	07/11/2023	06/19/2029
413831-AA-6.	HARRINGTON REINS SENIOR UNSECURED NOTES	D.			2.B PL	51,977,011	98.0150	53,594,751	54,680,000	52,184,797		163,503			7.250	8.136	MUSD	32,494	3,390,950	05/16/2023	06/29/2031
47837R-AD-2.	JOHNSON CONTROLS/TYCO FI JC1				2.B FE	3,962	83.3450	4,167	5,000	4,011		49			2.000	5.143	MS	29	50	07/11/2023	09/16/2031
500472-AC-9.	KONINKLIJKE PHILIPS NV PHIANA	D.			2.A FE	5,502	112.2030	5,610	5,000	5,493		(10)			6.875	5.844	MS	105	172	07/11/2023	03/11/2038
50247V-AC-3.	LYB INTL FINANCE BV	D.			2.B FE	4,322	92.3260	4,616	5,000	4,331		8			4.875	6.030	MS	72	122	07/11/2023	03/15/2044
552081-AW-3.	LYONDELLBASEL IND NV LYB 4				2.B FE	4,008	87.1310	4,357	5,000	4,013		5			4.625	6.038	FA	80	116	07/11/2023	02/26/2055
55608X-AB-3.	MACQUARIE BANK LTD	O.			2.B FE	498,670	98.7600	493,801	500,000	499,767		153			4.875	4.909	JD	1,422	24,375	06/02/2015	06/10/2025
606822-BM-5.	MITSUBISHI UFJ FIN GRP MUFG	D.			1.G FE	4,411	91.9740	4,599	5,000	4,451		39			3.195	5.522	JJ	72	80	07/11/2023	07/18/2029
62954H-AV-0.	NXP BV/NXP FDG/NXP USA NPFI	D.			2.A FE	4,703	97.2550	4,863	5,000	4,724		20			4.300	5.485	JD	8	108	07/11/2023	06/18/2029
715310-AD-3.	PERSHING SQUARE HOLDINGS	D.			2.B FE	6,123,680	81.1480	6,491,840	8,000,000	6,184,446		60,766			3.250	7.544	MON	33,222	130,000	09/12/2023	11/15/2030
780641-AH-9.	PSNNA 3 1/4 11/10/30	D.			2.B FE	5,726	118.1400	5,907	5,000	5,688		(38)			8.375	5.876	AO	105	209	07/11/2023	10/01/2030
806854-AL-9.	SCHLUMBERGER INVESTMENT SLB	D.			2	4,696	101.7780	5,089	5,000	4,702		6			4.850	5.680	MON	31	121	10/10/2023	05/15/2033
822582-AD-4.	4.85 05/15/3	O.			1.F FE	735,459	115.4340	646,429	560,000	700,784		(6,702)			6.375	4.108	JD	1,587	35,700	04/24/2018	12/15/2038
822582-AN-2.	SHELL INTERNATIONAL FIN	O.			1.D FE	668,433	106.8290	596,242	560,000	648,910		(3,771)			5.500	4.146	MS	8,213	30,800	04/24/2018	03/25/2040
822582-BF-8.	SHELL INTERNATIONAL FIN	D.			1.D FE	4,454	91.9380	4,597	5,000	4,461		7			4.375	5.218	MON	30	109	07/11/2023	05/11/2045

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year																					
Change in Book / Adjusted Carrying Value											Interest										
1	2	Codes			6	7	Fair Value		10	11	12	13	14	15	16	Interest			20	21	Dates
		3	4	5			8	9								17	18	19			
CUSIP Identification	Description	Code	g	Bond CHAR	NAIC Designation , NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Temporary Impairment Recognized	Total Foreign Exchange Change In B/A/C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Contractual Maturity Date
86562K-DC-1	SUMITOMO MITSUI FINL GRP	0	D		1 G FE	1,904,371	104,9480	1,994,003	1,900,000	1,904,351		(19)			5,852	5,809	JJ	51,888		09/06/2023	07/13/2030
892938-AA-9	FRANE TECH FIN LTD		D		2 A FE	5,007	103,7280	5,186	5,000	5,007					5,250	5,230	MS	86	131	07/11/2023	03/03/2033
A02322-84-2	TELENET FINANCE		D		3 C FE	384,500	93,1140	372,455	400,000	390,951		1,861			5,500	6,125	JJ	10,144	22,000	04/06/2020	03/01/2028
PERSHING SQUARE HOLDINGS																					
BR6688-78-3	PSNVA 3 1/4 10/		D	2	2 B FE	6,780,216	78,8080	7,250,336	9,200,000	6,850,604		70,388			3,250	7,686	AO	74,750	149,500	09/06/2023	10/01/2031
EC2109-66-7	CREDIT SUISSE AG LONDON		D		3 A FE	105,679,772	126,3950	87,086,462	68,899,982	101,631,795		2,632,127			7,714	2,731	JAN	5,285,418	5,330,658	04/29/2022	01/03/2028
1019999999	- Bonds - Industrial and Miscellaneous (Unaffiliated)					8,747,785,842	XXX	8,545,324,286	8,855,271,623	8,769,101,418		16,319,120	1,279,094	66,335,704	XXX	XXX	XXX	120,603,115	415,677,679	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					
026607-GS-6	AMERICAN HOME MORTGAGE INVESTM 2005-4 3A			2	1 A FM	722,511	69,2580	636,688	919,298	782,798		4,815			6,070	9,042	MON	930	19,005	05/30/2013	11/25/2045
03216A-AD-3	INTERE 1999-1A A			4	1 A FM			1	735,399						9,100		MON		27,509	03/29/1999	09/27/2029
105691-AA-5	BRAVO RESIDENTIAL FUNDING TRUS 2023-NOM4	0		4	1 A FE	1,430,321	100,9320	1,448,826	1,435,448	1,430,279		(42)			6,435	6,498	MON	7,698	22,973	09/06/2023	05/25/2063
126671-5K-8	COUNTRYWIDE ASSET-BACKED CERT 1 2004-4 M1			4	1 A FM	132,925	99,5240	140,736	141,409	138,939		402			6,190	6,705	MON	146	7,410	11/07/2016	07/25/2034
17309A-AA-7	CITIMORTGAGE ALTERNATIVE LOAN 2006-A1 1A			4	1 A FM	156,444	89,8280	161,995	180,339	165,243		663			5,750	7,914	MON	864	10,202	06/20/2011	04/25/2036
251500-AA-5	DEUTSCHE ALT-A SECURITIES INC 2006-0A1 A			2	1 A FM	332,588	89,8070	331,393	369,008	342,842		983			5,870	7,042	MON	361	11,571	04/10/2017	02/25/2047
36169D-AA-0	GCAT 2023-NOM2 A1	0		4	1 A	1,502,651	99,9340	1,524,638	1,525,643	1,503,545		894			5,837	6,132	MON	7,421	22,146	09/06/2023	11/25/2067
45256V-AD-9	IMPAC SECURED ASSETS CORP 2006-2 1A2B			4	1 A FM	89,231	97,3690	107,078	109,971	97,230		885			5,810	8,748	MON	107	4,262	11/10/2016	08/25/2036
92539D-AA-6	VERUS SECURITIZATION TRUST 2023-2 A1	0		4	1 A FE	1,758,742	100,2570	1,779,775	1,775,211	1,759,084		342			6,193	6,379	MON	9,162	26,946	09/06/2023	03/25/2068
93935E-AC-8	WASHINGTON MUTUAL MORTGAGE PAS 2006-8 A3			2	1 A FM	587,354	42,8890	450,832	1,051,166	587,354					4,157	8,423	MON	18,231	18,231	01/16/2014	10/25/2036
93935H-AH-0	WASHINGTON MUTUAL MORTGAGE PAS 2006-7 A5			4	1 A FM	159,761	28,9660	90,626	312,874	90,626	(4,175)	4,784			4,052	9,555	MON	1,056	4,141	02/23/2016	09/25/2036
1029999999	- Bonds - Industrial and Miscellaneous (Unaffiliated)					6,872,508	XXX	6,672,588	8,555,766	6,897,940		13,726			XXX	XXX	XXX	27,745	174,396	XXX	XXX
Residential Mortgage-Backed Securities																					
Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
06054A-AY-5	BANC OF AMERICA COMMERCIAL MOR 2015-UBS7			4	1 A FE	734,611	0,9560	112,494		100,845		(83,193)			0,889	2,902	MON	7,295	95,739	06/02/2016	09/15/2048
06054A-BD-0	BANC OF AMERICA COMMERCIAL MOR 2015-UBS7			4	2 C	1,286,903	74,7370	1,307,901	1,750,000	1,286,903		(6,827)	474,142		4,488	23,367	MON	6,334	77,003	10/25/2017	09/15/2048
06054M-AF-0	BANC OF AMERICA COMMERCIAL MOR 2016-UB10			4	1 A FE	266,724	2,8340	58,371		43,780		(24,427)			1,887	4,137	MON	2,963	37,045	05/23/2016	07/15/2049
06427D-AT-0	BANC OF AMERICA COMMERCIAL MOR 2017-BNK3			4	1 A FE	1,290,902	2,4700	379,380		334,179		(126,526)			1,156	4,194	MON	12,891	164,483	02/03/2017	02/15/2050
12514M-BD-6	CD COMMERCIAL MORTGAGE TRUST 2016-CD1 XA			4	1 B FE	847,356	2,4410	195,051		171,413		(90,087)			1,496	3,440	MON	9,070	113,495	08/11/2016	08/10/2049
12515G-AJ-6	CD COMMERCIAL MORTGAGE TRUST 2017-CD3 XA			4	1 B FE	699,001	2,2010	195,946		187,863		(75,069)			1,104	4,432	MON	7,068	96,918	01/30/2017	02/10/2050
12531W-BC-5	CFIRE COMMERCIAL MORTGAGE TRUS 2016-C3 X			4	1 A FE	1,315,874	1,5460	257,687		270,668		(142,199)			1,138	5,323	MON	13,615	174,600	03/23/2016	01/10/2048
12591V-AF-8	COMM MORTGAGE TRUST 2014-CR16 XA			4	1 A FE	258,992	0,0420	1,740		3,161		(28,216)			1,073	4,572	MON	3,185	41,573	04/06/2016	04/10/2047
12593G-BF-6	COMM MORTGAGE TRUST 2015-CR26 XA			4	1 A FE	1,249,786	1,0870	190,814		108,144		(118,316)			1,041	6,249	MON	13,051	168,090	01/28/2016	10/10/2048
12595F-AL-6	CSAIL COMMERCIAL MORTGAGE TRUS 2017-CX9			4	1 A	1,126,380	66,7490	1,168,101	1,750,000	1,126,380		247,442			4,162	7,983	MON	71,769	71,769	09/19/2017	09/15/2050
12595V-AG-2	COMM MORTGAGE TRUST 2018-COR3 B			4	2 A	257,500	82,4940	206,236	250,000	253,480		(788)			4,664	4,163	MON	940	11,438	05/04/2018	05/10/2051

SCHEDULE D - PART 1

1	CUSIP Identification	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value					Interest				Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
		Description	Code	For Folio	Bond CHAR	NAIC Designation Modifier Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
126281-BB-9.		CSAIL COMMERCIAL MORTGAGE TRUS 2015-C1 X.			4.	1 A FE.	410,345	0.4370	29,897		40,298		(51,517)			0.946	1.750	MON	4,592	59,389	02/29/2016	04/15/2050.
126350-BH-2.		COMM MORTGAGE TRUST 2015-CR27 XA.			4.	1 A FE.	566,607	1.2010	93,331		93,228		(59,041)			1.050	1.160	MON	5,844	75,084	03/24/2016	10/10/2048.
17290X-AY-6.		CITIGROUP COMMERCIAL MORTGAGE 2016-GC37			4.	1 A FE.	727,497	2.6820	150,017		159,907		(82,880)			1.813	2.113	MON	7,688	96,208	04/14/2016	04/10/2049.
17291C-BV-6.		CITIGROUP COMMERCIAL MORTGAGE 2016-C2 C.			4.	1 C	3,089,798	85.0370	2,551,116	3,000,000	3,024,678		(9,941)			4.031	3.687	MON	10,078	120,930	08/11/2016	08/10/2049.
17291C-BW-4.		CITIGROUP COMMERCIAL MORTGAGE 2016-C2 XA.			4.	1 A FE.	1,294,832	3.1240	299,976		329,486		(132,865)			1.659	4.173	MON	13,273	165,993	08/12/2016	08/10/2049.
17324T-AM-1.		CITIGROUP COMMERCIAL MORTGAGE 2016-GC36			4.	2 B	1,392,911	65.9760	1,418,493	2,150,000	1,392,911		(8,936)	776,400		4.904	28.223	MON	8,504	103,472	07/12/2017	02/10/2049.
17325D-AJ-2.		CITIGROUP COMMERCIAL MORTGAGE 2016-P5 XA			4.	1 A FE.	419,857	2.8000	108,679		100,837		(39,328)			1.518	4.306	MON	4,449	55,783	10/03/2016	10/10/2049.
17325G-AH-9.		CITIGROUP COMMERCIAL MORTGAGE 2016-C3 C.			4.	2 A	2,968,945	75.6740	2,270,230	3,000,000	2,986,206		2,878			4.197	4.210	MON	10,155	123,741	03/21/2017	11/15/2049.
17325H-BU-7.		CITIGROUP COMMERCIAL MORTGAGE 2017-P7 XA			4.	1 A FE.	800,044	2.7220	254,347		230,580		(85,944)			1.241	2.546	MON	8,446	109,730	04/04/2017	04/14/2050.
29429E-AF-8.		CITIGROUP COMMERCIAL MORTGAGE 2016-P4 XA			4.	1 A FE.	1,215,747	3.4940	293,649		283,245		(117,368)			2.048	4.199	MON	13,252	164,604	07/15/2016	07/10/2049.
36198E-AY-1.		GS MORTGAGE SECURITIES TRUST 2013-GC13 C.			4.	1 C	1,019,961	69.0820	690,825	1,000,000	999,204		(1,510)			3.963	3.842	MON	3,194	40,104	05/23/2016	07/10/2046.
36251F-AY-2.		GS MORTGAGE SECURITIES TRUST 2015-GC28 X.			4.	1 A FE.	384,153	0.5820	37,086		52,775		(45,675)			1.106	26.838	MON	5,117	65,504	02/24/2017	02/10/2048.
36252A-AE-6.		GS MORTGAGE SECURITIES TRUST 2015-GS1 XA.			4.	1 B FE.	792,352	1.1250	147,307		160,232		(88,403)			0.902	5.383	MON	8,237	107,049	03/28/2016	11/10/2048.
46590L-AV-4.		JPMB COMMERCIAL MORTGAGE SECU 2016-C2 X.			4.	1 A FE.	872,177	2.5290	201,163		147,761		(81,873)			1.630	3.912	MON	9,798	123,035	03/16/2017	06/15/2049.
46590M-AT-7.		JP MORGAN CHASE COMMERCIAL MOR 2016-JP2			4.	1 A FE.	1,108,756	3.3110	260,557		237,203		(120,071)			1.938	3.565	MON	11,719	144,837	07/11/2016	08/15/2049.
46590M-AX-8.		JP MORGAN CHASE COMMERCIAL MOR 2016-JP2			2.	2 C	1,576,309	69.6480	1,601,911	2,300,000	1,576,309		5,569	703,038		3.958	19.852	MON	7,295	88,564	06/27/2018	08/15/2049.
46590R-AG-4.		JP MORGAN CHASE COMMERCIAL MOR 2016-JP3			4.	1 A FE.	750,013	2.7790	192,175		172,340		(62,680)			1.466	8.010	MON	7,650	95,665	09/23/2016	08/15/2049.
46640U-AF-9.		JPMBB COMMERCIAL MORTGAGE SECU 2013-C17.			4.	1 A FE.	24,024	0.0020	10				(2,639)			0.396		MON	127	3,197	02/24/2016	01/15/2047.
46640U-AK-8.		SECU 2013-C17			4.	1 A	1,039,727	89.5390	895,388	1,000,000	1,000,000		(4,073)			4.854	4.343	MON	3,943	49,248	04/27/2016	01/15/2047.
46643A-BL-6.		SECU 2014-C23			2.	1 A	2,385,652	93.2720	2,191,884	2,350,000	2,347,895		(2,808)			4.632	4.400	MON	8,778	106,767	04/20/2017	09/15/2047.
46644R-BB-0.		SECU 2015-C29			2.	1 A FE.	228,351	0.5500	23,334		17,418		(16,914)			0.683	2.027	MON	1,924	27,100	06/05/2015	05/15/2048.
46646R-AQ-6.		SECU 2016-C4 C.			4.	2 C	1,303,130	67.2850	1,345,695	2,000,000	1,303,130		14,959	642,226		3.169	19.070	MON	5,071	62,249	10/25/2017	12/15/2049.
46647T-AU-2.		JP MORGAN CHASE COMMERCIAL MOR 2017-JP5			4.	1 A FE.	1,389,420	1.9060	351,035		373,858		(130,628)			0.957	5.087	MON	12,392	161,170	03/08/2017	03/15/2050.
55316T-AC-3.		MFT TRUST 2020-B6 B.			4.	2 C FE.	5,216,610	63.8760	3,577,055	5,600,000	5,326,845		34,586			3.392	4.148	MON	15,320	186,389	08/18/2020	08/10/2040.
55316T-AE-9.		MFT TRUST 2020-B6 C.			4.	3 C FE.	2,606,376	56.3680	1,691,046	3,000,000	2,716,831		34,983			3.392	4.997	MON	8,207	99,851	08/18/2020	08/10/2040.
61690A-AF-1.		MORGAN STANLEY BAML TRUST 2015-C27 XA.			4.	1 A FE.	74,869	0.9840	10,650		9,392		(7,840)			1.004	3.703	MON	774	10,011	06/07/2016	12/15/2047.
61767F-BB-6.		MORGAN STANLEY CAPITAL I TRUST 2016-UB11.			4.	1 A FE.	828,150	2.9270	214,666		167,003		(77,586)			1.573	3.633	MON	8,779	109,676	08/16/2016	08/15/2049.
67181D-AE-1.		NE 2020-1A A.			2.	2 A FE.	14,987,634	86.8780	13,026,231	14,993,750	14,992,197		1,465			3.390	3.425	MON	15,531	508,288	11/06/2020	11/20/2050.
67181D-AG-6.		OAK STREET INVESTMENT GRADE NE 2020-1A B.			2.	2 B FE.	24,828,358	89.2210	22,305,338	25,000,000	24,930,117		34,309			5.110	5.324	MON	39,035	1,277,500	11/06/2020	11/20/2050.

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Security Benefit Life Insurance Company

SCHEDULE D - PART 1

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest			Dates					
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22		
CUSIP Identification	Description	Code	For	Bond CHAR	NAIC Designation - NAIC	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date		
67181D-AH-4.	OAK STREET INVESTMENT GRADE NE 2020-1A B.			2	2 B FE.	23,834,762	81.8540	19,644,946	24,000,000	23,900,455		22,243			5.570	5.757	MON.	40,847	1,336,800	11/06/2020	11/20/2050.		
67190A-AC-0.	OAK STREET INVESTMENT GRADE NE 2021-1A A.			4	2 A FE.	4,498,844	83.8330	3,772,482	4,500,000	4,499,668		291			2.800	2.823	MON.	3,850	126,000	01/20/2021	01/20/2051.		
67190A-AD-8.	OAK STREET INVESTMENT GRADE NE 2021-1A A.			4	2 A FE.	4,997,318	75.1820	3,759,092	5,000,000	4,998,814		529			3.260	3.294	MON.	4,981	163,000	01/20/2021	01/20/2051.		
67190A-AE-6.	OAK STREET INVESTMENT GRADE NE 2021-1A B.			4	2 B FE.	2,399,416	82.0960	1,970,292	2,400,000	2,399,740		117			4.230	4.273	MON.	3,102	101,520	01/20/2021	01/20/2051.		
90276C-AK-7.	UBS COMMERCIAL MORTGAGE TRUST 2017-C2 C.			4	1 B	2,574,804	81.3420	2,033,560	2,500,000	2,528,050		(8,123)			4.295	3.945	MON.	8,948	107,375	07/31/2017	08/15/2050.		
94989N-BH-9.	WELLS FARGO COMMERCIAL MORTGAG 2015-C30.			4	1 A FE.	821,241	1.0840	130,146		130,812		(89,648)			1.024	4.994	MON.	8,751	112,865	04/28/2016	09/15/2058.		
94989T-BC-7.	WELLS FARGO COMMERCIAL MORTGAG 2015-LC22.			4	1 A FE.	667,596	0.9820	106,457		105,435		(66,348)			0.887	7.526	MON.	6,717	89,317	02/03/2016	09/15/2058.		
94989X-BF-1.	WELLS FARGO COMMERCIAL MORTGAG 2015-WX54.			4	1 A FE.	115,352	1.4550	26,189		21,545		(12,411)			1.167	4.679	MON.	1,517	19,414	08/17/2016	12/15/2048.		
94989Y-BC-6.	WELLS FARGO COMMERCIAL MORTGAG 2016-C32.			4	1 A FE.	1,750,632	1.9400	362,757		289,109		(182,649)			1.363	4.432	MON.	18,792	238,890	05/05/2016	01/15/2059.		
95000C-BE-2.	WELLS FARGO COMMERCIAL MORTGAG 2016-WX55.			4	1 A FE.	780,964	2.2940	177,725		135,506		(68,842)			1.566	5.249	MON.	9,045	114,454	02/19/2016	01/15/2059.		
95000F-AW-6.	WELLS FARGO COMMERCIAL MORTGAG 2016-C35.			4	1 A FE.	1,198,154	3.5080	291,584		252,072		(122,368)			2.034	3.689	MON.	12,999	161,680	07/18/2016	07/15/2048.		
95000G-BE-3.	WELLS FARGO COMMERCIAL MORTGAG 2016-BW1.			2	3 A	406,664	52.2350	391,759	750,000	406,664		5,234	325,845		3.071	28.623	MON.	1,919	23,033	12/08/2017	08/15/2049.		
95000P-AH-7.	WELLS FARGO COMMERCIAL MORTGAG 2016-C37.			4	1 A FE.	616,835	1.7220	167,694		201,629		(50,406)			0.927	5.360	MON.	6,321	84,083	12/12/2016	12/15/2049.		
1039999999	- Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities					128,279,216	XXX	93,141,495	108,293,750	108,928,201		(2,369,800)	3,169,093		XXX	XXX	XXX	463,373	8,071,722	XXX	XXX		
Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																							
78986@-AA-0.	ST INTERMEDIATE HOLDINGS, INC. DOM ABS-N.			4	2 A PL.	9,354,022	100.7590	9,425,016	9,354,022	9,354,022					14.860	15.120	MUSD.	3,861	1,174,962	12/31/2023	05/03/2026.		
78986@-AB-8.	ST INTERMEDIATE HOLDINGS, INC. DOM ABS-N.			4	2 A PL.	8,162,257	100.7590	8,224,206	8,162,257	8,162,257					14.860	15.120	MUSD.	3,369	998,477	12/31/2023	05/03/2026.		
65252*-AA-6.	NEWSPRING HOLDINGS MANAGEMENT First out.			4	2 B PL.	21,491,626	96.3340	20,703,838	21,491,626	21,491,626					9.000	8.832	DEC.	5,299	1,774,071	12/31/2023	06/30/2026.		
14986@-AC-1.	CBAM CLO MANAGEMENT, LLC 2017-1 VERTICAL.			4	2 A FE.	44,724,333	99.1940	44,363,809	44,724,333	44,724,333					6.936	6.993	JAO.	629,017	2,821,551	06/08/2017	07/20/2030.		
14986@-AD-9.	CBAM CLO MANAGEMENT, LLC 2017-4 VERTICAL.			4	2 A FE.	39,588,376	99.3570	39,313,949	39,588,376	39,588,376					6.694	6.748	JAO.	566,518	2,501,108	11/06/2017	01/15/2031.		
14986@-AF-4.	CBAM CLO MANAGEMENT, LLC 2017-4 SUB VERT.			4	2 C FE.	1,500,000	95.8580	1,437,876	1,500,000	1,500,000					8.777	8.871	JAO.	28,160	114,587	12/04/2020	01/15/2031.		
35114@-AA-5.	FOUR SIX FOUR AIRCRAFT ISSUER CLASS A LO.			4	2 B PL.	102,367,199	92.0030	94,180,838	102,367,199	102,367,199					4.200	4.237	MON.	191,085	4,299,422	01/31/2019	12/20/2031.		
35114@-AB-3.	FOUR SIX FOUR AIRCRAFT ISSUER CLASS B LO.			4	4 B PL.	64,505,693	75.1610	48,482,934	64,505,693	64,505,689					5.350	5.410	MON.	153,380	3,177,634	01/31/2019	12/20/2031.		
36266@-AS-5.	GAGE PARK LLC CLASS A			4	1 A FE.	258,860,000	100.3220	259,693,529	258,860,000	258,860,000					7.678	7.735	JAO.	5,631,092		09/21/2023	10/28/2035.		
36266@-AW-6.	GAGE PARK LLC CLASS B			4	1 C FE.	44,590,000	100.3860	44,762,117	44,590,000	44,590,000					8.528	8.603	JAO.	1,077,373		09/21/2023	10/28/2035.		
36266@-AY-2.	GAGE PARK LLC CLASS C			4	1 F FE.	35,460,000	100.3890	35,597,939	35,460,000	35,460,000					9.328	9.419	JAO.	937,152		09/21/2023	10/28/2035.		
36266@-BA-3.	GAGE PARK LLC CLASS D			4	2 C FE.	30,510,000	100.7380	30,735,164	30,510,000	30,510,000					11.528	11.665	JAO.	996,510		09/21/2023	10/28/2035.		
36266@-BC-9.	GAGE PARK LLC CLASS E			4	3 C FE.	14,680,000	100.3190	14,726,829	14,680,000	14,680,000					15.078	15.292	JAO.	627,131		09/21/2023	10/28/2035.		
000842-AG-9.	ABPCI DIRECT LENDING FUND CLO 2023-15A C.			4	1 F FE.	13,540,000	100.0860	13,551,671	13,540,000	13,540,000					9.641	9.743	JAO.	224,809		10/03/2023	10/30/2035.		
00111G-AE-0.	ABPCI DIRECT LENDING FUND CLO 2023-12A C.			4	1 F FE.	12,150,000	100.2140	12,175,952	12,150,000	12,150,000					9.790	9.906	JAO.	208,159	664,227	03/08/2023	04/29/2035.		
00119A-AG-0.	AGL CLO LTD. 2023-24A C.			4	1 F FE.	10,000,000	100.4950	10,049,500	10,000,000	10,000,000					8.878	8.975	JAO.	167,700	404,854	03/30/2023	07/25/2036.		
00119A-AJ-4.	AGL CLO LTD. 2023-24A D.			4	2 C FE.	11,250,000	100.8780	11,348,741	11,250,000	11,250,000					10.878	11.023	JAO.	231,162	559,836	03/30/2023	07/25/2036.		
00120N-AG-9.	AGL CLO LTD. 2023-25A D.			4	2 C FE.	11,000,000	101.7010	11,187,154	11,000,000	11,000,000					10.552	10.676	JAO.	651,307		05/09/2023	07/21/2036.		

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year																						
1	2	Codes			6 NAIC Designation Designation Modifier and SVO	7 Actual Cost	Fair Value		10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book / Adjusted Carrying Value				Interest			20 Amount Rec. During Year	Dates			
		3	4	5			8 Rate Used to Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change In B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid		19 Admitted Amount Due & Accrued			
CUSIP Identification	Description																					
001210-AJ-2	AGL CLO 19 LTD 2022-19A D	0	C	4	2 C FE	3,712,500	100.3360	3,762,600	3,750,000	3,718,507		2,829			10.022	10.297	JAJO	73,077	439,870	06/01/2022	07/21/2035	
01627A-AD-0	ALIGNED DATA CENTERS ISSUERS LTD 2023-1A A	0		4	1 G FE	1,212,444	99.0750	1,238,436	1,250,000	1,214,613		2,170			6.000	6.809	MON	3,333	24,583	08/30/2023	08/17/2048	
03770J-AA-8	APIDOS CLO LTD 2023-43A E		4	4	3 B FE	2,994,300	100.5890	3,017,673	3,000,000	2,994,046		(254)			13.128	13.376	JAJO	74,393		10/23/2023	04/25/2035	
03770M-AG-8	APIDOS CLO LTD 2023-45A D		4	4	2 C FE	8,300,000	101.8570	8,454,090	8,300,000	8,300,000					10.580	10.716	JAJO	163,425	367,991	04/13/2023	04/26/2036	
03789X-AE-8	APPLEBES/HOP FUNDING LLC 2019-1A A21	0		4	2 B FE	499,002	95.8180	521,730	544,500	501,559		2,557			4.723	11.499	MUSD	1,857	12,858	08/30/2023	06/05/2049	
037989-AG-5	APIDOS CLO LTD 2023-44A C		4	4	1 F FE	5,000,000	100.2570	5,012,835	5,000,000	5,000,000					8.780	8.874	JAJO	81,699	224,570	03/24/2023	04/26/2035	
037989-AJ-9	APIDOS CLO LTD 2023-44A D		4	4	2 C FE	6,900,000	101.1130	6,976,783	6,900,000	6,900,000					10.780	10.857	JAJO	138,428	381,973	03/24/2023	04/26/2035	
039951-AJ-7	ARES CLO LTD 2023-70A D1		4	4	2 B FE	12,000,000	99.9330	11,992,008	12,000,000	12,000,000					9.869	9.981	JAJO	171,064		09/29/2023	10/25/2035	
039952-AA-4	ARES CLO LTD 2023-70A E		4	4	3 A FE	4,342,500	99.9630	4,498,331	4,500,000	4,342,816		316			12.719	13.545	JAJO	82,674		10/06/2023	10/25/2035	
04019R-BA-8	ARES CLO LTD 2022-66A DR		4	4	2 C FE	7,500,000	100.5260	7,539,465	7,500,000	7,500,000					10.378	10.510	JAJO	147,025	135,812	08/07/2023	07/25/2036	
04020F-AE-4	ARES CLO LTD 2023-ALF4A C		4	4	1 F FE	5,000,000	100.0140	5,000,705	5,000,000	5,000,000					8.447	8.531	JAJO	52,794		10/20/2023	10/15/2036	
04020F-AG-9	ARES CLO LTD 2023-ALF4A D		4	4	2 C FE	4,900,000	100.2700	5,013,505	5,000,000	4,900,318		318			10.027	10.475	JAJO	62,669		10/20/2023	10/15/2036	
049410-AE-3	ATLAS SENIOR LOAN FUND LTD 2022-20A C		4	4	1 F FE	1,600,000	101.0180	1,616,294	1,600,000	1,600,000					9.747	9.783	JAJO	32,056	148,942	09/15/2022	10/19/2035	
05377R-HH-0	AVIS BUDGET RENTAL CAR FUNDING 2023-6A B	0		4	1 F FE	1,972,401	101.7580	2,035,165	2,000,000	1,973,809		1,408			6.400	6.817	MON	3,911	42,667	08/30/2023	12/20/2029	
055540-AG-6	BCC MIDDLE MARKET CLO 2023-2A C		4	4	1 F FE	23,026,841	100.1170	23,026,841	23,000,000	23,000,000					9.740	9.849	JAJO	286,254		10/23/2023	10/21/2035	
05554U-AC-6	BORED MML CLO 2021-1 LLC 2022-2A B1	0		4	1 C FE	2,217,307	99.0780	2,229,248	2,250,000	2,218,398		1,092			8.745	9.199	JAJO	40,992	49,794	08/30/2023	07/18/2034	
05684G-AJ-5	BAIN CAPITAL CREDIT CLO, LIMIT 2023-2A D		4	4	2 C FE	20,000,000	101.0050	20,201,080	20,000,000	20,000,000					10.731	10.862	JAJO	1,156,599		05/09/2023	07/18/2036	
05684K-BA-4	BAIN CAPITAL CREDIT CLO, LIMIT 2020-4A D		4	4	2 B FE	5,000,000	99.8010	4,990,060	5,000,000	5,000,000					10.166	10.280	JAJO	103,070		10/11/2023	10/20/2036	
05684N-AJ-0	BAIN CAPITAL CREDIT CLO, LIMIT 2022-3A D		4	4	2 C FE	923,750	99.9290	999,287	1,000,000	926,853		3,103			9.103	10.537	JAJO	19,217	44,977	07/05/2023	07/17/2035	
05685E-AJ-9	BAIN CAPITAL CREDIT CLO, LIMIT 2023-4A D		4	4	2 C FE	1,500,000	101.0150	1,515,219	1,500,000	1,500,000					10.423	10.423	JAJO	42,125		08/08/2023	10/21/2036	
05874W-AJ-0	BALLYROCK LTD 2022-19A C		4	4	2 C FE	9,901,555	97.6420	10,252,358	10,500,000	9,931,247		29,692			8.916	10.010	JAJO	189,833	463,725	05/03/2023	04/20/2035	
09262W-AE-3	BLACKROCK DLF IX-L CLO, LP 2023-2A C		4	4	1 F FE	7,000,000	100.0510	7,003,549	7,000,000	7,000,000					9.568	9.656	JAJO	128,370		10/05/2023	10/20/2033	
09263G-AW-7	BLACKROCK MT. HOOD CLO X LLC 2023-1A E		4	4	3 C FE	14,426,698	100.0160	14,723,491	14,721,121	14,455,389		28,786			15.456	16.337	JAJO	461,374	920,179	04/24/2023	04/20/2035	
09606B-AA-2	BLUE STREAM ISSUER, LLC 2023-1A A2	0		4	1 G FE	707,021	96.9190	726,893	750,000	709,644		2,624			5.398	6.918	MON	1,237	13,495	08/30/2023	05/20/2053	
09629E-AG-6	BLUEMOUNTAIN CLO LTD 2017-2A B		4	4	1 F FE	14,497,188	98.3120	14,500,976	14,750,000	14,613,848		27,581			7.827	8.159	JAJO	234,116	1,065,123	06/23/2020	10/20/2030	
12510H-AE-0	CAPITAL AUTOMOTIVE REIT 2020-1A A5		4	4	1 E FE	6,168,069	91.0870	5,620,605	6,170,573	6,169,459		341			3.480	3.517	MON	9,544	214,736	01/15/2020	02/15/2050	
12510H-AG-5	CAPITAL AUTOMOTIVE REIT 2020-1A B1		4	4	2 B FE	10,995,284	95.5940	10,515,305	11,000,000	10,998,798		1,011			4.170	4.216	MON	20,387	458,700	01/15/2020	02/15/2050	
12530M-AD-7	CF HIPOLYTA ISSUER LLC 2020-1 B2		4	4	1 G FE	4,496,479	81.6450	3,671,771	4,497,260	4,496,866		107			2.600	2.619	MON	5,197	116,929	07/14/2020	07/15/2060	
12575A-AF-4	CMFT NET LEASE MASTER ISSUER LTD 2021-1 A6		2	4	1 F FE	5,499,889	73.3820	4,035,999	5,500,000	5,499,904		10			3.440	3.465	MON	5,781	189,200	07/22/2021	07/20/2051	
12672-AA-0	CVS WAKEFIELD MA CLO		4	4	2 B	3,285,244	98.2830	3,228,834	3,285,244	3,285,244					5.440	5.501	MON	7,943	178,717	10/24/2012	02/15/2037	
137335-AC-9	CANBY ASSET FUNDING TRUST A-3 CLASS A NO		4	4	1 E PLG1	25,075,000	100.0000	25,075,000	25,075,000	25,075,000					1.000	0.998	JD	11,144	250,750	12/19/2012	12/15/2040	
138771-AG-6	CANYON CAPITAL CLO LTD 2022-1A D		4	4	2 C FE	2,791,500	96.4810	2,894,415	3,000,000	2,800,608		9,108			8.603	9.881	JAJO	55,201	126,579	06/13/2023	04/15/2035	
14064C-AC-1	CAPITOL PARK FA BACKED TRUST CLASS A NOT		4	4	2 A PLG1	58,600,000	100.0000	58,600,000	58,600,000	58,600,000					1.000	1.000	MON	74,878	586,000	12/18/2012	11/15/2038	
143100-AL-2	CARLYLE GMS FINANCE MM CLO LLC 2015-1A C		4	4	2 C FE	27,000,000	92.6340	25,011,072	27,000,000	27,000,000					9.655	9.768	JAJO	564,781	2,436,088	08/02/2018	10/15/2031	

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year											Change in Book / Adjusted Carrying Value					Interest				Dates	
1	2	Codes			6	7	Fair Value		10	11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	3	4	5	NAIC Designation , NAIC Designation and SVO Modifier Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
143160-AA-0.	CARLYLE DIRECT LENDING DRAMDOWN 2022-1 CL			4.	1 F PL	135,427,950	100.0000	135,427,950	135,427,950	135,427,950					8.166	8.247	JAN.	2,181,042	8,072,471	12/04/2023	04/20/2035
143160-AA-0.	CARLYLE DIRECT LENDING DRAMDOWN 2022-1 CL			4.	1 F Z										8.166		JAN.			10/20/2022	04/20/2035
143160-AB-8.	CARLYLE DIRECT LENDING DRAMDOWN 2022-1 CL			4.	2 C PL	45,147,750	95.0940	42,932,873	45,147,750	45,147,750					9.166	9.268	JAN.	816,137	2,894,602	12/04/2023	04/20/2035
143160-AB-8.	CARLYLE DIRECT LENDING DRAMDOWN 2022-1 CL			4.	2 C Z										9.166		JAN.			10/20/2022	04/20/2035
14576A-AC-6.	A3 CAPITAL AUTOMOTIVE LP 2020-1A			4.	1 F FE	2,953,214	85.5310	2,527,450	2,955,000	2,953,969		249			3.100	3.138	MAY	4,071	91,605	11/18/2020	12/15/2050
14576A-AD-4.	CAPITAL AUTOMOTIVE LP 2020-1A			4.	1 F FE	1,230,476	77.4920	954,121	1,231,250	1,230,700		74			3.670	3.712	MAY	2,008	45,187	11/18/2020	12/15/2050
14986G-AH-0.	CBAM CLO MANAGEMENT, LLC 2017-1 SUB VERT			4.	2 C FE	900,000	99.9970	899,971	900,000	900,000									56,779	12/21/2020	07/20/2030
15018T-AA-2.	CEDAR CREST 2021-1 LLC CLASS			4.	1 A FE	194,466,796	99.9450	194,360,523	194,466,796	194,466,796					7.205	7.264	JAN.	2,997,068	13,011,787	09/17/2021	10/17/2033
15018T-AA-2.	CEDAR CREST 2021-1 LLC CLASS			4.	1 A FE	47,447,126	99.9450	47,421,197	47,447,126	47,447,126					7.205	7.264	JAN.	731,242	3,141,618	09/17/2021	10/17/2033
15018T-AC-8.	A-FX CEDAR CREST 2021-1 LLC CLASS			4.	1 A FE	139,494,453	94.3750	131,647,743	139,494,453	139,494,453					2.100	2.105	JAN.	618,425	2,977,704	01/18/2022	10/17/2033
15018T-AC-8.	A-FX CEDAR CREST 2021-1 LLC CLASS			4.	1 A FE	37,000,000	94.3750	34,918,711	37,000,000	37,000,000					2.100	2.105	JAN.	164,033	784,358	09/17/2021	10/17/2033
15018T-AE-4.	B CEDAR CREST 2021-1 LLC CLASS			4.	1 C FE	47,720,000	99.9620	47,701,719	47,720,000	47,720,000					7.555	7.619	JAN.	771,171	3,290,697	09/17/2021	10/17/2033
15018T-AG-9.	C CEDAR CREST 2021-1 LLC CLASS			4.	1 F FE	52,060,000	100.0000	52,060,000	52,060,000	52,060,000					8.405	8.489	JAN.	935,955	4,039,157	09/17/2021	10/17/2033
15018T-AJ-3.	D CEDAR CREST 2021-1 LLC CLASS			4.	2 C FE	82,430,000	97.3340	80,232,566	82,430,000	82,430,000					9.555	9.664	JAN.	1,684,713	7,353,712	09/17/2021	10/17/2033
15018T-AL-8.	E CEDAR CREST 2021-1 LLC CLASS			4.	3 C FE	28,200,000	100.0000	28,200,000	28,200,000	28,200,000					14.655	14.909	JAN.	883,970	3,969,075	01/18/2022	10/17/2033
15018T-AN-4.	F CEDAR CREST 2021-2 LLC CLASS			4.	4 C FE	47,720,000	96.4900	46,045,217	47,720,000	47,720,000					17.655	18.029	JAN.	1,802,056	8,165,577	09/17/2021	10/17/2033
15018U-AA-9.	A-FL CEDAR CREST 2021-2 LLC CLASS			4.	1 A FE	287,540,000	100.0000	287,540,000	287,540,000	287,540,000					7.164	7.164	JAN.	4,349,022	18,717,485	12/20/2021	01/17/2034
15018U-AA-9.	A-FL CEDAR CREST 2021-2 LLC CLASS			4.	1 A FE	95,500,000	100.0000	95,500,000	95,500,000	95,500,000					7.164	7.164	JAN.	1,444,431	6,235,298	12/20/2021	01/17/2034
15018U-AC-5.	A-FX CEDAR CREST 2021-2 LLC CLASS			4.	1 A FE	67,900,000	94.4130	64,106,765	67,900,000	67,900,000					2.680	2.689	JAN.	374,054	1,820,785	12/20/2021	01/17/2034
15018U-AC-5.	A-FX CEDAR CREST 2021-2 LLC CLASS			4.	1 A FE	50,000,000	94.4130	47,206,749	50,000,000	50,000,000					2.680	2.689	JAN.	275,444	1,338,935	12/20/2021	01/17/2034
15018U-AE-1.	B CEDAR CREST 2021-2 LLC CLASS			4.	1 C FE	53,160,000	100.0000	53,160,000	53,160,000	53,160,000					7.564	7.633	JAN.	848,932	3,678,652	12/20/2021	01/17/2034
15018U-AG-6.	C CEDAR CREST 2021-2 LLC CLASS			4.	1 F FE	70,880,000	100.0000	70,880,000	70,880,000	70,880,000					8.414	8.499	JAN.	1,259,099	5,515,717	12/20/2021	01/17/2034
15018U-AJ-0.	D CEDAR CREST 2021-2 LLC CLASS			4.	2 C FE	57,590,000	97.1110	55,925,960	57,590,000	57,590,000					9.564	9.673	JAN.	1,162,834	5,153,003	12/20/2021	01/17/2034
15018U-AL-5.	E CEDAR CREST 2021-2 LLC CLASS			4.	3 C FE	44,300,000	100.0000	44,300,000	44,300,000	44,300,000					14.664	14.921	JAN.	1,371,451	6,254,528	12/20/2021	01/17/2034
15018U-AN-1.	F CEDAR CREST 2021-2 LLC CLASS			4.	4 C FE	35,440,000	96.5020	34,200,308	35,440,000	35,440,000					17.664	18.038	JAN.	1,321,614	6,081,589	12/20/2021	01/17/2034
15018V-AA-7.	A-FL CEDAR CREST 2022-1, LLC CLASS			4.	1 A FE	76,870,000	100.8920	77,555,558	76,870,000	76,870,000					7.940	8.014	JAN.	1,068,002	5,500,930	11/17/2022	10/28/2034
15018V-AA-7.	A-FL CEDAR CREST 2022-1, LLC CLASS			4.	1 A FE	294,500,000	100.8920	297,126,473	294,500,000	294,500,000					7.940	8.014	JAN.	4,091,668	21,074,854	11/17/2022	10/28/2034
15018V-AC-3.	A-FX CEDAR CREST 2022-1, LLC CLASS			4.	1 A FE	100,090,000	99.9270	100,017,206	100,090,000	100,090,000					6.750	6.806	JAN.	1,182,313	6,399,504	11/17/2022	10/28/2034

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year																						
1	CUSIP Identification	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest				Dates		
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
		Description	Code	Designation of Bond	NAIC Designation and SVO	Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Stated Contractual Maturity Date	
34964U-AG-1		FORTRESS CREDIT OPPORTUNITIES 2023-21A D		4	2 C FE		5,000,000	100.2420	5,012,100	5,000,000	5,000,000					12.412	12.599	JAN0	120,672	430,067	01/18/2023	01/21/2035
34966B-AE-6		FORTRESS CREDIT BSL LIMITED 2023-2A B		4	1 B FE		7,750,000	100.0420	7,753,278	7,750,000	7,750,000					8.313	8.346	JAN0	307,805		06/01/2023	07/24/2036
34966B-AG-1		FORTRESS CREDIT BSL LIMITED 2023-2A C1		4	1 E FE		7,750,000	100.0370	7,752,860	7,750,000	7,750,000					9.163	9.259	JAN0	339,279		06/01/2023	07/24/2036
349936-AC-8		FORTRESS CREDIT BSL LIMITED 2023-3A B1		4	1 C FE		9,000,000	99.8530	8,986,779	9,000,000	9,000,000					8.562	8.595	JAN0	38,529		10/31/2023	01/23/2037
349936-AE-4		FORTRESS CREDIT BSL LIMITED 2023-3A C		4	1 F FE		5,250,000	99.8510	5,242,172	5,250,000	5,250,000					9.219	9.255	JAN0	24,200		10/31/2023	01/23/2037
36244-4A-8		BOND WASHINGTON LLC CTL		4	1 A		2,875,919	94.9800	2,731,547	2,875,919	2,875,919					3.350	3.373	MUN	5,620	96,343	03/21/2013	09/10/2029
36361U-AY-6		GALLATIN LOAN MANAGEMENT, LLC 2017-1A D1		4	2 B FE		16,950,000	99.9960	16,949,305	16,950,000	16,950,000					8.955	9.053	JAN0	324,673	1,409,353	12/16/2021	07/15/2031
38139B-WF-9		GOLDENTREE LOAN MANAGEMENT US 2022-15A D		4	2 C FE		6,900,000	101.5020	7,003,645	6,900,000	6,900,000					9.739	9.851	JAN0	203,456		08/18/2023	10/20/2036
38139C-AG-2		GOLDENTREE LOAN MANAGEMENT US 2022-15A E		4	3 C FE		4,363,875	98.0890	4,413,996	4,500,000	4,367,980		4,105			11.916	12.603	JAN0	161,949		10/13/2023	10/20/2036
38139F-AG-5		2023-17A C		4	1 F FE		9,800,000	100.4720	9,846,295	9,800,000	9,800,000					8.197	8.272	JAN0	430,684		05/11/2023	07/20/2036
38139F-AJ-9		GOLDENTREE LOAN MANAGEMENT US 2023-17A D		4	2 C FE		8,900,000	100.6860	8,961,027	8,900,000	8,900,000					10.247	10.365	JAN0	488,945		05/11/2023	07/20/2036
38178D-AJ-6		GOLUB CAPITAL PARTNERS CLO, LT 2020-50A		4	2 C FE		2,633,400	99.6840	2,791,138	2,800,000	2,640,405		7,005			8.866	10.000	JAN0	50,338	122,948	06/13/2023	04/20/2035
381790-AE-7		GOLUB CAPITAL PARTNERS CLO, LT 2023-68A		4	1 F FE		11,000,000	100.2570	11,028,226	11,000,000	11,000,000					8.847	8.937	JAN0	443,347		06/16/2023	07/25/2036
40168X-AB-7		GUGENHEIM CLO LTD GPIM 2023-5A A2		4	1 A FE		15,000,000	99.5170	14,927,535	15,000,000	15,000,000					8.921	8.921	JAN0	591,002		06/30/2023	07/25/2035
44328D-AA-2		17A E		4	3 C FE		1,152,000	100.5620	1,206,739	1,200,000	1,156,002		4,002			13.362	14.305	JAN0	31,178	87,130	02/24/2023	04/23/2036
44328H-AM-7		HPS LOAN MANAGEMENT LTD 2023-17A D		4	2 C FE		5,500,000	101.7080	5,593,962	5,500,000	5,500,000					10.862	10.948	JAN0	116,162	319,902	02/24/2023	04/23/2036
449278-AC-4		ICG US CLO LTD 2023-1A B		4	1 C FE		12,000,000	100.3740	12,044,916	12,000,000	12,000,000					8.395	8.448	JAN0	326,214		07/21/2023	07/18/2036
449278-AE-0		ICG US CLO LTD 2023-1A C		4	1 F FE		12,500,000	100.0320	12,504,025	12,500,000	12,500,000					9.145	9.245	JAN0	370,275		07/21/2023	07/18/2036
449278-AG-5		ICG US CLO LTD 2023-1A D		4	2 C FE		1,985,000	100.7750	2,015,500	2,000,000	1,985,536		536			11.225	11.506	JAN0	72,764		07/21/2023	07/18/2036
45686A-AC-7		INGERSOL SECURED LOAN TRUST A- CLASS A N		4	1 G PLG		40,515,000	100.0000	40,515,000	40,515,000	40,515,000					1.000	0.998	JD	12,380	405,150	12/24/2012	12/20/2039
46091R-AE-3		INVESCO CLO LTD 2023-3A C		4	1 F FE		5,000,000	100.4920	5,024,580	5,000,000	5,000,000					8.569	8.643	JAN0	163,046		07/06/2023	07/15/2036
46091R-AG-8		INVESCO CLO LTD 2023-3A D		4	2 C FE		5,000,000	100.8860	5,044,320	5,000,000	5,000,000					10.819	10.897	JAN0	205,859		07/06/2023	07/15/2036
46146V-AJ-8		INVESCO CLO LTD 2022-3A D		4	2 C FE		6,000,000	100.6580	6,039,492	6,000,000	6,000,000					10.412	10.543	JAN0	121,473	619,580	09/06/2022	10/22/2035
46147K-AD-4		INVESCO CLO LTD 2023-2A D		4	2 C FE		6,301,350	100.9810	6,427,466	6,365,000	6,309,473		8,123			10.362	10.642	JAN0	128,243	370,289	05/24/2023	04/21/2036
46433G-AA-6		ISKANDAR VENTURES LLC 2019-1 A2		4	1 E PL		7,018,626	84.9610	5,963,067	7,018,626	7,018,626					3.410	3.434	MUN	10,637	239,335	10/30/2019	07/15/2040
466171-AA-4		321 HENDERSON RECEIVABLES LLC 2013-2A A		4	1 A FE		3,795,383	90.0030	3,416,763	3,796,274	3,795,666		24			4.210	4.248	MUN	7,103	159,823	07/23/2013	03/15/2062
46617L-AA-9		321 HENDERSON RECEIVABLES LLC 2013-3A A		4	1 A FE		6,224,122	90.5840	5,642,596	6,229,164	6,225,727		161			4.080	4.121	MUN	11,296	254,150	10/10/2013	01/17/2073
46617T-AA-2		2014-1A A		4	1 A FE		4,859,138	89.3660	4,344,878	4,861,881	4,859,983		87			3.960	3.997	MUN	8,557	192,530	02/10/2014	03/15/2063
46617T-AB-0		321 HENDERSON RECEIVABLES LLC 2014-1A B		2	2 A FE		366,558	89.4530	328,157	366,850	366,655		8			4.940	4.998	MUN	805	18,122	02/10/2014	03/16/2065
46618A-AA-2		321 HENDERSON RECEIVABLES LLC 2014-2A A		4	1 A FE		2,955,495	88.2360	2,609,514	2,957,412	2,955,999		55			3.610	3.642	MUN	4,745	106,763	07/16/2014	01/17/2073
46618A-AB-0		321 HENDERSON RECEIVABLES LLC 2014-2A B		2	2 C FE		313,079	86.3550	270,488	313,226	313,132		14			4.480	4.525	MUN	624	14,033	07/16/2014	01/15/2075
46618H-AB-5		2014-3A B		2	2 C FE		335,194	85.0140	285,028	335,273	335,217		2			4.400	4.442	MUN	656	14,752	11/18/2014	06/15/2079

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Security Benefit Life Insurance Company

SCHEDULE D - PART 1

1	CUSIP Identification	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value					Interest			Dates		
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
		Description	Code	F o r e i g n	Bond CHAR	NAIC Designation NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
46618L-AB-6.		321 HENDERSON RECEIVABLES LLC 2015-1A B.			4.	2.B FE	340,175	84.2760	286,933	340,470	340,259		8			4.250	4.295	MON	643	14,470	03/25/2015	09/17/2074
46636S-AB-9.		JACK IN THE BOX FUNDING, LLC 2019-1A A21.			4.	2.B FE	8,023,125	95.0220	7,623,734	8,023,125	8,023,125					4.476	4.501	FWAN	35,912	359,115	06/28/2019	08/25/2049
46636S-AC-7.		JACK IN THE BOX FUNDING, LLC 2019-1A A23.			4.	2.B FE	14,106,098	93.2590	13,053,684	13,997,193	14,064,394		(11,100)			4.970	4.820	FWAN	69,566	695,660	02/04/2020	08/25/2049
46636S-AD-5.		JACK IN THE BOX FUNDING, LLC 2022-1A A21.			2.	2.B FE	7,237,500	92.0230	6,660,194	7,237,500	7,237,500					3.445	3.460	FWAN	24,933	249,332	02/02/2022	02/26/2052
46636S-AE-3.		JACK IN THE BOX FUNDING, LLC 2022-1A A21.			2.	2.B FE	9,363,923	85.2690	8,371,653	9,817,910	9,396,039		32,656			4.136	5.265	FWAN	40,607	386,113	04/05/2023	02/26/2052
46656T-AK-2.		JCP DIRECT LENDING CLO LLC 2023-11 B.			4.	1.C FE	6,566,826	100.2970	6,586,349	6,566,826	6,566,826					9.366	9.377	JAJO	124,716	161,427	11/10/2023	07/20/2036
46656T-AM-8.		JCP DIRECT LENDING CLO LLC 2023-11 C.			4.	1.F FE	5,313,601	100.3490	5,332,167	5,313,601	5,313,601					10.566	10.701	JAJO	113,845	147,657	11/10/2023	07/20/2036
476681-AA-9.		JERSEY MIKE'S FUNDING, LLC 2019-1A A2			4.	2.B FE	14,675,713	94.7140	13,931,281	14,708,850	14,683,530		6,982			4.433	4.567	FWAN	83,317	652,043	12/07/2022	02/15/2050
477600-AB-9.		JIMMY JOHN'S FUNDING LLC 2017-1A A21			4.	2.B FE	9,003,877	95.0430	8,745,345	9,201,500	9,030,349		26,472			4.846	5.960	JAJO	75,556	406,816	04/20/2023	07/30/2047
477600-AC-7.		JIMMY JOHN'S FUNDING LLC 2022-1A A21.			4.	2.B FE	14,987,735	93.2570	14,375,744	15,415,174	15,062,413		70,959			4.077	5.512	JAJO	106,492	583,223	03/30/2023	04/30/2052
48206K-AG-1.		JUNIPER VALLEY PARK CLO, LTD 2023-1A C.			4.	1.F FE	8,050,000	100.1520	8,062,236	8,050,000	8,050,000					8.416	8.422	JAJO	137,377	247,878	05/05/2023	07/20/2035
48206K-AJ-5.		JUNIPER VALLEY PARK CLO, LTD 2023-1A D.			4.	2.C FE	10,000,000	100.4960	10,049,610	10,000,000	10,000,000					10.116	10.158	JAJO	205,126	371,200	05/05/2023	07/20/2035
491783-AC-0.		KENWOOD ASSET FUNDING TRUST A- CLASS A N.			2.	2.C PLGI	58,650,000	100.0000	58,650,000	58,650,000	58,650,000					1.000	0.990	JD	26,067	586,250	12/19/2012	12/15/2040
49253P-AB-1.		KESSLER FAB TRUST A-2 CLASS A NOTE			2.	1.G PLGI	58,600,000	96.6210	56,620,155	58,600,000	58,600,000					1.000	0.998	JD	26,044	586,000	12/24/2012	12/15/2040
51075L-AJ-5.		LAKE SHORE MM CLO IV LLC 2021-1A D.			4.	2.C FE	19,862,229	93.6980	18,614,721	19,866,701	19,863,642		477			9.155	9.236	JAJO	389,041	1,692,045	10/01/2021	10/15/2033
51075L-AL-0.		LAKE SHORE MM CLO IV LLC 2021-1A E.			4.	3.C FE	18,390,554	90.9640	16,732,514	18,394,695	18,391,765		292			13.655	13.886	JAJO	537,264	2,403,633	10/01/2021	10/15/2033
552800-BA-4.		MCF CLO LLC 2017-1A DRR.			4.	2.C FE	10,100,000	93.6530	9,458,903	10,100,000	10,100,000					9.677	9.659	JAJO	198,199	918,784	03/10/2021	04/20/2033
55342T-AA-3.		MARITIME PARTNERS, LLC MP 2023-1A A.			4.	1.F FE	67,980,678	101.8130	69,213,097	67,980,943	67,980,275		(403)			7.167	7.275	MON	216,542	2,787,978	05/16/2023	05/15/2063
55400E-AB-5.		MMW 2020-1 LLC 2020-1A B.			2.	1.F FE	1,091,489	94.7200	1,034,003	1,091,640	1,091,545		17			2.730	2.749	MON	911	29,802	07/13/2020	10/20/2037
55400E-AC-3.		MMW 2020-1 LLC 2020-1A C.			2.	2.B FE	641,283	96.0380	615,926	641,338	641,302		6			4.210	4.249	MON	825	27,000	07/13/2020	10/20/2037
55616*-AA-8.		140 STATE STREET LLC CTL			4.	3.A	2,381,987	96.3500	2,295,045	2,381,987	2,381,987					6.020	6.095	MON	6,373	143,396	10/27/2011	03/15/2037
56575V-AC-2.		MARANON LOAN FUNDING LTD 2023-1A B.			4.	1.C FE	41,994,750	100.2980	42,125,160	42,000,000	41,995,343		593			9.044	9.145	JAJO	812,441	1,339,960	05/15/2023	07/15/2035
56575V-AE-8.		MARANON LOAN FUNDING LTD 2023-1A C.			4.	1.G FE	31,996,000	100.3520	32,112,608	32,000,000	31,996,458		458			9.944	10.066	JAJO	680,603	1,124,122	05/15/2023	07/15/2035
56575V-AG-3.		MARANON LOAN FUNDING LTD 2023-1A D.			4.	2.C FE	19,997,500	100.4530	20,090,620	20,000,000	19,997,835		335			12.294	12.479	JAJO	525,904	870,993	05/15/2023	07/15/2035
56575V-AJ-7.		MARANON LOAN FUNDING LTD 2023-1A E.			4.	3.C FE	23,517,000	100.6950	24,166,872	24,000,000	23,546,604		29,604			15.494	16.202	JAJO	795,352	1,320,392	05/15/2023	07/15/2035
56576C-AA-7.		MARANON LOAN FUNDING LTD 2022-1A X.			4.	1.A FE	3,347,107	99.9940	3,346,893	3,347,107	3,347,107					7.894	7.966	JAJO	56,513	224,710	11/02/2022	11/25/2033
56576C-AA-7.	RA	MARANON LOAN FUNDING LTD 2022-1A X.			4.	1.A FE	13,016,529	99.9940	13,015,696	13,016,529	13,016,529					7.894	7.966	JAJO	219,773	871,591	11/02/2022	11/25/2033
56576C-AB-5.		MARANON LOAN FUNDING LTD 2022-1A A.			4.	1.A FE	170,000,000	99.9390	169,895,790	170,000,000	170,000,000					8.194	8.275	JAJO	2,979,382	11,843,362	11/02/2022	11/25/2033
56576C-AB-5.	RA	MARANON LOAN FUNDING LTD 2022-1A A.			4.	1.A FE	60,000,000	99.9390	59,963,220	60,000,000	60,000,000					8.194	8.275	JAJO	1,051,547	4,194,430	11/02/2022	11/25/2033
56576C-AC-3.		MARANON LOAN FUNDING LTD 2022-1A B.			4.	1.C FE	40,000,000	99.9920	39,996,680	40,000,000	40,000,000					9.294	9.286	JAJO	795,142	3,190,070	11/02/2022	11/25/2033

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year																					
1	CUSIP Identification	2	Codes		6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest			Dates			
			3	4			5	8			9	12	13	14	15	16	17	18	19	20	21	22
		Description		Bond CHAR	NAIC Designation and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
56576C-AD-1.		MARANON LOAN FUNDING LTD 2022-1A C.		4	1.6 FE.	31,500,000	99.9900	31,496,819	31,500,000	31,500,000					10.644	10.781	JAJ0.	717,131	2,899,630	11/02/2022	11/25/2033.
56576C-AE-9.		MARANON LOAN FUNDING LTD 2022-1A D.		4	2.0 FE.	19,200,000	99.9830	19,196,736	19,200,000	19,200,000					12.894	13.095	JAJ0.	529,508	2,160,994	11/02/2022	11/25/2033.
56576C-AF-6.		MARANON LOAN FUNDING LTD 2022-1A E.		4	3.0 FE.	21,120,108	101.1600	21,365,186	21,120,108	21,120,108					15.894	16.200	JAJ0.	717,983	2,961,958	11/02/2022	11/25/2033.
56613S-AC-3.		MARKBROOK CAPITAL COMPANY TRUST CLASS A N.		4	2.A PLGI.	30,000,000	100.0000	30,000,000	30,000,000	30,000,000					1.000	0.998	JD.	13,333	300,000	12/18/2012	12/15/2038.
58403X-AC-2.		APEX CREDIT CLO LLC 2020-1A B		4	1.F FE.	2,000,000	98.2420	1,964,846	2,000,000	2,000,000					8.364	8.449	JAJ0.	35,317	154,621	01/28/2020	04/17/2033.
58406C-AG-6.		APEX CREDIT CLO LLC 2021-1A B		4	1.F FE.	13,373,750	97.8780	13,213,503	13,500,000	13,399,158		11,232			8.427	8.665	JAJ0.	230,701	1,056,983	02/08/2022	10/20/2034.
64016N-AA-5.		NEIGHBORLY ISSUER LLC 2021-1A A2.		4	2.0 FE.	19,500,000	86.8140	16,928,672	19,500,000	19,500,000					3.584	3.599	JAJ0.	118,421	698,880	02/24/2021	04/30/2051.
64134W-AA-2.		NEUBERGER BERMAN CLO LTD 2022-50A E.		4	3.0 FE.	3,001,500	100.7330	3,021,981	3,000,000	3,001,252		(248)			13.152	13.354	JAJ0.	76,720		10/25/2023	07/23/2036.
66858C-AJ-6.		NORTHWOODS CAPITAL LTD 2018-12BA.		4	2.0 FE.	20,850,000	94.3080	19,663,260	20,850,000	20,850,000					8.796	8.890	MUSD.	86,606	1,768,490	06/07/2018	06/15/2031.
67111P-AS-4.		OFPSI FUND LTD 2022-11A CR.		4	1.F FE.	5,000,000	100.0400	5,002,010	5,000,000	5,000,000					8.886	8.918	JAJ0.	117,240		09/15/2023	07/18/2035.
67116H-AG-7.		OCF CLO LTD 2023-26A D.		4	2.0 FE.	4,000,000	101.2590	4,050,372	4,000,000	4,071,425		(175)			10.753	10.583	JAJ0.	90,802	246,696	09/12/2023	04/17/2036.
67593Z-AL-1.		OCTAGON 58 LTD 2022-1A D.		4	2.0 FE.	4,675,000	99.6200	4,981,005	5,000,000	4,691,835		16,835			8.944	10.218	JAJ0.	95,650	219,844	05/11/2023	07/15/2037.
675947-AE-5.		OCTAGON 61 LTD 2023-2A C.		4	1.F FE.	3,750,000	100.3550	3,763,324	3,750,000	3,750,000					8.416	8.502	JAJ0.	63,995	150,395	03/16/2023	04/20/2036.
675947-AG-0.		OCTAGON 61 LTD 2023-2A D.		4	2.0 FE.	6,500,000	100.3550	6,523,056	6,500,000	6,500,000					10.916	11.061	JAJ0.	143,877	340,128	03/16/2023	04/20/2036.
68626F-AG-2.		ORION CLO LTD. 2023-2A D.		4	2.0 FE.	2,000,000	99.8670	1,997,330	2,000,000	2,000,000					10.607	10.725	JAJ0.	7,660		11/21/2023	01/25/2037.
72703P-AB-9.		PLANET FITNESS MASTER ISSUER L 2018-1A A.		4	2.8 FE.	35,165,871	97.5630	35,398,589	36,282,652	35,496,843		330,972			4.666	7.150	MUSD.	122,269	1,392,594	04/11/2023	09/05/2048.
72703P-AC-7.		PLANET FITNESS MASTER ISSUER L 2019-1A A.		2	2.8 FE.	13,387,735	88.1700	11,849,994	13,440,000	13,403,025		4,740			3.858	3.967	MUSD.	37,448	518,515	05/15/2020	12/05/2049.
72703P-AE-3.		PLANET FITNESS MASTER ISSUER L 2022-1A A.		4	2.8 FE.	3,119,438	85.8520	2,678,090	3,119,438	3,119,438					4.008	4.028	MUSD.	9,030	125,027	01/25/2022	12/05/2051.
739124-AC-9.		POWELL FORD FA TRUST A-3 CLASS A NOTE.		2	2.A PLGI.	52,000,000	100.0000	52,000,000	52,000,000	52,000,000					1.000	1.000	MS.	131,444	520,000	03/25/2013	03/30/2042.
75900K-AA-6.		REGENT SQUARE CAPITAL CORP SENIOR NOTE.		4	1.8 FE.	20,000,000	99.7680	19,953,517	20,000,000	20,000,000					6.991	6.900	FINAN.	139,826	1,305,255	11/10/2009	11/25/2041.
774473-AC-6.		ROCKWOOD SECURED LOAN TRUST A- CLASS A N.		2	2.A PLGI.	10,000,000	96.9000	9,690,040	10,000,000	10,000,000					1.000	1.000	JD.	3,056	100,000	12/18/2012	12/20/2039.
783961-AA-1.		SESAC FINANCE, LLC 2019-1 A2.		4	2.0 FE.	28,725,000	97.2180	27,925,727	28,725,000	28,725,000					5.216	5.249	JAJ0.	274,688	1,498,296	08/02/2019	07/25/2049.
783961-AB-9.		SESAC FINANCE, LLC 2022-1 A2.	0.	4	2.0 FE.	1,390,848	97.6510	1,446,455	1,481,250	1,402,218		11,370			5.500	9.653	JAJ0.	14,936	20,367	08/30/2023	07/25/2052.
78403D-AH-3.		SBA TOWER TRUST 2014-2 C.		1	1.F FE.	5,523,745	98.3250	5,393,133	5,485,000	5,485,000		(2,466)			3.869	3.869	MON.	9,432	212,214	05/11/2018	10/15/2049.
78502E-AA-4.		SABEY DATA CENTER ISSUER LLC 2020-1 A2.		4	1.E FE.	17,874,189	96.3690	17,346,506	18,000,000	17,930,321		9,159			3.812	3.910	MON.	20,966	686,160	04/23/2020	04/20/2045.
78502E-AE-6.		SABEY DATA CENTER ISSUER LLC 2023-1 A2.	0.	4	1.E FE.	10,564,229	100.4170	10,651,179	10,607,000	10,567,016		2,787			6.250	6.434	MON.	20,256	413,961	08/30/2023	04/20/2048.
78632T-AB-4.		SADLEBROOK FINANCIAL TR CLASS A NOTE.		4	1.6 PLGI.	58,000,000	100.0000	58,000,000	58,000,000	58,000,000					1.000	1.000	MS.	162,722	580,000	03/25/2013	03/20/2042.
78711D-AA-5.		SAIL 4 VFN NOTE ISSUER LLC SENIOR SECURE.		4	.6. *	316,234		1	7,780,036	1	(316,233)	(5,209,438)			5.268		JAJ0.	92,217	475,574	10/10/2023	10/10/2025.
81686A-AB-4.		SENA FINANCIAL TRUST A-2 CLASS A NOTE.		4	2.A PLGI.	15,000,000	100.0000	15,000,000	15,000,000	15,000,000					1.000	1.000	FINAN.	12,917	150,000	12/24/2012	02/25/2059.
81883E-AD-3.		SHACKLETON CLO LTD 2017-11A D.	RA.	4	3.A FE.	3,970,400	98.6350	3,945,380	4,000,000	3,987,237		2,443			9.291	9.493	FINAN.	48,521	355,110	06/29/2017	08/15/2030.
820502-AA-0.		SHAWNEE LLC CLASS A.		4	1.A FE.	505,410,000	100.0000	505,410,000	505,410,000	505,410,000					7.720	7.790	JAJ0.	1,950,779		12/14/2023	01/28/2036.
820502-AC-6.		SHAWNEE LLC CLASS B.		4	1.C FE.	63,730,000	100.0000	63,730,000	63,730,000	63,730,000					8.670	8.758	JAJ0.	276,256		12/14/2023	01/28/2036.
820502-AE-2.		SHAWNEE LLC CLASS C.		4	1.F FE.	56,370,000	100.0000	56,370,000	56,370,000	56,370,000					9.370	9.831	JAJ0.	273,947		12/14/2023	01/28/2036.
820502-AG-7.		SHAWNEE LLC CLASS D.		4	2.0 FE.	51,390,000	100.0000	51,390,000	51,390,000	51,390,000					11.870	12.036	JAJ0.	304,989		12/14/2023	01/28/2036.
820502-AJ-1.		SHAWNEE LLC CLASS E.		4	3.C FE.	25,090,000	100.0000	25,090,000	25,090,000	25,090,000					14.620	14.872	JAJ0.	183,403		12/14/2023	01/28/2036.
82066D-AQ-3.		SHAWNEE 1892 LLC CLASS A-R.		4	1.A FE.	300,175,565	100.0000	300,175,565	300,175,565	300,175,565					8.210	8.290	JAJ0.	4,312,762	20,913,764	12/21/2022	01/29/2035.
82066D-AQ-3.		SHAWNEE 1892 LLC CLASS A-R.	RA.	4	1.A FE.	104,160,936	100.0000	104,160,936	104,160,936	104,160,936					8.210	8.290	JAJ0.	1,496,529	7,269,062	12/21/2022	01/29/2035.
82066D-AQ-3.		SHAWNEE 1892 LLC CLASS A-R.	RA.	4	1.A FE.	35,803,041	100.0000	35,803,041	35,803,041	35,803,041					8.210	8.290	JAJ0.	514,399	2,500,832	12/21/2022	01/29/2035.
82066D-AS-9.		SHAWNEE 1892 LLC CLASS B-R.		4	1.C FE.	77,160,000	100.0000	77,160,000	77,160,000	77,160,000					9.140	9.241	JAJ0.	1,234,172	5,839,223	12/21/2022	01/29/2035.

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year											Change in Book / Adjusted Carrying Value					Interest			Dates	
1	2	Codes		6	7	Fair Value		10	11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	3	4	5	6	Actual Cost	Rate Used to Obtain Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B/A/C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Contractual Maturity Date
820660-AU-4.	SHAWNEE 1892 LLC CLASS C-R		4		1 F FE	65,360,000	100.0000	65,360,000	65,360,000					10.790	10.931	JA.U.	1,234,158	5,883,880	12/21/2022	01/29/2035
820660-AW-0.	SHAWNEE 1892 LLC CLASS D-R		4		2 C FE	60,820,000	100.0000	60,820,000	60,820,000					11.890	12.061	JA.U.	1,265,510	6,056,853	12/21/2022	01/29/2035
820660-AY-6.	SHAWNEE 1892 LLC CLASS E-R		4		3 C FE	33,130,000	100.0000	33,130,000	33,130,000					15.890	16.195	JA.U.	921,261	4,451,490	12/21/2022	01/29/2035
820829-AA-7.	SHAWNEE 2021-1 LLC CLASS A-FL		4		1 A FE	118,900,936	100.0000	118,900,936	118,900,936					7.164	7.222	JA.U.	1,798,368	8,097,186	11/23/2021	10/17/2033
820829-AA-7.	SHAWNEE 2021-1 LLC CLASS A-FL	RA	4		1 A FE	55,766,843	100.0000	55,766,843	55,766,843					7.164	7.222	JA.U.	843,470	3,831,899	11/23/2021	10/17/2033
820829-AA-7.	SHAWNEE 2021-1 LLC CLASS A-FL	RA	4		1 A FE	7,852,161	100.0000	7,852,161	7,852,161					7.164	7.222	JA.U.	118,763	538,697	11/23/2021	10/17/2033
820829-AC-3.	SHAWNEE 2021-1 LLC CLASS A-FX		4		1 A FE	37,316,901	95.4670	39,088,721	39,088,721					2.220	2.226	JA.U.	178,375	960,544	11/23/2021	10/17/2033
820829-AC-3.	SHAWNEE 2021-1 LLC CLASS A-FX	RA	4		1 A FE	6,630,338	95.4670	6,329,797	6,630,338					2.220	2.226	JA.U.	30,256	164,076	11/23/2021	10/17/2033
820829-AC-3.	SHAWNEE 2021-1 LLC CLASS A-FX	RA	4		1 A FE	947,191	95.4670	947,191	947,191					2.220	2.226	JA.U.	4,322	23,439	11/23/2021	10/17/2033
820829-AE-9.	SHAWNEE 2021-1 LLC CLASS B		4		1 C FE	7,640,000	99.8800	7,630,868	7,640,000					7.564	7.625	JA.U.	122,006	526,811	11/23/2021	10/17/2033
820829-AG-4.	SHAWNEE 2021-1 LLC CLASS C		4		1 F FE	68,640,000	99.9600	68,612,334	68,640,000					8.414	8.489	JA.U.	1,219,308	5,341,405	11/23/2021	10/17/2033
820829-AJ-8.	SHAWNEE 2021-1 LLC CLASS D		4		2 C FE	73,320,965	97.3980	75,280,000	75,280,000					9.564	9.610	JA.U.	1,520,023	6,736,859	11/23/2021	10/17/2033
820829-AL-3.	SHAWNEE 2021-1 LLC CLASS E		4		3 C FE	35,430,000	100.0000	35,430,000	35,430,000					14.664	14.918	JA.U.	1,096,851	5,002,211	11/23/2021	10/17/2033
820829-AN-9.	SHAWNEE 2021-1 LLC CLASS F		4		4 C FE	15,500,000	96.2190	14,914,003	15,500,000					17.664	18.035	JA.U.	578,020	2,659,837	11/23/2021	10/17/2033
820830-AA-5.	SHAWNEE 2022-1 LLC CLASS A	RA	4		1 A FE	220,716,354	100.0000	220,716,354	220,716,354					7.390	7.454	JA.U.	2,854,407	15,227,498	04/21/2022	04/28/2034
820830-AA-5.	SHAWNEE 2022-1 LLC CLASS A		4		1 A FE	138,027,598	100.0000	138,027,598	138,027,598					7.390	7.454	JA.U.	1,785,037	9,522,697	04/21/2022	04/28/2034
820830-AC-1.	SHAWNEE 2022-1 LLC CLASS B		4		1 C FE	28,360,000	100.0000	28,360,000	28,360,000					7.890	7.965	JA.U.	391,580	2,111,641	04/21/2022	04/28/2034
820830-AE-7.	SHAWNEE 2022-1 LLC CLASS C		4		1 F FE	79,020,000	100.0000	79,020,000	79,020,000					8.890	8.985	JA.U.	1,229,351	6,677,724	04/21/2022	04/28/2034
820830-AG-2.	SHAWNEE 2022-1 LLC CLASS D		4		2 C FE	71,030,000	100.0000	71,030,000	71,030,000					10.390	10.521	JA.U.	1,291,500	7,088,682	04/21/2022	04/28/2034
820830-AJ-6.	SHAWNEE 2022-1 LLC CLASS E		4		3 C FE	33,300,000	100.0000	33,300,000	33,300,000					14.890	15.005	JA.U.	867,714	4,850,925	04/21/2022	04/28/2034
820830-AL-1.	SHAWNEE 2022-1 LLC CLASS F		4		4 C FE	22,200,000	99.5720	22,05,080	22,200,000					18.390	18.503	JA.U.	714,451	4,026,058	04/21/2022	04/28/2034
826525-AC-1.	SIERRA RECEIVABLES FUNDING CO 2020-2A C		4		2 B FE	1,775,797	96.0650	1,776,019	1,775,890		26			3.510	3.539	MON	1,905	62,338	08/03/2020	07/20/2037
827925-AG-3.	SILVER POINT CLO, LTD 2023-3A		4		1 F FE	25,000,000	100.9460	25,236,375	25,000,000					8.998	9.092	JA.U.	206,204		11/02/2023	11/29/2036
82808E-AJ-0.	SILVER POINT CLO, LTD 2023-2A		4		1 F FE	13,600,000	100.3770	13,651,258	13,600,000					9.116	9.143	JA.U.	251,394	542,622	04/14/2023	04/20/2035
828111-AC-8.	3 CLASS A N		2		1 E PGI	52,500,000	99.8580	52,425,466	52,500,000					1.000	0.990	JD	23,333	524,500	12/15/2012	12/15/2040
83616K-AG-2.	SOUND POINT CLO LTD 2022-1A D		4		2 C FE	7,000,000	88.5430	6,197,989	7,000,000					8.678	8.706	JA.U.	114,745	573,776	01/28/2022	04/25/2035
83616L-AA-3.	SOUND POINT CLO LTD 2022-1A E	C	4		3 C FE	5,940,000	81.3120	4,878,714	6,000,000		3,580			12.078	12.431	JA.U.	136,886	698,641	01/28/2022	04/25/2035
84658E-AA-4.	SPIRIT AIR 2015-1 PTT B	0.	1		3 B FE	82,593	98.7330	82,593	82,593					4.450	4.450	A0	919	3,675	07/28/2015	04/01/2024
85236K-AH-5.	LL 2023-2A A	0.	4		1 G FE	1,691,743	98.4770	1,723,355	1,695,155		3,413			5.900	6.793	MON	1,721	34,417	08/30/2023	07/25/2048
86212X-AF-7.	STORE MASTER FUNDING LLC 2023-1A A1		4		1 A FE	19,938,753	101.3800	20,216,872	19,941,667		211			6.190	6.277	MON	37,717	685,772	05/22/2023	06/20/2053
86212X-AG-5.	STORE MASTER FUNDING LLC 2023-1A A2	0.	2		1 C FE	1,935,100	99.5070	1,984,332	1,938,670		3,571			6.920	8.005	MON	4,217	45,999	08/30/2023	06/20/2053
86213C-AB-1.	STORE MASTER FUNDING LLC 2015-1A A2		4		1 C FE	5,691,670	95.3380	5,472,397	5,740,000		5,102			4.170	4.393	MON	7,314	239,358	05/06/2015	04/20/2045
87240G-AG-6.	TCP WATERMAN CLO LLC 2017-1A ER	D	4		3 C FE	6,027,000	94.7410	5,828,553	6,052,278		10,053			13.789	14.435	FINAN	98,934	827,794	08/26/2021	08/20/2033
87251F-AD-1.	TOW DIRECT LENDING STRUCTURED CLASS B		4		2 B FE	3,023,255	102.6000	3,101,859	3,023,255					10.666	10.803	JA.U.	65,387	83,243	07/17/2023	09/30/2032
87342R-AC-8.	TACO BELL FUNDING, LLC 2016-1A A23		4		2 B FE	11,718,750	98.4640	11,538,703	11,718,750					4.970	4.994	FINAN	58,242	582,422	05/04/2016	05/25/2046
87342R-AE-4.	TACO BELL FUNDING, LLC 2018-1A21L		4		2 B FE	4,762,500	97.3990	4,638,646	4,762,500					4.940	4.970	FINAN	23,527	235,267	11/14/2018	11/25/2048
87342R-AG-9.	TACO BELL FUNDING, LLC 2021-1A A21		2		2 B FE	1,263,931	89.6570	1,303,702	1,292,115		28,184			1.946	9.523	FINAN	2,830	21,223	04/18/2023	08/25/2051
88634R-AA-7.	TICTON CAPITAL FUNDING TRUST CLASS A NOT		4		1 B FE	28,400,000	100.0000	28,400,000	28,400,000					7.500	7.352	FEB	1,810,500	2,130,000	07/25/2013	02/25/2059
891805-AC-7.	TOWER HILL CAPITAL TRUST A-3 CLASS A NOT		4		2 A PGI	32,000,000	100.0000	32,000,000	32,000,000					1.000	1.000	MS	94,222	320,000	03/25/2013	03/15/2043
913318-AJ-0.	UNITY-PEACE PARK CLO, LTD. 2022-1A D		4		2 C FE	4,665,000	100.0680	5,003,405	5,000,000		21,375			8.916	10.174	JA.U.	90,397	220,821	05/04/2023	04/20/2035
92535V-AF-9.	VB-S1 ISSUER LLC 2020-2A A		4		1 D FE	20,000,000	93.7470	18,749,418	20,000,000					2.636	2.650	MON	23,431	527,200	09/17/2020	09/15/2050
92535V-AG-7.	VB-S1 ISSUER LLC 2020-2A B		4		1 F FE	5,500,000	93.9450	5,166,998	5,500,000					3.229	3.251	MON	7,893	177,594	09/17/2020	09/15/2050

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year																										
1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest			Dates								
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22					
CUSIP Identification	Description	Code	F	o	r	i	Bond CHAR	Administrative Symbol	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B/A/C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Contractual Maturity Date	
92535V-AH-5	VB-ST ISSUER LLC 2020-2A C						4	2 B FE	3,250,000	93.8410	3,049,838	3,250,000	3,250,000	3,250,000						4.459	4.501	MON	6,441	144,918	09/17/2020	09/15/2050
92978J-AH-6	WACHOVIA STUDENT LOAN TRUST 2006-1 B						2	1 C FE	56,105	92.9230	81,103	87,280	69,201	69,201		741				5.836	9.496	JAU	962	4,581	08/13/2009	04/25/2040
93042F-AA-9	DH-LAMBERTVILLE LLC CTL						4	2 B	944,776	94.1880	889,867	944,776	944,776	944,776						5.440	5.501	MON	2,284	51,396	03/28/2012	06/15/2033
93042B-AA-1	HANNAWALAHSER ROAD DEVELOPMEN CTL						4	2 B	3,641,716	93.5130	3,405,476	3,641,716	3,641,716	3,641,716						5.239	5.296	MON	8,480	190,804	08/03/2012	01/15/2037
93043F-AA-8	TKK CHANDLER PROPERTIES LLC CTL						4	2 B	1,486,911	93.2590	1,386,673	1,486,911	1,486,911	1,486,911						5.240	5.297	MON	3,463	77,914	10/17/2012	09/15/2037
937147-AC-0	WASHURN FINANCIAL TRUST A-3 CLASS A NOT						2	1 E PLGI	32,150,000	100.0000	32,150,000	32,150,000	32,150,000	32,150,000						1.000	1.000	MON	41,081	321,500	12/19/2012	11/15/2038
95058X-AE-8	WENDYS FUNDING LLC 2018-1 A2						4	2 B FE	4,725,227	92.9350	4,391,399	4,725,227	4,725,227	4,725,227						3.884	3.903	MUSD	8,157	183,528	12/06/2017	03/15/2048
95058X-AG-3	A2L						4	2 B FE	446,174	95.4280	493,830	517,491	483,906	483,906		10,606				3.783	8.665	MUSD	870	19,577	03/25/2020	06/15/2049
96928*-EH-6	REBKEE PARTNERS NORGE LLC CTL						4	2 C	915,167	99.4300	909,951	915,167	915,167	915,167						5.440	5.501	MON	830	49,785	06/01/2014	10/25/2031
97064F-AA-3	WILLIS ENGINE SECURITIZATION T 2020-A A						4	1 F FE	12,726,259	90.1930	11,478,402	12,726,438	12,726,345	12,726,345		19				3.228	3.250	MON	18,258	410,809	02/18/2020	03/15/2045
97064F-AB-1	WILLIS ENGINE SECURITIZATION T 2020-A B						4	2 B FE	2,385,991	83.9280	2,002,611	2,386,112	2,386,048	2,386,048		14				4.212	4.250	MON	4,467	100,503	02/18/2020	03/15/2045
97179B-AG-8	WISE CLO LTD 2023-1A C						4	1 F FE	4,000,000	99.9960	3,999,836	4,000,000	4,000,000	4,000,000						9.172	9.260	JAU	103,951		08/08/2023	10/20/2036
97985S-AB-9	WOODMERE FINANCE COMP TRUST A- CLASS A N						4	2 A PLGI	82,783,000	100.0000	82,783,000	82,783,000	82,783,000	82,783,000						1.000	0.998	JD	52,889	827,830	12/19/2013	12/08/2043
00081A-AD-1	ACA ABS LTD 2003-1A B						4	6 *	500	0.0100		5,000,000								7.133		MUSD			07/30/2012	06/10/2038
000844-AG-5	ABPCI DIRECT LENDING FUND CLO 2020-8A B						4	1 C FE	10,300,000	99.6120	10,260,015	10,300,000	10,300,000	10,300,000						8.330	8.414	JAU	173,988	811,661	03/10/2020	04/20/2032
000844-AJ-9	ABPCI DIRECT LENDING FUND CLO 2020-8A C						4	1 F FE	9,000,000	99.8930	8,990,352	9,000,000	9,000,000	9,000,000						9.230	9.333	JAU	168,453	791,343	03/10/2020	04/20/2032
00119N-AA-5	AGL CLO 3 LTD 2020-3A E						4	3 C FE	3,150,000	96.9680	3,393,870	3,500,000	3,182,739	3,182,739		31,040				12.155	14.631	JAU	90,997	404,261	12/14/2022	01/15/2033
00119U-AC-5	AGL CLO 5 LTD 2020-5A ER						4	3 C FE	2,700,000	97.9590	3,038,776	3,000,000	2,722,053	2,722,053		19,977				12.127	14.412	JAU	73,775	347,427	11/28/2022	07/20/2034
00119V-AU-3	AGL CLO 6 LTD 2020-6A DR						4	2 C FE	5,489,000	98.4070	5,412,374	5,500,000	5,490,855	5,490,855		846				8.927	9.057	JAU	99,566	458,505	12/02/2021	07/20/2034
00120M-AA-4	AGL CLO 16 LTD 2021-16A E						4	3 C FE	4,550,500	99.7710	4,988,550	5,000,000	4,988,550	4,988,550		24,735				12.527	14.519	JAU	127,014	599,323	12/09/2022	01/20/2035
00141V-AG-0	CLOVER CLO 2021-1A D						4	2 C FE	4,234,000	99.4580	4,226,978	4,250,000	4,235,209	4,235,209		1,450				8.624	8.780	JAU	72,274	341,841	12/14/2022	04/22/2034
00141V-AJ-4	CLOVER CLO 2021-1A E						4	3 C FE	3,855,643	97.5360	4,145,276	4,250,000	3,884,001	3,884,001		25,977				12.274	14.394	JAU	101,427	498,690	12/01/2022	04/22/2034
00190Y-BK-0	ARES CLO LTD 2013-2A DR2						4	2 C FE	11,350,000	98.6330	11,194,811	11,350,000	11,350,000	11,350,000						8.902	8.998	JAU	176,808	956,956	09/23/2021	10/28/2034
00191C-AG-7	ARES CLO LTD ARES 2013-2A ER2						4	3 C FE	4,950,000	98.8120	4,940,595	5,000,000	4,958,297	4,958,297		3,316				12.402	12.769	JAU	108,514	599,969	09/23/2021	10/28/2034
01449C-AG-5	ALES00 PREFERRED FUNDING LTD 8A A2						4	1 A FE	2,000,000	83.3910	1,667,814	2,000,000	2,000,000	2,000,000						6.092	6.137	MUSD	2,031	117,107	07/15/2005	12/23/2035
01748R-AG-0	ALLEGRO CLO LTD 2017-1A C						4	1 E FE	15,730,605	98.6540	15,833,935	16,050,000	15,868,128	15,868,128		38,040				7.805	8.207	JAU	267,956	1,147,895	12/10/2020	10/16/2030
01748R-AJ-4	ALLEGRO CLO LTD 2017-1A D						4	2 C FE	2,869,260	97.5160	3,010,813	3,087,500	2,951,725	2,951,725		23,075				8.905	10.232	JAU	58,810	255,158	12/10/2020	10/16/2030
01748W-AA-2	ALLEGRO CLO LTD 2017-1A E						4	3 C FE	2,918,438	84.9710	2,740,328	3,225,000	3,076,708	3,076,708		31,533				12.355	14.394	JAU	85,227	379,020	12/10/2020	10/16/2030
01750F-AQ-9	ALLEGRO CLO LTD 2019-1A DR						4	2 C FE	3,770,000	99.9940	3,769,755	3,770,000	3,770,000	3,770,000						9.377	9.355	JAU	71,688	331,485	04/12/2021	07/20/2032
01750K-AA-3	ALLEGRO CLO LTD 2018-3A E						4	3 C FE	22,468,647	92.9970	21,391,147	23,002,000	22,639,659	22,639,659		45,413				12.155	12.762	JAU	598,034	2,656,806	02/24/2021	10/16/2031
01750K-AA-3	ALLEGRO CLO LTD 2018-3A E						4	3 C FE	6,820,410	92.9970	6,484,674	6,973,000	6,863,106	6,863,106		13,716				12.155	12.762	JAU	181,293	805,404	02/24/2021	10/16/2031
01750N-AE-9	ALLEGRO CLO LTD 2018-3A B2						4	1 B FE	4,497,388	99.8970	4,491,632	4,496,250	4,496,717	4,496,717		(299)				7.355	7.414	JAU	70,738	301,113	02/24/2021	10/16/2031
01750N-AG-4	ALLEGRO CLO LTD 2018-3A C						4	1 E FE	12,097,341	99.6590	12,049,733	12,091,000	12,094,356	12,094,356		(1,218)				7.855	7.918	JAU	203,153	870,860	06/08/2021	10/16/2031
01750N-AJ-8	ALLEGRO CLO LTD 2018-3A D						4	2 C FE	37,674,699	99.0060	37,300,511	37,675,000	37,674,203	37,674,203		(553)				8.955	9.050	JAU	721,656	3,132,589	02/24/2021	10/16/2031
01750W-AJ-8	ALLEGRO CLO LTD ALLEG 2021-1A D						4	2 C FE	7,000,000	99.9430	6,995,989	7,000,000	7,000,000	7,000,000						8.877	8.902	JAU	126,010	580,003	05/25/2021	07/20/2034
03328J-AG-2	ANCHORAGE CAPITAL CLO LTD ANCHC 2021-19A						4	2 A FE	3,750,000	99.6580	3,737,186	3,750,000	3,750,000	3,750,000						9.205	9.309	JAU	73,836	321,283	08/27/2021	10/15/2034
03328W-AY-4	ANCHORAGE CAPITAL CLO LTD 2016-9A DR2						4	2 C FE	4,300,000	99.9550	4,298,065	4,300,000	4,300,000	4,300,000						9.255	9.356	JAU	86,220	370,578	08/11/2021	07/15/2032
03330N-AM-6	ANCHORAGE CAPITAL CLO LTD 2019-11A DR						4	2 C FE	7,900,000	99.2640	7,841,832	7,900,000	7,900,000	7,900,000						9.124	9.115	JAU	140,148	675,362	07/15/2021	07/22/2032
03331A-AL-5	ANCHORAGE CAPITAL CLO LTD 2021-18A D						4	2 C FE	11,360,000	99.2500	11,274,777	11,360,000	11,360,000	11,360,000						9.105	9.206	JAU	221,243	961,787	02/23/2021	04/15/2034
03331K-AG-4	ANCHORAGE CAPITAL CLO LTD 2021-21A D						4	2 B FE	5,350,000	99.8270	5,340,739	5,350,000	5,350,000	5,350,000						9.227	9.331	JAU	100,105	462,273	09/21/2021	10/20/2034

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year											Change in Book / Adjusted Carrying Value					Interest				Dates	
1	2	3	Codes		6	7	Fair Value		10	11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	4	5	NAIC Designation NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Contractual Maturity Date
03762Z-AM-9.	API DOS CLO LTD 2016-25A B2R		4		1 F FE	7,324,455	100.0000	7,325,015	7,325,000	7,324,468		(139)			7.877	7.955	JA.0.	117,007	532,664	06/08/2021	10/20/2031
03766C-AD-3.	API DOS CLO LTD 2016-25A DR	RA..D.	4		3 C FE	11,323,020	95.5670	11,424,043	11,954,000	11,494,462		56,770			11.527	12.711	JA.0.	279,426	1,311,660	01/26/2021	10/20/2031
03766C-AD-3.	API DOS CLO LTD 2016-25A DR	RA..D.	4		3 C FE	12,073,215	95.5670	12,180,932	12,746,000	12,255,949		60,464			11.527	12.711	JA.0.	297,939	1,398,563	01/26/2021	10/20/2031
03768C-AL-3.	API DOS CLO LTD XXXA C		4		2 C FE	4,297,500	99.9950	4,499,784	4,500,000	4,498,423		229			8.657	8.757	JA.0.	81,156	362,967	01/18/2031	10/18/2031
03768M-AO-0.	API DOS CLO LTD 2020-33A DR		4		2 C FE	3,437,500	99.6470	3,487,652	3,500,000	3,253,986		16,486			8.660	10.104	JA.0.	58,095	150,177	05/17/2023	10/24/2034
03768R-AN-6.	API DOS CLO LTD 2019-32A D		4		2 C FE	1,927,888	100.0020	1,925,040	1,925,000	1,927,019		(287)			9.177	9.255	JA.0.	35,824	165,356	12/09/2020	01/20/2033
03768T-AA-9.	API DOS CLO LTD 2021-38A E1		4		3 A FE	9,500,000	100.0640	9,506,099	9,500,000	9,500,000		11,024			11.024	11.172	JA.0.	203,629	1,001,200	11/02/2021	01/21/2034
03769F-AA-9.	API DOS CLO LTD 2021-37A E		4		3 C FE	1,383,750	99.8820	1,498,235	1,500,000	1,394,768		6,682			11.974	13.618	JA.0.	34,923	171,458	05/17/2022	10/22/2034
04009A-AU-4.	ARES CLO LTD 2019-52A DR		4		2 C FE	8,750,000	99.1040	8,671,600	8,750,000	8,750,000					8.974	8.957	JA.0.	152,675	734,756	07/15/2021	04/22/2031
04015E-AV-1.	ARES CLO LTD 2015-2A DR		4		2 C FE	500,000	97.9600	489,798	500,000	500,000					8.764	8.857	JA.0.	9,251	40,683	02/14/2020	04/17/2033
04015X-AL-6.	ARES CLO LTD 2014-31RA E		4		4 A FE	30,382,171	91.4710	28,948,471	31,647,600	30,745,577		123,401			11.290	12.208	FIAN	377,139	3,465,326	03/18/2021	05/24/2030
04016H-AK-2.	ARES CLO LTD 2016-40A DR	RA..D.	4		4 A FE	13,688,683	96.7580	13,365,224	13,813,000	13,746,935		10,290			12.005	12.315	JA.0.	359,269	1,574,497	11/30/2018	01/15/2029
04016H-AK-2.	ARES CLO LTD 2016-40A DR	RA..D.	4		4 A FE	4,149,317	96.7580	4,051,270	4,187,000	4,166,975		3,120			12.005	12.315	JA.0.	108,902	477,262	11/30/2018	01/15/2029
04016N-AX-1.	ARES CLO LTD 2017-44A CR		4		2 C FE	9,680,000	100.0050	9,680,523	9,680,000	9,680,000					9.055	9.154	JA.0.	189,901	814,657	03/31/2021	04/15/2034
04016P-AO-1.	ARES CLO LTD 2017-43A DR		4		2 C FE	10,000,000	99.7190	9,971,870	10,000,000	10,000,000					9.055	9.155	JA.0.	196,178	841,588	06/04/2021	07/15/2034
04016U-AN-7.	ARES CLO LTD 2017-46A C2		4		1 E FE	23,057,223	96.1140	22,860,491	23,299,999	23,158,688		29,837			7.355	7.585	JA.0.	371,274	1,560,399	06/08/2021	01/15/2030
04016U-AQ-0.	ARES CLO LTD 2017-46A D		4		2 C FE	17,076,452	97.2900	17,719,674	18,275,000	17,526,126		129,626			8.055	9.266	JA.0.	318,920	1,353,221	12/10/2020	01/15/2030
04016U-AS-6.	ARES CLO LTD 2017-46A E		4		3 C FE	7,907,765	91.6520	8,225,776	8,975,000	8,239,092		97,331			10.955	13.421	JA.0.	213,017	927,745	12/10/2020	01/15/2030
04017E-AN-2.	ARES CLO LTD 2014-32RA C		4		2 C FE	8,446,875	96.0830	8,337,021	8,500,000	8,473,458		3,329			8.541	8.713	FIAN	94,785	689,973	04/06/2018	05/15/2030
04017T-AG-4.	ARES CLO LTD 2014-31RA C		4		1 F FE	48,454,897	98.3490	47,654,666	48,454,800	48,460,588		6,050			7.540	7.605	FIAN	385,627	3,468,424	03/18/2021	05/24/2030
04017T-AJ-8.	ARES CLO LTD 2014-31RA D		4		2 C FE	38,950,945	97.3760	38,071,523	39,097,600	39,004,747		21,319			8.540	8.691	FIAN	352,428	3,193,950	03/18/2021	05/24/2030
04018E-AG-6.	ARES CLO LTD 2021-58A D		4		2 C FE	7,750,000	98.6170	7,642,794	7,750,000	7,750,000					8.790	8.884	JA.0.	128,673	641,295	03/09/2021	04/25/2034
04018N-AU-5.	ARES CLO LTD 2020-56A DR		4		2 C FE	8,250,000	99.9400	8,245,083	8,250,000	8,250,000					8.940	8.968	JA.0.	139,312	685,215	10/21/2021	10/25/2034
04019D-AG-7.	ARES CLO LTD 2021-61A D		4		2 C FE	2,900,000	96.3150	2,949,462	3,000,000	2,807,332		16,374			8.777	10.095	JA.0.	53,396	245,531	12/13/2022	10/20/2034
04019L-AS-3.	ARES CLO LTD 2019-51A DR		4		2 C FE	12,050,000	98.8880	12,038,480	12,050,000	12,050,000					9.005	9.103	JA.0.	235,089	1,008,022	07/26/2021	07/15/2034
04019N-AA-8.	ARES CLO LTD 2022-64A E		4		3 C FE	3,102,500	96.8250	3,292,040	3,400,000	3,116,324		14,968			12.834	14.748	JA.0.	93,331	417,404	12/14/2022	04/15/2035
04942C-AL-0.	2019-14A D		4		2 C FE	10,000,000	96.2860	9,628,620	10,000,000	10,000,000					9.577	9.557	JA.0.	194,209	899,548	05/16/2019	07/20/2032
050261-AC-0.	AUBURN CLO. LTD. 2017-1A A2B		4		1 B FE	2,003,325	99.9930	2,002,464	2,002,600	2,002,966		(137)			7.297	7.355	JA.0.	29,634	133,850	03/18/2021	10/20/2030
050261-AD-8.	AUBURN CLO. LTD. 2017-1A B		4		1 F FE	28,501,853	99.9960	28,498,974	28,500,000	28,500,866		(473)			7.727	7.799	JA.0.	446,581	2,029,139	03/18/2021	10/20/2030
050261-AE-6.	AUBURN CLO. LTD. 2017-1A C		4		2 C FE	32,588,375	99.8560	33,202,020	33,250,000	32,816,008		89,318			8.721	9.222	JA.0.	588,435	2,704,446	03/18/2021	10/20/2030
05026A-AA-4.	AUBURN CLO. LTD. 2017-1A D	RA..D.	4		3 C FE	8,645,746	98.1480	8,882,421	9,050,000	8,768,080		44,174			12.327	13.473	JA.0.	226,225	1,066,422	03/18/2021	10/20/2030
05026A-AA-4.	AUBURN CLO. LTD. 2017-1A D		4		3 C FE	7,547,115	98.1480	7,753,716	7,900,000	7,653,904		38,561			12.327	13.473	JA.0.	197,479	930,910	03/18/2021	10/20/2030
05026A-AA-4.	AUBURN CLO. LTD. 2017-1A D		4		3 C FE	1,958,429	98.1480	2,012,040	2,050,000	1,986,140		10,006			12.327	13.473	JA.0.	51,244	241,565	03/18/2021	10/20/2030
05026A-AB-2.	AUBURN CLO. LTD. 2017-1A E		4		4 C FE	4,489,419	82.1770	3,903,427	4,750,000	4,569,450		25,953			14.177	15.764	JA.0.	136,556	648,820	03/18/2021	10/20/2030
05053M-AE-1.	BORD BSL CLO LTD 2021-1A C		4		1 F FE	8,060,000	100.0030	8,060,242	8,060,000	8,060,000					7.827	7.902	JA.0.	127,931	582,027	12/31/2021	07/20/2034
05553M-AG-6.	BAIN CAPITAL CREDIT CLO,		4		2 C FE	8,500,000	100.0130	8,501,063	8,500,000	8,500,000					9.027	9.057	JA.0.	155,598	717,216	05/27/2021	07/20/2034
05682L-AQ-0.	LIMIT 2019-2A D		4		2 C FE	2,500,000	99.3520	2,483,803	2,500,000	2,500,000					8.814	8.907	JA.0.	46,521	204,683	09/23/2021	10/17/2032
05682R-AA-2.	LIMIT 2017-1A E		4		4 A FE	18,405,996	98.2430	19,226,233	19,570,000	18,751,139		109,719			12.177	13.548	JA.0.	483,244	2,276,302	01/26/2021	07/20/2030
05682R-AC-8.	LIMIT 2017-1A F		4		4 C FE	5,560,524	79.1640	5,264,419	6,650,000	5,836,109		88,554			13.327	17.234	JA.0.	179,717	851,038	01/26/2021	07/20/2030
05683K-AA-6.	LIMIT 2020-5A E		4		3 C FE	2,484,375	99.9860	2,649,626	2,650,000	2,512,102		16,852			12.577	14.257	JA.0.	67,586	318,984	05/19/2022	01/20/2032
05684P-AJ-5.	LIMIT 2021-6A D		4		2 C FE	4,725,000	99.8280	4,991,385	5,000,000	4,744,879		19,086			8.774	9.848	JA.0.	85,298	262,890	09/14/2023	10/21/2034
05684U-AJ-4.	LIMIT 2022-1A D		4		2 C FE	2,215,000	96.4000	2,409,993	2,500,000	2,228,157		13,157			8.595	10.717	JA.0.	44,766	106,074	05/17/2023	04/18/2035
05875U-AA-2.	BALLYROCK LTD 2021-1A D		4		3 C FE	1,951,000	94.1760	1,883,518	2,000,000	1,951,941		941			11.875	12.553	JA.0.	50,801	299,603	10/05/2023	04/15/2034
06744B-AG-8.	BARDIN HILL CLO LTD 2021-2A D		4		2 C FE	9,392,750	95.1160	9,464,012	9,950,000	9,449,503		35,356			9.000	10.059	JA.0.	169,147	799,158	03/27/2023	10/25/2034
06745L-AE-0.	BARDIN HILL CLO 2021-1A C		4		2 C FE	46,551,303	87.4250	40,697,430	46,551,303	46,551,303					2.250	2.256	JA.0.	221,119	1,047,404	02/01/2021	04/15/2034
06745L-AG-5.	BARDIN HILL CLO 2021-1A D		4		3 C FE	20,000,000	89.8150	13,963,020	20,000,000	20,000,000					5.000	5.031	JA.0.	211,111	1,000,000	02/01/2021	04/15/2034
06759J-AW-8.	BABSON CLO LTD 2019-1A DR		4		2 C FE	9,430,000	98.7650	9,313,558	9,430,000	9,430,000					9.305	9.410	JA.0.	190,104	817,454	04/09/2021	04/15/2036
06762J-AG-8.	BABSON CLO LTD 2021-2A D		4		2 C FE	3,705,000	99.9450	3,997,804	4,000,000	3,726,638		21,132			8.805	10.247	JA.0.	75,336	289,575	04/10/2023	07/15/2034
06763F-AD-2.	BABSON CLO LTD 2023-2A C		4		1 F FE	12,000,000	100.0740	12,078,480	12,000,000	12,000,000					8.466	8.547	JA.0.	481,766	2,887,766	05/31/2023	07/20/2036
06763F-AE-0.	BABSON CLO LTD 2023-2A D		4		2 C FE	15,000,000	101.6890	15,253,410	15,000,000	15,000,000					10.666	10.794	JA.0.	759,875	2,887,766	05/31/2023	

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year																					
Change in Book / Adjusted Carrying Value											Interest										
1	2	3	Codes		6	7	Fair Value		10	11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	4	5	NAIC Designation , NAIC Designation Modifier and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Temporary Impairment Recognized	Total Foreign Exchange Change In B/A/C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Contractual Maturity Date
06763H-AG-0.	BABSON CLO LTD 2023-4A D.	D.	D	4	2 C Z.	9,250,000	100.0170	9,251,610	9,250,000	9,250,000					9.916	10.024	JAN0.			12/06/2023	01/20/2037
067930-AE-7.	BARINGS PRIVATE CREDIT CLO 2023-1A B.			4	1 F FE.	18,750,000	100.0370	18,756,994	18,750,000	18,750,000					9.544	9.659	JAN0.	652,096		07/28/2023	07/15/2031
067930-AG-2.	BARINGS PRIVATE CREDIT CLO 2023-1A C.			4	2 B FE.	5,000,000	100.0130	5,000,635	5,000,000	5,000,000					11.744	11.510	JAN0.	213,920		07/28/2023	07/15/2031
07090A-AY-9.	BATTALION CLO LTD 2019-14A DR.			4	2 C FE.	7,611,750	94.2450	7,209,750	7,650,000	7,617,561		2,494			9.117	9.293	JAN0.	141,434	652,475	11/12/2021	01/20/2035
07131A-AE-4.	BATTALION CLO LTD 2020-15A C.			4	1 F FE.	2,431,250	99.9960	2,499,888	2,500,000	2,444,954		8,239			7.914	8.547	JAN0.	41,771	181,871	05/09/2022	01/17/2033
07132E-AQ-8.	BATTALION CLO LTD 2015-9A.			4	2 C FE.	24,897,550	98.9320	24,633,968	24,900,000	24,897,997		.81			8.905	8.994	JAN0.	480,391	2,057,789	03/04/2021	07/15/2031
07132L-AS-8.	BATTALION CLO LTD BATLIN 2017-11A DR.			4	2 C FE.	7,470,000	97.5010	7,283,287	7,470,000	7,470,000					9.310	9.414	JAN0.	133,297	655,532	04/01/2021	04/24/2034
07134C-AG-2.	BATTERY PARK CLO LTD 2022-1A D.			4	2 C FE.	489,965	100.4780	502,391	500,000	491,055		962			11.096	11.583	JAN0.	11,250	53,439	09/09/2022	10/20/2035
07134U-AN-7.	BATTALION CLO LTD 2021-20A D.			4	2 C FE.	7,500,000	94.8220	7,111,673	7,500,000	7,500,000					8.755	8.847	JAN0.	140,452	608,441	04/28/2021	07/15/2034
08179C-AJ-0.	BENEFIT STREET PARTNERS CLO LT 2017-11A.			4	1 C FE.	9,108,005	99.9940	9,124,434	9,125,000	9,116,042		2,321			8.055	8.169	JAN0.	159,242	642,870	06/08/2021	04/15/2029
08179C-AL-5.	BENEFIT STREET PARTNERS CLO LT 2017-11A.			4	2 C FE.	17,689,293	99.5920	18,449,492	18,525,000	18,008,155		110,313			9.405	10.404	JAN0.	377,468	1,624,600	12/10/2020	04/15/2029
08179D-AJ-8.	BENEFIT STREET PARTNERS CLO LT 2023-33A.			4	2 C Z.	7,500,000	100.0180	7,501,313	7,500,000	7,500,000					9.628	9.730	JAN0.			12/13/2023	01/25/2036
08179G-AA-0.	BENEFIT STREET PARTNERS CLO LT 2017-11A.			4	3 C FE.	9,754,907	95.7000	10,226,470	10,686,000	10,064,997		100,427			12.305	14.372	JAN0.	284,883	1,250,475	12/10/2020	04/15/2029
08179G-AA-0.	BENEFIT STREET PARTNERS CLO LT 2017-11A.	RA		4	3 C FE.	2,956,779	95.7000	3,099,713	3,239,000	3,050,683		30,353			12.305	14.372	JAN0.	86,350	379,028	12/10/2020	04/15/2029
08179H-AD-2.	BENEFIT STREET PARTNERS CLO LT 2017-12A.			4	2 C FE.	7,384,813	98.9310	7,370,367	7,450,000	7,404,106		9,130			8.705	8.973	JAN0.	140,503	600,618	11/03/2021	10/15/2030
08179M-AE-9.	BENEFIT STREET PARTNERS CLO LT 2018-15I.			4	1 A FE.	3,585,805	99.6910	3,588,865	3,600,000	3,592,210		2,027			7.357	7.495	JAN0.	55,175	242,924	02/04/2021	07/18/2031
08179M-AG-4.	BENEFIT STREET PARTNERS CLO LT 2018-15I.			4	1 E FE.	17,772,771	99.1070	17,839,206	18,000,000	17,864,258		29,227			7.557	7.846	JAN0.	283,374	1,251,119	06/08/2021	07/18/2031
08179M-AJ-8.	BENEFIT STREET PARTNERS CLO LT 2018-15I.			4	2 B FE.	15,419,120	99.1680	15,866,816	16,000,000	15,623,963		67,494			8.557	9.304	JAN0.	285,222	1,274,328	02/04/2021	07/18/2031
08179N-AA-5.	BENEFIT STREET PARTNERS CLO LT 2018-15I.			4	3 C FE.	19,431,431	97.0410	20,478,562	21,103,000	19,932,125		165,863			11.457	13.217	JAN0.	503,687	2,301,246	02/04/2021	07/18/2031
08179N-AA-5.	BENEFIT STREET PARTNERS CLO LT 2018-15I.	RA		4	3 C FE.	5,890,294	97.0410	6,207,713	6,397,000	6,042,070		50,279			11.457	13.217	JAN0.	152,684	697,582	02/04/2021	07/18/2031
08179N-AC-1.	BENEFIT STREET PARTNERS CLO LT 2018-15I.			4	5 A FE.	6,000,585	82.7300	6,204,780	7,500,000	6,364,053		128,428			13.907	18.893	JAN0.	217,291	1,004,164	02/04/2021	07/18/2031
08179X-AU-9.	BENEFIT STREET PARTNERS CLO LT 2013-11A.			4	2 C FE.	11,290,493	100.0110	11,446,248	11,445,000	11,395,726		16,265			9.355	9.666	JAN0.	229,018	997,914	06/13/2017	07/15/2029
08180E-AW-4.	BENEFIT STREET PARTNERS CLO LT 2013-111A.			4	2 C FE.	8,550,000	100.0340	8,552,864	8,550,000	8,550,000					9.577	9.688	JAN0.	166,049	769,113	07/05/2017	07/20/2029
08182B-AS-7.	BENEFIT STREET PARTNERS CLO LT BSP 2019-.			4	2 C FE.	5,000,000	99.9970	4,999,870	5,000,000	5,000,000					9.005	8.988	JAN0.	96,309	418,266	07/21/2021	07/15/2032
08182D-AJ-3.	BENEFIT STREET PARTNERS CLO LT 2015-68R.			4	2 C FE.	6,132,750	98.6180	6,410,144	6,500,000	6,152,806		20,056			9.527	10.712	JAN0.	125,577	306,297	05/16/2023	07/20/2034
08182R-AG-8.	BENEFIT STREET PARTNERS CLO LT 2019-19A.			4	2 C FE.	460,675	100.0040	548,445	548,423	484,954		7,361			9.455	12.526	JAN0.	11,234	48,373	05/05/2020	01/15/2033
08183P-AA-4.	BENEFIT STREET PARTNERS CLO LT 2019-19A.			4	3 C FE.	2,549,250	99.6300	2,565,465	2,575,000	2,549,654		404			12.675	13.108	JAN0.	69,812		10/12/2023	01/15/2033
081860-AE-1.	BENEFIT STREET PARTNERS CLO LT 2019-18A.			4	3 C FE.	1,961,000	99.9390	1,998,786	2,000,000	1,961,591		591			12.405	12.983	JAN0.	53,068	62,282	10/10/2023	10/15/2034
08186B-AW-9.	BENEFIT STREET PARTNERS CLO LT 2020-21A.			4	2 C FE.	3,100,000	99.7730	3,092,954	3,100,000	3,100,000					9.005	9.101	JAN0.	60,479	259,325	08/26/2021	10/15/2034
08187A-AA-3.	BENEFIT STREET PARTNERS CLO LT 2021-25A.			4	3 C FE.	4,077,000	99.3460	4,470,588	4,500,000	4,102,291		22,924			12.505	14.582	JAN0.	120,365	535,690	11/29/2022	01/15/2035
09077L-AJ-1.	BIRCH GROVE CLO LTD. 2021-2A D1.			4	2 C FE.	4,850,000	100.0000	5,000,020	5,000,000	4,853,593		3,593			8.958	9.629	JAN0.	92,073	113,489	10/05/2023	10/19/2034

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Security Benefit Life Insurance Company

SCHEDULE D - PART 1

1	2	Codes			6 NAIC Designation - NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	Fair Value		10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book / Adjusted Carrying Value				Interest			Dates				
		3 Code	4 F o r e i g n	5 Bond CHAR			8 Rate Used to Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Impairment Recognized	15 Total Foreign Exchange Change In B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date	
CUSIP Identification	Description																					
09261W-AE-6	BLACKROCK RAINIER CLO LTD 2021-6A C			4	1. F FE	48,931,323	99.8700	48,866,244	48,930,000	48,930,901			(182)		8.927	9.024	JAU0	.885,772	4,086,401	.06/08/2021	.04/20/2033	
09261W-AE-1	BLACKROCK RAINIER CLO LTD 2021-6A D			4	2. C FE	89,912,917	89.9120	.80,842,052	89,912,917	.89,912,917					4.500	4.525	JAU0	.797,977	4,046,081	.02/08/2021	.04/20/2033	
09261W-AJ-5	BLACKROCK RAINIER CLO LTD 2021-6A E	D		4	3. C FE	26,600,000	82.9190	22,056,401	26,600,000	26,600,000					8.500	8.589	JAU0	.445,919	2,261,000	.02/08/2021	.04/20/2033	
09631B-AJ-2	BLUEMOUNTAIN CLO LTD 2021-31A D			4	2. C FE	8,475,950	97.2130	8,302,016	8,540,000	8,486,495			5,122		8.658	8.870	JAU0	.151,994	689,904	.01/12/2022	.04/19/2034	
12478C-AG-6	CBAM CLO MANAGEMENT 2018-8A B2			4	1. A FE	8,943,336	99.3060	8,937,495	9,000,000	8,974,241			9,266		7.277	7.458	JAU0	.132,813	599,718	.01/26/2021	.10/20/2029	
12478F-AA-2	CBAM CLO MANAGEMENT 2018-8A E	RA		4	3. C FE	8,982,621	98.0120	9,311,121	9,500,000	9,155,707			55,131		11,477	12.708	JAU0	.221,100	1,037,577	.01/26/2021	.10/20/2029	
12480V-AL-9	CBAM CLO MANAGEMENT LLC 2017-1A D			4	2. C FE	26,953,584	99.9970	26,949,138	26,950,000	26,951,173			(1,048)		9.427	9.534	JAU0	.515,196	2,363,295	.01/26/2021	.07/20/2030	
12480X-AA-9	CBAM CLO MANAGEMENT 2017-3A 1A E	D		4	3. C FE	50,664,978	96.7490	49,402,203	51,062,500	50,786,801			39,676		12.177	12.517	JAU0	.1,260,893	5,939,381	.01/26/2021	.07/20/2030	
12481H-AW-5	CBAM CLO MANAGEMENT 2017-3A DR			4	2. C FE	57,200,000	98.4570	.56,317,576	57,200,000	57,200,000					9.164	9.265	JAU0	.1,106,657	4,886,129	.06/30/2021	.07/17/2034	
12481U-AG-6	CBAM CLO MANAGEMENT 2017-3A ER	D		4	3. C FE	47,520,000	88.3560	42,411,072	48,000,000	47,586,743			24,515		12.774	13.145	JAU0	.1,294,477	5,857,115	.06/30/2021	.07/17/2034	
12481K-AU-2	CBAM CLO MANAGEMENT 2017-2A BR			4	1. C FE	4,619,375	98.9990	4,702,467	4,750,000	4,627,064			7,689		7.514	8.136	JAU0	.75,353	175,438	.07/11/2023	.07/17/2034	
12481K-AY-4	CBAM CLO MANAGEMENT 2017-2A DR			4	2. C FE	58,600,000	97.5740	57,178,247	58,600,000	58,600,000					9.014	9.111	JAU0	.1,115,186	4,916,599	.06/01/2021	.07/17/2034	
12481L-AE-6	CBAM CLO MANAGEMENT 2017-2A ER	D		4	3. C FE	43,017,480	92.6240	40,246,763	43,452,000	43,084,569			26,080		12.764	13.143	JAU0	.1,170,908	5,297,748	.06/01/2021	.07/17/2034	
12481L-AE-6	CBAM CLO MANAGEMENT 2017-2A ER	RA		4	3. C FE	6,977,520	92.6240	6,528,104	7,048,000	6,988,397			4,225		12.764	13.143	JAU0	.189,924	859,305	.06/01/2021	.07/17/2034	
12481N-AD-4	CBAM CLO MANAGEMENT 2017-4 B2			4	1. B FE	32,432,595	99.0600	32,194,500	32,500,000	32,463,295			10,012		7.105	7.476	JAU0	.500,267	2,094,369	.02/24/2021	.01/15/2031	
12481N-AE-2	CBAM CLO MANAGEMENT 2017-4A C			4	1. E FE	52,261,913	97.2330	50,804,190	52,250,000	52,255,346			(3,069)		7.405	7.466	JAU0	.827,614	3,525,593	.02/24/2021	.01/15/2031	
12481N-AF-9	CBAM CLO MANAGEMENT 2017-4A D			4	2. C FE	60,549,518	95.8580	59,192,562	61,750,000	60,946,474			122,121		8.255	8.695	JAU0	.1,090,364	4,697,317	.02/24/2021	.01/15/2031	
12481P-AA-5	CBAM CLO MANAGEMENT 2017-4A E	D		4	3. C FE	31,836,976	86.7230	30,450,413	32,806,000	32,126,492			103,228		11.455	12.201	JAU0	.803,813	3,557,007	.02/24/2021	.01/15/2031	
12481P-AA-5	CBAM CLO MANAGEMENT 2017-4A E	RA		4	3. C FE	9,650,274	86.7230	8,623,755	9,944,000	9,738,006			31,266			12.201	JAU0	.243,648	1,078,183	.02/24/2021	.01/15/2031	
12481Q-AE-5	CBAM CLO MANAGEMENT 2018-5A B1			4	1. B FE	4,365,772	98.7900	4,429,919	4,484,200	4,403,635			21,452		7.064	7.694	JAU0	.56,877	287,572	.03/18/2022	.04/17/2031	
12481Q-AG-0	CBAM CLO MANAGEMENT 2018-5A B2			4	1. B FE	28,800,891	98.7900	28,451,574	28,800,200	28,798,240			(1,755)		7.064	7.121	JAU0	.429,521	1,846,961	.03/10/2021	.04/17/2031	
12481Q-AJ-4	CBAM CLO MANAGEMENT 2018-5A C			4	1. E FE	49,871,259	96.9900	48,373,862	49,875,000	49,884,610			(2,399)		7.414	7.476	JAU0	.780,679	3,375,480	.03/10/2021	.04/17/2031	
12481Q-AL-9	CBAM CLO MANAGEMENT 2018-5A D			4	2. C FE	61,826,391	94.8810	59,300,313	62,500,000	62,034,953			71,546		8.164	8.445	JAU0	.1,077,253	4,705,185	.03/18/2022	.04/17/2031	
12481U-AA-4	CBAM CLO MANAGEMENT 2018-5A E	D		4	3. C FE	42,182,669	87.3470	39,306,060	45,000,000	42,995,995			295,508		10.814	12.190	JAU0	.1,027,372	4,596,796	.03/25/2022	.04/17/2031	
12481X-BA-7	CBAM CLO MANAGEMENT 2018-6A DR			4	2. C FE	61,061,976	100.0000	.60,999,878	61,000,000	.61,036,113			(9,618)		9.355	9.439	JAU0	.1,236,337	5,339,412	.03/18/2021	.01/15/2031	
12482A-AE-9	CBAM CLO MANAGEMENT 2018-6A ER	D		4	3. C FE	45,568,435	89.8500	40,890,917	45,510,000	45,551,115			(6,527)		13.005	13.185	JAU0	.1,265,964	5,663,124	.03/18/2021	.01/15/2031	
12482A-AE-9	CBAM CLO MANAGEMENT 2018-6A ER	RA		4	3. C FE	5,997,691	89.8500	5,382,039	5,990,000	5,995,412			(859)		13.005	13.185	JAU0	.166,625	745,377	.03/18/2021	.01/15/2031	
12482G-AC-0	CBAM CLO MANAGEMENT 2018-71 E	D		4	3. C FE	25,759,875	87.8860	24,520,194	27,900,000	26,360,510			198,140		11.177	12.852	JAU0	.632,363	2,962,339	.02/04/2021	.07/20/2031	
12482J-AE-0	CBAM CLO MANAGEMENT 2018-71 C	B2		4	1. C FE	5,196,576	99.3470	5,215,718	5,250,000	5,218,744			7,073		7.277	7.524	JAU0	.77,474	349,836	.02/04/2021	.07/20/2031	
12482J-AG-5	CBAM CLO MANAGEMENT 2018-71 C			4	1. F FE	38,362,698	97.6510	37,717,737	38,625,000	38,458,593			30,812		7.577	7.767	JAU0	.593,486	2,691,275	.02/04/2021	.07/20/2031	
12482J-AJ-9	CBAM CLO MANAGEMENT 2018-71 D			4	2. C FE	49,064,552	96.3820	48,432,106	50,250,000	49,462,077			129,393		8.477	8.992	JAU0	.863,815	3,959,801	.02/04/2021	.07/20/2031	
12509V-AN-2	CBAM CLO MANAGEMENT 2020-12A DR			4	2. C FE	40,488,269	88.8120	35,958,279	40,488,269	40,488,269					2.250	2.256	JAU0	.179,667	910,986	.06/11/2021	.07/20/2034	
12509V-AQ-5	CBAM CLO MANAGEMENT 2020-12A ER	D		4	3. C FE	18,750,000	60.5440	11,351,906	18,750,000	18,750,000					5.000	5.031	JAU0	.184,896	937,500	.06/11/2021	.07/20/2034	
2510T-AE-4	CBAM CLO MANAGEMENT 2019-11RA D			4	2. C FE	39,277,352	87.1090	34,214,227	39,277,352	39,277,352					2.250	2.250	JAU0	.74,293	883,740	.10/25/2021	.01/20/2035	

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Showing All Long-Term BONDS Owned December 31 of Current Year											Change in Book / Adjusted Carrying Value					Interest				Dates	
1	2	3	Codes		6	7	Fair Value		10	11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	4	5	NAIC Designation , NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Impairment Recognized	Total Foreign Exchange Change In B/A/C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Contractual Maturity Date
12510T-AF-1.	CBAM CLO MANAGEMENT 2019-11RA E		D	4	3 C FE	22,500,000	58.3890	13,137,458	22,500,000	22,500,000					5.500	5.537	JA10	244,063	1,237,500	10/25/2021	01/20/2035
12511A-AG-9.	CBAM CLO MANAGEMENT 2020-13A C			4	2 C FE	63,656,900	84.7080	53,922,614	63,656,900	63,656,900					2.250	2.256	JA10	282,478	1,432,280	11/24/2020	01/20/2034
12511A-AJ-3.	CBAM CLO MANAGEMENT 2020-13A D1		D	4	3 C FE	11,700,000	63.1790	7,391,896	11,700,000	11,700,000					5.000	5.031	JA10	115,375	585,000	11/24/2020	01/20/2034
12511A-AL-8.	CBAM CLO MANAGEMENT 2020-13A D2		D	4	3 C FE	5,130,000	42.9440	3,671,703	8,550,000	6,047,931		326,498				5.651	JA10			11/24/2020	01/20/2034
12528V-AJ-8.	CFIP CLO LTD 2018-1A D			4	2 C FE	16,942,559	94.6080	16,272,645	17,200,000	17,073,943		22,229			8.897	9.203	JA10	318,797	1,429,195	06/29/2018	07/18/2031
125290-AJ-8.	CFIP CLO LTD 2021-1A D			4	2 C FE	11,297,839	94.4490	10,719,950	11,350,000	11,306,952		3,503			9.217	9.391	JA10	212,142	979,559	11/17/2021	01/20/2035
12550A-BB-1.	CIFC FUNDING LTD 2014-5A DR2			4	2 C FE	6,250,000	99.2840	6,205,250	6,250,000	6,250,000					9.064	9.163	JA10	119,600	527,550	09/17/2018	10/17/2031
12550M-AQ-3.	CIFC FUNDING LTD 2015-3A DR			4	2 C FE	11,750,000	98.3200	11,552,553	11,750,000	11,750,000					8.158	8.239	JA10	197,049	889,658	02/23/2018	04/19/2029
12554F-AE-1.	CIFC FUNDING LTD 2019-2A ER		D	4	3 C FE	1,980,000	99.9950	1,999,908	2,000,000	1,980,581		581			12.254	12.637	JA10	51,741	62,149	09/20/2023	04/17/2034
12560E-AU-0.	CIFC FUNDING LTD 2020-3A DR			4	2 C FE	10,750,000	100.0020	10,750,247	10,750,000	10,750,000					8.777	8.871	JA10	191,336	879,820	11/01/2021	10/20/2034
12562R-AG-0.	CIFC FUNDING LTD 2020-4A D			4	2 C FE	1,489,500	100.0060	1,500,089	1,500,000	1,489,986		486			9.055	9.292	JA10	29,053	34,010	08/23/2023	01/15/2034
12563E-AG-8.	CIFC FUNDING LTD 2021-1A D			4	2 C FE	11,417,250	97.9050	11,748,576	12,000,000	11,460,594		43,344			8.590	9.823	JA10	194,703	511,482	06/15/2023	04/25/2033
12564D-AG-9.	CIFC FUNDING LTD 2021-3A D			4	2 C FE	5,209,563	99.2080	5,307,612	5,350,000	5,214,969		5,406			8.655	9.231	JA10	99,045	115,892	08/23/2023	07/15/2036
12567H-AJ-1.	CIFC FUNDING LTD 2021-7A D			4	2 C FE	7,650,000	97.9910	7,496,289	7,650,000	7,650,000					8.674	8.764	JA10	129,019	619,182	10/18/2021	01/23/2035
12567O-AA-0.	CIFC FUNDING LTD 2022-7A E		D	4	3 C FE	2,139,250	100.0100	2,150,209	2,150,000	2,139,572		322			12.397	12.679	JA10	54,787	67,692	09/20/2023	04/19/2035
125726-AG-2.	CIFC FUNDING LTD 2022-5A D			4	2 B FE	1,973,500	100.0230	2,000,468	2,000,000	1,975,442		1,942			9.694	10.082	JA10	41,468	95,521	04/20/2023	07/16/2033
13875M-AG-1.	CANYON CLO 2021-3 LTD 2021-3A D			4	2 C FE	1,942,500	97.0070	1,940,142	2,000,000	1,944,272		1,772			8.705	9.331	JA10	37,719	43,577	09/20/2023	07/15/2034
13876X-AN-1.	CANYON CAPITAL CLO LTD CANYC 2021-2A D			4	2 C FE	3,510,000	98.7280	3,465,339	3,510,000	3,510,000					9.005	9.103	JA10	68,478	283,623	04/12/2021	04/15/2034
14309V-BN-3.	CARLYE GLOBAL MARKET STRATEGI 2012-4A D			4	2 C FE	3,960,000	99.9940	3,999,740	4,000,000	3,976,890		3,364			9.574	9.828	JA10	74,461	360,155	04/08/2019	04/22/2032
143117-AA-7.	STRATEGI 2021-8A E		D	4	3 C FE	7,650,000	98.9220	7,567,541	7,650,000	7,650,000					12.155	12.334	JA10	201,459	883,600	08/24/2021	10/15/2034
143119-AJ-4.	CARLYE GLOBAL MARKET STRATEGI 2022-2A C			4	2 C FE	4,178,250	99.3260	4,469,652	4,500,000	4,194,450		16,200			8.966	10.328	JA10	81,813	199,883	05/17/2023	04/20/2035
14311U-AW-8.	CARLYE GLOBAL MARKET STRATEGI 2016-3A D			4	2 C FE	5,600,000	99.2280	5,556,673	5,600,000	5,600,000					8.977	8.993	JA10	101,944	469,680	06/15/2021	07/20/2034
143120-AG-8.	CARLYE GLOBAL MARKET STRATEGI 2021-8A D			4	2 C FE	9,100,000	100.0020	9,100,200	9,100,000	9,100,000					8.855	8.950	JA10	174,579	747,443	08/24/2021	10/15/2034
143133-AJ-5.	CARLYE GLOBAL MARKET STRATEGI 2021-6A D			4	2 C FE	20,750,000	100.0030	20,750,706	20,750,000	20,750,000					9.005	9.103	JA10	399,681	1,735,805	06/30/2021	07/15/2034
143134-AA-2.	CARLYE GLOBAL MARKET STRATEGI 2021-6A E		D	4	3 C FE	4,950,000	98.3270	4,916,350	5,000,000	4,958,008		2,829			12.115	12.465	JA10	129,568	575,494	06/30/2021	07/15/2034
14315B-AG-1.	CARLYE GLOBAL MARKET STRATEGI 2017-4A C			4	2 C FE	5,591,875	99.1780	5,702,724	5,750,000	5,639,087		19,756			8.455	9.068	JA10	105,327	449,030	09/03/2021	01/15/2030
14315D-AG-7.	CARLYE GLOBAL MARKET STRATEGI 2021-3SA			4	2 C FE	32,830,809	92.6580	30,420,207	32,830,809	32,830,809					2.250	2.256	JA10	155,946	738,693	03/10/2021	04/15/2034
14315D-AJ-1.	STRATEGI 2021-3SA		D	4	3 C FE	21,250,000	77.7490	16,521,705	21,250,000	21,250,000					5.000	5.031	JA10	224,306	1,062,500	03/10/2021	04/15/2034
14315E-AU-9.	CARLYE GLOBAL MARKET STRATEGI 2020-2A C			4	2 C FE	1,906,500	98.9960	1,979,918	2,000,000	1,909,587		3,087			8.840	9.785	JA10	33,395	45,043	07/26/2023	01/25/2035
14315L-AJ-3.	CARLYE GLOBAL MARKET STRATEGI 2014-3RA			4	2 C FE	9,000,000	95.7560	8,618,049	9,000,000	9,000,000					8.599	8.689	JA10	141,885	727,369	05/23/2018	07/27/2031
14316W-AG-4.	CARLYE GLOBAL MARKET STRATEGI 2021-7A C			4	2 C FE	9,889,625	99.7720	9,877,398	9,900,000	9,891,594		846			8.755	8.863	JA10	187,781	803,142	09/29/2021	10/15/2035
14316X-AA-5.	CARLYE GLOBAL MARKET STRATEGI 2021-7A D		D	4	3 C FE	3,800,000	97.5340	3,706,307	3,800,000	3,800,000					11.905	12.076	JA10	96,765	429,307	08/11/2021	10/15/2035
14317X-AY-2.	CARLYE US CLO 2020-1, LTD 2020-1A CR			4	2 C FE	15,000,000	99.9990	14,999,835	15,000,000	15,000,000					8.777	8.817	JA10	266,980	1,227,655	07/14/2021	07/20/2034
14317Y-AJ-3.	CARLYE GLOBAL MARKET STRATEGI 2021-5A D			4	2 C FE	31,500,000	99.9950	31,498,362	31,500,000	31,500,000					8.527	8.543	JA10	544,690	2,498,232	05/26/2021	07/20/2034

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1		2		Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value					Interest			Dates	
CUSIP Identification	Description	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	
		Code	Designation	NAIC	Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
14318A-AA-3	CARLYLE GLOBAL MARKET STRATEGI 2021-5A E		D	4	3 C FE	5,875,000	97.5950	5,733,724	5,875,000	5,875,000					11.927	12.101	JAJO	142,094	688,464	05/26/2021	07/20/2034	
14318R-AG-3	CARLYLE GLOBAL MARKET STRATEGI 2023-1A C			4	1 F FE	1,000,000	101.1400	1,011,398	1,000,000	1,000,000					8.601	8.683	JAJO	50,887		04/21/2023	07/20/2035	
14319C-AJ-9	STRATEGI 2023-4A D		C	4	2 C FE	4,900,000	99.9460	4,997,300	5,000,000	4,900,670		670			9.474	9.897	JAJO	78,953		09/21/2023	10/25/2036	
14987U-AA-9	CBAM CLO MANAGEMENT 2019-9A E		D	4	3 C FE	36,323,668	97.5470	35,409,525	36,300,000	36,314,401		(3,634)			12.155	12.322	JAJO	943,772	4,192,768	02/24/2021	02/12/2030	
15673F-AE-0	CERBERUS 2019-2A D			4	2 B FE	8,000,000	97.2200	7,777,600	8,000,000	8,000,000					10.755	10.894	JAJO	186,409	810,781	11/21/2019	01/15/2032	
16409T-AJ-8	CENAM60 PARK CLO, LTD. 2018-1A C			4	2 C FE	14,001,500	98.1180	13,736,562	14,000,000	14,000,910		(228)			8.655	8.738	JAJO	262,516	1,121,601	06/15/2021	04/15/2030	
22846D-AQ-6	CROWN POINT CLO LTD 2020-9A DR			4	2 C FE	8,000,000	99.9940	7,999,488	8,000,000	8,000,000					9.405	9.513	JAJO	160,938	705,764	07/07/2021	07/14/2034	
22846F-AJ-7	CROWN POINT CLO LTD 2021-10A D			4	2 C FE	11,000,000	99.9970	10,999,703	11,000,000	11,000,000					9.177	9.280	JAJO	204,708	944,892	05/27/2021	07/20/2034	
22846H-AE-3	CROWN POINT CLO 7, LTD 2018-7A C			4	1 F FE	7,300,000	98.2290	7,170,695	7,300,000	7,300,000					8.077	8.156	JAJO	119,568	545,649	10/11/2018	10/20/2031	
22846H-AG-8	CROWN POINT CLO 7, LTD 2018-7A D			4	2 C FE	15,875,000	97.3160	15,448,867	15,875,000	15,875,000					9.177	9.279	JAJO	295,430	1,363,650	10/11/2018	10/20/2031	
26243E-AC-5	53A C			4	1 E FE	15,000,508	96.8010	14,520,150	15,000,000	15,000,184		(176)			7.355	7.329	JAJO	235,988	1,005,947	06/08/2021	01/15/2031	
26245E-AE-9	DRYDEN SENIOR LOAN FUND 2017-47A D			4	2 B FE	5,196,005	100.0070	5,230,387	5,230,000	5,211,137		4,577			9.055	9.278	JAJO	101,298	440,638	12/10/2020	04/15/2028	
26245E-AF-6	47A E		D	4	3 C FE	26,698,297	94.7240	26,191,186	27,650,000	27,046,556		113,561			11.855	12.742	JAJO	701,136	3,112,370	02/10/2022	04/15/2028	
26246B-AS-3	DRYDEN SENIOR LOAN FUND 2020-85A DR			4	2 C FE	2,344,125	97.4850	2,290,900	2,350,000	2,345,249		382			8.855	8.987	JAJO	44,511	193,240	09/30/2021	10/15/2035	
26246G-AJ-2	DRYDEN SENIOR LOAN FUND 2021-87A D			4	2 C FE	5,918,250	96.6910	6,284,941	6,500,000	5,954,019		35,769			8.579	10.312	FINAN	65,055	405,590	04/11/2023	05/20/2034	
262487-AG-6	95A D			4	2 C FE	4,575,000	96.7290	4,836,445	5,000,000	4,598,194		23,194			8.529	10.168	FINAN	49,751	310,103	05/15/2023	08/20/2034	
26248X-AG-9	97A D		C	4	2 C FE	7,500,000	95.8420	7,188,113	7,500,000	7,500,000					8.616	8.706	JAJO	131,032	604,074	02/22/2022	04/20/2035	
262531-AA-5	78A E		D	4	3 C FE	3,590,000	98.1110	3,924,452	4,000,000	3,624,412		33,072			12.264	14.708	JAJO	103,566	467,782	12/19/2022	04/17/2033	
262530-AG-6	DRYDEN SENIOR LOAN FUND 2023-105A D			4	2 C FE	10,987,500	100.7270	11,079,915	11,000,000	10,992,287		4,787			10.595	10.744	JAJO	242,803	639,672	04/19/2023	04/18/2036	
26253T-AJ-4	DRYDEN SENIOR LOAN FUND 2023-102A D			4	2 C FE	11,000,000	99.9150	10,990,661	11,000,000	11,000,000					9.943	10.015	JAJO	243,059		08/25/2023	10/15/2036	
28623F-AC-8	ELEVATION CLO LTD 2013-1A BR2			4	1 F FE	13,350,000	100.0020	13,350,280	13,350,000	13,350,000					8.891	8.988	FINAN	154,968	1,131,037	08/12/2019	08/15/2032	
28623F-AE-4	ELEVATION CLO LTD 2013-1A CR2			4	2 C FE	17,850,000	98.7690	17,630,177	17,850,000	17,850,000					10.141	10.267	FINAN	236,335	1,738,509	08/12/2019	08/15/2032	
28623R-AL-2	ELEVATION CLO LTD 2021-14A D1			4	2 C FE	16,400,000	96.0900	15,758,760	16,400,000	16,400,000					8.927	8.953	JAJO	296,887	1,367,178	09/21/2021	10/20/2034	
29001X-AG-0	ELMWOOD CLO 17 LTD 2022-4A D			4	2 C FE	9,887,500	100.2340	10,023,380	10,000,000	9,891,377		3,877			9.403	9.703	JAJO	198,504	465,024	07/07/2023	07/17/2035	
29001Y-AG-8	ELMWOOD CLO 22 LTD 2023-1A D			4	2 C FE	9,925,000	100.6470	10,064,740	10,000,000	9,933,226		8,226			9.403	9.623	JAJO	198,504	506,092	07/10/2023	04/17/2036	
290020-AQ-2	DR		C	4	2 C FE	2,960,000	99.5190	2,945,771	2,960,000	2,960,000					9.574	9.684	JAJO	69,271		09/21/2023	01/17/2034	
29002U-AG-5	ELMWOOD CLO 16 LTD 2022-3A D			4	2 C FE	9,826,550	100.0080	10,000,840	10,000,000	9,839,019		12,469			9.016	9.473	JAJO	182,821	337,419	09/21/2023	04/20/2034	
29003E-AG-0	D1			4	2 C FE	1,374,600	99.7860	1,446,897	1,450,000	1,382,009		7,012			8.677	9.741	JAJO	25,514	117,203	12/13/2022	01/20/2034	
29003X-AA-1	ELMWOOD CLO 14 LTD 2022-1A E		D	4	3 C FE	971,000	99.1860	991,856	1,000,000	971,387		387			11.766	12.492	JAJO	23,858	29,839	10/12/2023	04/20/2035	
33883M-AQ-6	FLATIRON CLO LTD 2020-1A D			4	2 C FE	6,353,750	100.0270	6,501,781	6,500,000	6,364,128		10,378			9.419	9.965	FINAN	71,425	447,078	05/03/2023	11/20/2033	
34955Y-AG-4	FORTRESS CREDIT BSL LIMITED 2018-1A CR			4	1 F FE	3,980,000	96.8490	3,873,940	4,000,000	3,991,203		1,832			8.124	8.269	JAJO	63,183	303,121	07/17/2018	07/23/2031	
34955Y-AJ-8	FORTRESS CREDIT BSL LIMITED 2018-1A DR			4	2 C FE	17,750,000	93.2260	16,547,633	17,750,000	17,750,000					9.124	9.018	JAJO	314,889	1,524,573	07/17/2018	07/23/2031	
34961P-AJ-9	FORTRESS CREDIT BSL LIMITED 2017-2A D			4	2 B FE	17,000,000	94.8210	16,119,638	17,000,000	17,000,000					9.168	9.270	JAJO	355,019	1,444,732	12/18/2017	07/11/2030	
36319Q-BL-5	GALAXY CLO LTD 2015-19A CR			4	2 B FE	4,400,000	99.7220	4,387,759	4,400,000	4,400,000					9.030	9.129	JAJO	76,154	373,632	08/09/2017	07/24/2030	

SCHEDULE D - PART 1

1	CUSIP Identification	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest			Dates			
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
		Description	Code	F o r e i g n	Bond CHAR	NAIC Designation - NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B/A/C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	
36362M-AG-2		GALLATIN FUNDING LTD 2023-1A C1			4	1 F FE	5,000,000	100.0240	5,001,185	5,000,000	5,000,000					9.185	9.284	JAU0	147,979		08/17/2023	10/14/2035
38136H-AL-3		GOLDENTREE LOAN MANAGEMENT US 2017-1A ER	D		4	3 C FE	5,498,750	99.9930	5,999,550	6,000,000	5,537,315		34,400			12.177	14.106	JAU0	148,159	612,470	10/11/2023	04/20/2034
38136N-AW-6		GOLDENTREE LOAN MANAGEMENT US 2020-8A DR			4	2 C FE	11,000,000	99.6550	10,962,061	11,000,000	11,000,000					8.777	8.871	JAU0	195,785	900,280	08/04/2021	10/20/2034
38137H-BY-3		GOLDENTREE LOAN OPPORTUNITIES 2015-11A			4	1 D FE	20,500,000	99.5610	20,410,005	20,500,000	20,500,000					7.407	7.223	JAU0	316,326	1,393,709	12/08/2017	01/18/2031
38138C-AA-6		GOLDENTREE LOAN MANAGEMENT US 2019-4A E	D		4	3 C FE	2,365,000	94.8380	2,608,031	2,750,000	2,405,989		39,013			10.410	13.963	JAU0	54,870	271,997	12/13/2022	04/24/2031
38138T-AJ-0		GOLDENTREE LOAN MANAGEMENT US 2021-10A D			4	2 C FE	10,046,250	99.8300	10,981,289	11,000,000	10,103,481		57,231			8.727	10.443	JAU0	194,670	571,836	06/16/2023	07/20/2034
381733-AE-4		GOLUB CAPITAL PARTNERS CLO, LT 2022-60A	C		4	1 E FE	5,900,000	99.7830	5,887,168	5,900,000	5,900,000					8.278	8.362	JAU0	92,256	459,684	03/25/2022	10/25/2034
38174V-AE-5		GOLUB CAPITAL PARTNERS CLO LTD 2015-24A			4	1 F FE	15,959,375	94.8450	15,175,152	16,000,000	15,985,243		4,435			8.254	8.375	FWAN	205,441	1,242,154	11/19/2018	11/05/2029
38174Y-AG-0		GOLUB CAPITAL PARTNERS CLO LTD 2015-24A	0		4	2 C FE	12,250,000	91.9510	11,263,973	12,250,000	12,250,000					9.554	9.665	FWAN	182,063	1,112,044	11/21/2017	11/05/2029
38176D-AG-4		GOLUB CAPITAL PARTNERS CLO LTD 2015-26A			4	2 C FE	13,250,000	99.9220	13,239,652	13,250,000	13,250,000					8.527	8.616	JAU0	229,115	1,050,844	03/29/2018	04/20/2031
40169C-AE-6		GUGENHEIM CLO LTD 2021-4A B			4	1 C FE	8,384,738	95.6470	8,034,354	8,400,000	8,387,627		1,933			7.905	8.014	JAU0	143,860	609,261	06/29/2022	01/15/2034
40169C-AG-1		GUGENHEIM CLO LTD 2021-4A C			4	1 F FE	20,000,000	95.1820	19,036,480	20,000,000	20,000,000					8.655	8.746	JAU0	370,262	1,602,287	12/17/2021	01/15/2034
40169C-AJ-5		GUGENHEIM CLO LTD 2021-4A D			4	2 C FE	52,027,859	85.7460	44,612,016	52,027,859	52,027,859					4.150	4.171	JAU0	455,822	2,153,158	12/17/2021	01/15/2034
40169C-AL-0		GUGENHEIM CLO LTD 2021-4A E	D		4	3 C FE	13,300,000	72.1090	9,590,550	13,300,000	13,300,000					8.500	8.589	JAU0	238,661	1,127,360	12/17/2021	01/15/2034
40170F-AA-4		GUGENHEIM MM CLO 2018-1, LTD 2018-1A A1	0		4	1 A FE	864,158	99.8780	872,879	873,942	865,155		996			7.185	8.270	JAU0	13,432	15,684	08/30/2023	01/15/2031
40172P-AG-7		GUGENHEIM CLO LTD 2022-2A C	C		4	1 F FE	7,500,000	101.4570	7,609,283	7,500,000	7,500,000					9.894	10.010	JAU0	160,757	521,951	12/19/2022	01/15/2035
40436K-AL-9		HPS LOAN MANAGEMENT 6-2015, LT 6A-2015 C			4	2 C FE	4,435,000	97.2200	4,374,914	4,500,000	4,451,054		8,918			8.154	8.432	FWAN	57,080	344,806	03/21/2022	02/05/2031
40436D-AQ-5		HPS LOAN MANAGEMENT LTD 9A-2016 BR			4	1 F FE	57,441,150	98.4930	57,618,580	58,500,000	57,850,356		124,807			7.708	8.093	JAU0	926,938	4,162,454	12/10/2020	07/19/2030
40436R-AG-5		HPS LOAN MANAGEMENT LTD 9A-2016 DR	D		4	3 C FE	4,778,158	92.8590	5,014,397	5,400,000	4,953,253		54,084			11.258	13.689	JAU0	124,968	578,589	12/10/2020	07/19/2030
40441A-AA-8		HPS LOAN MANAGEMENT LTD 2021-16A E	D		4	3 C FE	1,342,500	96.0040	1,440,057	1,500,000	1,351,574		8,595			12.174	14.434	JAU0	35,506	174,492	12/14/2022	01/23/2035
40490A-AG-5		HALCYON LOAN ADVISORS FUNDING 2018-2A B			4	1 F FE	8,567,825	97.8520	8,464,198	8,650,000	8,615,232		8,628			8.024	8.234	JAU0	134,951	643,271	11/21/2018	01/22/2031
40490A-AJ-9		HALCYON LOAN ADVISORS FUNDING 2018-2A C			4	2 C FE	17,900,000	92.1650	16,497,463	17,900,000	17,900,000					9.074	9.024	JAU0	315,810	1,521,200	11/21/2018	01/22/2031
42086N-AL-2		HAYFIN KINGSLAND XI LTD 2019-2A CR			4	1 F FE	10,200,000	99.7770	10,177,264	10,200,000	10,200,000					8.127	8.208	JAU0	168,102	767,585	10/21/2021	10/20/2034
42086N-AN-8		HAYFIN KINGSLAND XI LTD 2019-2A DR			4	2 C FE	7,029,000	94.8950	6,737,559	7,100,000	7,040,683		5,249			9.237	9.501	JAU0	132,993	614,204	10/21/2021	10/20/2034
42086P-AG-8		HAYFIN KINGSLAND VIII LTD 2018-8A C			4	1 E FE	16,050,014	98.1760	16,191,252	16,492,000	16,236,673		60,354			7.577	8.157	JAU0	253,405	1,149,113	12/10/2020	04/20/2031
42086P-AJ-2		HAYFIN KINGSLAND VIII LTD 2018-8A D			4	2 C FE	11,875,193	97.6660	11,874,172	12,158,000	11,983,779		34,455			8.577	9.097	JAU0	211,466	970,402	12/10/2020	04/20/2031
42086Q-AC-5		HAYFIN KINGSLAND IX LTD HAYFN 2018-9A BR			4	1 C FE	3,386,250	99.7640	3,491,740	3,500,000	3,404,638		18,388			7.452	8.494	JAU0	45,641	186,938	04/19/2023	04/28/2031
42086Q-AE-1		HAYFIN KINGSLAND IX LTD 2018-9A CR			4	1 F FE	10,721,416	99.9950	10,729,496	10,730,000	10,725,122		727			8.002	8.092	JAU0	150,250	806,234	02/20/2020	04/28/2031
42086Q-AG-6		HAYFIN KINGSLAND IX LTD 2018-9A DR			4	2 C FE	8,704,544	96.6170	9,081,979	9,400,000	8,992,697		70,551			8.812	10.185	JAU0	144,951	783,921	05/21/2020	04/28/2031
42086V-AE-0		HAYFIN KINGSLAND X LTD 2019-1A C			4	1 E FE	5,631,182	100.0030	5,625,174	5,625,000	5,628,712		(910)			8.752	8.822	JAU0	86,148	465,661	06/08/2021	04/28/2031
42086V-AG-5		HAYFIN KINGSLAND X LTD 2019-1A D			4	2 B FE	21,292,968	100.0540	21,261,539	21,250,000	21,277,101		(5,381)			9.752	9.828	JAU0	362,637	1,975,796	01/26/2021	04/28/2031

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Showing All Long-Term BONDS Owned December 31 of Current Year																					
1	CUSIP Identification	2	Codes		6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value			16	17	Interest		20	Dates		
			3	4			5	8			9	12	13			14	15		18	19	21	22
		Description			NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
42086W-AA-6	42086W-AA-6	HAYFIN KINGSLAND X LTD 2019-1A E	D	4	3 C FE	6,254,550	99.9110	6,244,438	6,250,000	6,252,644		(661)			12.952	13.138	JAN0	141,658	785,005	01/26/2021	04/28/2031
42086W-AA-6	42086W-AA-6	HAYFIN KINGSLAND X LTD 2019-1A E	RA	D	4	3 C FE	99.9110	6,244,438	6,250,000	6,252,643		(662)			12.952	13.138	JAN0	141,658	785,005	01/26/2021	04/28/2031
42087E-AA-5	42087E-AA-5	HAYFIN KINGSLAND VIII LTD 2018-8A E	D	4	3 C FE	19,438,334	92.3650	20,006,172	21,660,000	20,147,677		227,734			11.377	13.651	JAN0	499,716	2,343,716	12/10/2020	04/20/2031
42088A-AJ-3	42088A-AJ-3	HAYFIN US XIV LTD 2021-1AA D	D	4	2 C FE	7,940,000	96.6520	7,732,168	8,000,000	7,951,441		4,446			9.327	9.552	JAN0	151,312	699,361	07/09/2021	07/20/2033
442911-AG-8	442911-AG-8	LOAN MANAGEN		4	1 F FE	7,600,000	101.2820	7,697,432	7,600,000	7,600,000					8.981	9.071	JAN0	356,443		05/23/2023	07/20/2036
442911-AJ-2	442911-AJ-2	18A D		4	2 C FE	7,500,000	101.9970	7,649,775	7,500,000	7,500,000					11.081	11.218	JAN0	434,003		05/23/2023	07/20/2036
449249-AE-1	449249-AE-1	ICG US CLO LTD 2021-3A C		4	1 F FE	9,500,000	98.2670	9,826,730	10,000,000	9,535,098		35,098			8.077	9.062	JAN0	163,792	577,710	04/04/2023	10/20/2034
449249-AG-6	449249-AG-6	ICG US CLO LTD 2021-3A D		4	2 C FE	13,600,000	96.4230	13,113,582	13,600,000	13,600,000					9.177	9.280	JAN0	253,093	1,168,230	09/15/2021	10/20/2034
449249-AJ-0	449249-AJ-0	ICG US CLO LTD 2021-3A E	D	4	3 C FE	3,940,000	91.9140	3,676,552	4,000,000	3,948,707		3,157			13.147	13.628	JAN0	106,640	504,603	09/15/2021	10/20/2034
449250-AJ-8	449250-AJ-8	ICG US CLO LTD 2021-2A D		4	2 C FE	38,025,576	89.7290	34,119,969	38,025,576	38,025,576					2.250	2.256	JAN0	156,856	855,575	03/02/2021	04/23/2034
449250-AL-3	449250-AL-3	ICG US CLO LTD 2021-2A E	D	4	3 C FE	23,375,000	68.2020	15,942,311	23,375,000	23,375,000					5.000	5.031	JAN0	214,271	1,168,750	03/02/2021	04/23/2034
449251-AS-6	449251-AS-6	ICG US CLO LTD 2020-1A DR		4	2 C FE	7,000,000	94.8750	6,641,236	7,000,000	7,000,000					9.277	9.382	JAN0	131,688	608,392	11/19/2021	01/20/2035
449272-AN-3	449272-AN-3	2021-4A D		4	2 C FE	36,752,481	83.9580	30,856,464	36,752,481	36,752,481					2.250	2.256	JAN0	149,307	826,931	10/21/2021	10/26/2034
449272-AQ-6	449272-AQ-6	ICG RHINEBECK CLO 2021-4 LTD 2021-4A E	D	4	3 C FE	17,000,000	53.7080	9,130,394	17,000,000	17,000,000					5.500	5.538	JAN0	188,819	935,000	10/21/2021	10/26/2034
44929F-BJ-0	44929F-BJ-0	ICG US CLO LTD CLASS CRR		4	2 B FE	23,000,000	93.2060	21,437,334	23,000,000	23,000,000					8.490	8.577	JAN0	368,836	1,837,553	03/26/2018	04/25/2031
449303-AJ-5	449303-AJ-5	ICG US CLO LTD 2021-1A D		4	2 C FE	21,810,000	87.4550	19,073,979	21,810,000	21,810,000					9.064	9.162	JAN0	417,357	1,840,938	01/29/2021	04/17/2034
44931N-AW-1	44931N-AW-1	CRR		4	2 C FE	15,000,000	87.8580	13,178,715	15,000,000	15,000,000					9.302	9.407	JAN0	244,167	1,317,490	04/28/2021	04/29/2034
44932D-AA-0	44932D-AA-0	ICG US CLO LTD 2018-3I E	D	4	3 C FE	2,279,484	84.5840	2,030,006	2,400,000	2,311,919		11,381			11.910	13.100	JAN0	54,786	273,879	02/04/2021	01/24/2032
461461-AG-1	461461-AG-1	INWESCO CLO LTD 2019-3A D		4	2 C FE	2,543,750	98.6290	2,712,292	2,750,000	2,555,589		11,839			8.674	10.144	JAN0	46,379	117,339	05/11/2023	10/22/2034
470471-AE-4	470471-AE-4	JAMESTOWN CLO LTD 2019-1A B		4	1 F FE	5,200,000	100.0060	5,200,307	5,200,000	5,200,000					8.677	8.769	JAN0	91,499	420,315	02/14/2019	04/20/2032
47047K-AA-9	47047K-AA-9	JAMESTOWN CLO LTD 2018-6RA D	D	4	3 C FE	26,046,526	99.5190	27,206,504	27,338,000	26,464,012		139,657			11.890	13.015	JAN0	613,972	3,121,405	02/24/2021	04/25/2030
47047K-AA-9	47047K-AA-9	JAMESTOWN CLO LTD 2018-6RA D	RA	D	4	3 C FE	7,895,514	99.5190	8,287,000	8,022,067		42,334			11.890	13.015	JAN0	186,114	946,195	02/24/2021	04/25/2030
47047K-AC-5	47047K-AC-5	JAMESTOWN CLO LTD 2018-6RA E	D	4	4 C FE	14,182,470	77.5470	11,632,065	15,000,000	14,410,209		78,387			14.140	15.581	JAN0	400,629	2,054,861	02/24/2021	04/25/2030
47047L-AG-4	47047L-AG-4	JAMESTOWN CLO LTD 2018-6RA B		4	1 E FE	37,526,100	97.1580	37,184,213	37,500,000	37,513,601		(4,338)			7.640	7.699	JAN0	541,155	2,665,799	02/24/2021	04/25/2030
47047L-AJ-8	47047L-AJ-8	JAMESTOWN CLO LTD 2018-6RA C		4	2 C FE	32,140,981	99.5350	32,597,844	32,750,000	32,375,813		72,383			8.640	9.072	JAN0	534,469	2,660,179	02/24/2021	04/25/2030
470481-BD-4	470481-BD-4	JAMESTOWN CLO LTD 2016-9A CRR		4	2 C FE	8,800,000	100.0110	8,800,933	8,800,000	8,800,000					9.540	9.651	JAN0	158,573	795,096	08/12/2021	07/25/2034
47048R-AJ-4	47048R-AJ-4	JAMESTOWN CLO LTD 2021-16A D		4	2 C FE	10,000,000	99.9990	9,999,000	10,000,000	10,000,000					9.290	9.395	JAN0	175,475	878,171	06/21/2021	07/25/2034
47048X-AU-6	47048X-AU-6	JAMESTOWN CLO LTD 2019-14A CR		4	2 C FE	14,430,000	100.0180	14,432,540	14,430,000	14,430,000					9.477	9.512	JAN0	277,318	1,283,417	09/24/2021	10/20/2034
470490-AG-1	470490-AG-1	JAMESTOWN CLO LTD 2018-11A C		4	2 C FE	17,500,000	99.9990	17,499,755	17,500,000	17,500,000					8.905	9.002	JAN0	333,337	1,454,657	06/06/2018	07/14/2031
481950-AJ-2	481950-AJ-2	KKR FINANCIAL CLO LTD 44A D		4	2 C FE	5,000,000	100.0170	5,000,850	5,000,000	5,000,000					10.310	10.421	JAN0	4,296		11/22/2023	01/20/2036
48250E-AW-5	48250E-AW-5	KKR FINANCIAL CLO LTD 30A DR		4	2 C FE	10,500,000	98.9970	10,394,717	10,500,000	10,500,000					8.664	8.754	JAN0	192,062	843,700	10/18/2021	10/17/2031
48250R-BJ-4	48250R-BJ-4	KKR FINANCIAL CLO LTD 12 CR2		4	1 E FE	7,463,243	99.9950	7,462,605	7,462,993	7,463,058		(142)			7.905	7.879	JAN0	126,191	541,296	06/08/2021	10/15/2030
48250W-AJ-5	48250W-AJ-5	KKR FINANCIAL CLO LTD 14 DR		4	2 C FE	1,750,000	98.5010	1,723,773	1,750,000	1,750,000					8.805	8.701	JAN0	32,959	142,854	06/21/2021	07/15/2031
48251B-BC-3	48251B-BC-3	KKR FINANCIAL CLO LTD 16 CR2		4	2 C FE	31,200,000	97.8790	30,538,279	31,200,000	31,200,000					8.977	9.076	JAN0	567,972	2,616,789	08/31/2021	10/20/2034
48251F-AQ-4	48251F-AQ-4	KKR FINANCIAL CLO LTD 17 DR		4	2 C FE	28,656,000	99.9930	28,798,013	28,800,000	28,691,065		12,755			9.095	9.277	JAN0	567,489	2,435,421	03/15/2021	04/15/2034
48251T-AC-5	48251T-AC-5	KKR FINANCIAL CLO LTD 20 CR		4	1 F FE	3,009,074	99.1430	2,974,296	3,000,000	3,003,860		(1,001)			7.605	7.634	JAN0	48,802	208,493	04/24/2018	10/16/2030
48252R-AU-8	48252R-AU-8	KKR FINANCIAL CLO LTD 24 DR		4	2 B FE	3,000,000	100.0010	3,000,039	3,000,000	3,000,000					8.927	8.899	JAN0	54,309	250,094	07/06/2021	04/20/2032
48253U-AG-1	48253U-AG-1	KKR FINANCIAL CLO LTD 34A D		4	2 C FE	10,000,000	98.9040	9,890,350	10,000,000	10,000,000					8.955	9.051	JAN0	191,548	831,477	06/04/2021	07/15/2034
48253V-AA-2	48253V-AA-2	KKR FINANCIAL CLO LTD 28A E	D	4	3 C FE	1,785,000	98.2830	1,965,656	2,000,000	1,811,887		25,923			12.146						

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1	2	3			5	6	7	8		10	11	Change in Book / Adjusted Carrying Value					Interest			Dates	
		4	4	5				Rate Used to Obtain Fair Value	Fair Value			12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost			Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
48255M-AA-0.	KKR FINANCIAL CLO LTD 2022-41A E		D.	4.	3 C FE	4,950,000	92.9550	4,647,730	5,000,000	4,958,461		2,433			12.094	12.431	JAN.	129,337	576,418	02/09/2022	04/15/2035.
48255P-AG-0.	KKR FINANCIAL CLO LTD 2022-41A D			4.	2 B FE	5,000,000	95.0320	4,751,585	5,000,000	5,000,000					8.644	8.734	JAN.	92,441	402,002	02/09/2022	04/15/2035.
48255Q-AJ-2.	KKR STATIC CLO LTD. KKR STATIC 2022-1A D		C.	4.	2 A FE	2,970,600	100.0790	3,002,364	3,000,000	2,977,139		3,996			10.106	10.439	JAN.	61,477	341,900	06/15/2022	07/20/2031.
48255Q-AP-8.	KKR STATIC CLO LTD. KKR STATIC 2022-1A D		D.	4.	2 A Z	3,000,000	100.0000	3,000,000	3,000,000	3,000,000					9.162	9.267	JAN.			12/21/2023	07/20/2031.
48255V-AG-7.	46A D			4.	2 C FE	10,000,000	100.2790	10,027,890	10,000,000	10,000,000					10.816	10.893	JAN.	219,321	614,696	02/07/2023	04/20/2035.
48661B-AA-2.	RAD CLO LTD 2018-1A E		D.	4.	3 C FE	1,860,000	95.8730	1,917,454	2,000,000	1,864,516		4,516			11.275	13.399	JAN.	46,856	56,569	09/29/2023	07/15/2031.
510800-AG-0.	THL CREDIT LAKE SHORE MM CLO I THLS 201			4.	1 G FE	9,595,375	97.5270	9,362,573	9,600,000	9,596,751		529			8.655	8.675	JAN.	177,726	769,098	05/10/2021	04/15/2033.
510800-AJ-4.	THL CREDIT LAKE SHORE MM CLO I THLS 201			4.	2 C FE	4,497,500	93.6900	4,216,055	4,500,000	4,498,147		255			9.905	10.031	JAN.	96,568	417,390	05/10/2021	04/15/2033.
510803-AA-7.	THL CREDIT LAKE SHORE MM CLO I THLS 201		D.	4.	3 C FE	1,402,875	98.2260	1,424,280	1,450,000	1,412,262		3,600			14.625	15.591	JAN.	45,359	203,693	05/10/2021	04/15/2033.
540543-AG-0.	LOGAN CLO I LTD 2021-1A D			4.	2 C FE	38,852,901	91.7840	35,660,669	38,852,901	38,852,901					2.250	2.256	JAN.	172,410	874,190	04/30/2021	07/20/2034.
540543-AJ-4.	LOGAN CLO I LTD 2021-1A E		D.	4.	3 C FE	22,500,000	79.7000	17,932,590	22,500,000	22,500,000					5.000	5.031	JAN.	221,875	1,125,000	04/30/2021	07/20/2034.
542798-AG-8.	LONG POINT PARK CLO LTD 2017-1A B			4.	1 F FE	15,718,656	98.2740	15,478,108	15,750,000	15,730,378		4,183			7.364	7.463	JAN.	244,868	1,057,957	06/08/2021	01/17/2030.
54629K-AA-8.	LUCAL CLO LTD 2020-1A E		D.	4.	3 C FE	3,965,000	96.7140	3,868,564	4,000,000	3,975,563		3,219			11.195	11.502	JAN.	97,018	423,186	02/09/2021	01/15/2033.
55281G-AE-8.	MCF CLO LLC 2018-1A B			4.	1 C FE	9,712,500	97.9600	9,795,980	10,000,000	9,780,900		68,400			7.407	8.650	JAN.	154,305	364,345	04/19/2023	07/18/2030.
55817G-AG-6.	MADISON PARK FUNDING LTD 2023-63A C		C.	4.	1 F FE	7,500,000	100.4160	7,531,200	7,500,000	7,500,000					8.912	9.008	JAN.	129,966	298,151	03/29/2023	04/21/2035.
55817H-AU-3.	MADISON PARK FUNDING LTD 2022-62A DR			4.	2 C FE	1,018,000	102.3120	1,023,122	1,000,000	1,017,501		(499)			11.253	11.102	JAN.	23,756	28,515	07/25/2023	07/17/2036.
55818G-AG-1.	MADISON PARK FUNDING LTD 2022-53A D			4.	2 C FE	9,550,500	99.3170	10,179,982	10,250,000	9,584,335		33,835			8.612	9.892	JAN.	171,641	442,288	06/07/2023	04/21/2035.
55818K-AU-5.	MADISON PARK FUNDING LTD 2013-11A DR			4.	2 C FE	6,737,843	99.1300	6,711,081	6,770,000	6,750,036		4,185			8.924	9.109	JAN.	117,468	585,069	06/04/2021	07/23/2029.
55818M-BG-1.	MADISON PARK FUNDING LTD 2014-13A DR2			4.	2 C FE	3,000,000	99.6520	2,989,560	3,000,000	3,000,000					8.508	8.596	JAN.	52,469	237,792	04/11/2018	04/19/2030.
55818V-BJ-9.	MADISON PARK FUNDING LTD 2015-17A DR			4.	2 C FE	2,095,069	100.0140	2,175,300	2,175,000	2,106,029		10,960			9.274	10.309	JAN.	39,219	145,681	03/24/2023	07/21/2030.
55819F-AG-6.	MADISON PARK FUNDING LTD 2022-55A C			4.	1 F FE	2,000,000	100.5630	2,011,256	2,000,000	2,000,000					9.195	9.227	JAN.	38,313	196,927	07/06/2022	07/18/2035.
55819F-AJ-0.	MADISON PARK FUNDING LTD 2022-55A D			4.	2 C FE	3,960,000	100.5360	4,021,436	4,000,000	3,964,585		2,825			10.395	10.692	JAN.	86,625	451,721	07/06/2022	07/18/2035.
55819J-AU-7.	MADISON PARK FUNDING LTD 2019-33A DR			4.	2 C FE	12,000,000	97.5220	11,702,580	12,000,000	12,000,000					8.494	8.579	JAN.	220,812	946,604	01/25/2022	10/15/2032.
55819V-AG-5.	MADISON PARK FUNDING LTD 2017-26A DR			4.	3 A FE	927,500	100.0070	1,000,068	1,000,000	938,754		10,857			8.652	10.534	JAN.	15,140	81,265	12/14/2022	07/29/2030.
55820B-AQ-0.	MADISON PARK FUNDING LTD 2020-45A DR			4.	2 C FE	9,500,000	100.0030	9,500,314	9,500,000	9,500,000					8.805	8.899	JAN.	181,223	775,495	06/16/2021	07/15/2034.
55820U-AA-3.	MADISON PARK FUNDING LTD 2017-23A E	RA	D.	4.	4 A FE	4,950,000	98.2330	4,911,660	5,000,000	5,015,596		(2,447)			11.899	11.982	JAN.	109,075	571,385	07/03/2017	07/27/2030.
55821K-AJ-5.	MADISON PARK FUNDING LTD 2021-38A D			4.	2 C FE	7,000,000	99.7730	6,984,096	7,000,000	7,000,000					8.564	8.653	JAN.	126,563	555,370	05/14/2021	07/17/2034.
55821L-AG-9.	MADISON PARK FUNDING LTD 2021-39A D			4.	2 C FE	14,040,000	99.9930	14,038,975	14,040,000	14,040,000					8.724	8.816	JAN.	238,153	1,143,479	09/20/2021	10/22/2034.
55821M-AA-0.	MADISON PARK FUNDING LTD 2021-38A E		D.	4.	3 C FE	5,000,000	98.1850	4,909,225	5,000,000	5,000,000					11.664	11.676	JAN.	123,125	553,845	05/14/2021	07/17/2034.
55821N-AA-8.	MADISON PARK FUNDING LTD 2021-39A E		D.	4.	3 C FE	6,100,000	97.9880	5,977,280	6,100,000	6,100,000					11.924	12.097	JAN.	141,426	694,180	09/20/2021	10/22/2034.
55822A-AS-6.	MADISON PARK FUNDING LTD 2020-46A DR			4.	2 C FE	19,446,950	99.4810	19,453,451	19,555,000	19,449,768		2,818			8.805	9.000	JAN.	373,034	952,425	09/19/2023	10/15/2034.

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Showing All Long-Term BONDS Owned December 31 of Current Year																					
1	CUSIP Identification	2	3		Codes		6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest			Dates	
			4	5	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
		Description	Code	F o r e i g n	Bond CHAR	NAIC Designation , NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Temporary Impairment Recognized	Total Foreign Exchange Change In B/A/C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Stated Contractual Maturity Date
55822B-AJ-4.		MADISON PARK FUNDING LTD 2021-52A D.			4	2 C FE	7,650,000	99.7620	7,631,755	7,650,000	7,650,000					8.824	8.918	JAU.	131,250	630,784	11/18/2021
55952V-AV-9.		MAGNETTIE CLO LTD 2014-8A DR2			4	2 C FE	3,990,000	99.3780	3,975,124	4,000,000	3,992,957		1,369			8.555	8.694	JAU.	74,138	316,413	12/03/2021
55954V-AA-9.		MAGNETTIE CLO LTD 2023-34A E			4	3 B FE	2,090,000	102.0480	2,132,795	2,090,000	2,090,000					13.916	14.148	JAU.	58,976	186,302	01/18/2023
55954W-AS-8.		MAGNETTIE CLO LTD 2019-24A DR			4	2 C FE	7,255,750	97.9640	7,126,859	7,275,000	7,257,267		1,448			8.444	8.573	JAU.	131,390	570,201	12/14/2022
55954V-AQ-8.		MAGNETTIE CLO LTD 2020-26A DR			4	2 C FE	1,933,100	99.6670	1,993,348	2,000,000	1,934,387		1,287			8.490	9.275	JAU.	32,073		10/25/2023
559922-AG-4.		MAGNETTIE CLO LTD 2023-36A D.			4	2 C FE	8,500,000	100.8090	8,568,723	8,500,000	8,500,000					10.312	10.441	JAU.	170,433	329,472	04/27/2023
56577G-AJ-8.		MARANON LOAN FUNDING LTD 2020-1A C.			4	2 B FE	59,451,150	93.0110	55,296,287	59,451,150	59,451,150					4.500	4.524	JAU.	564,786	2,675,302	11/20/2020
56577G-AL-3.		MARANON LOAN FUNDING LTD 2020-1A D.			4	3 C FE	21,000,000	90.7920	19,066,299	21,000,000	21,000,000					8.500	8.588	JAU.	376,833	1,785,000	11/20/2020
56577J-AE-3.		MARANON LOAN FUNDING LTD 2021-2RA CR			4	1 F FE	39,843,144	99.2370	39,546,024	39,850,000	39,845,204		710			8.755	8.746	JAU.	746,271	3,244,230	05/28/2021
56577J-AG-8.		MARANON LOAN FUNDING LTD 2021-2RA DR			4	2 C FE	50,829,780	95.1980	48,394,882	50,836,134	50,832,851		1,371			4.500	4.530	JAU.	482,943	2,287,626	05/28/2021
56577J-AJ-2.		MARANON LOAN FUNDING LTD 2021-2RA ER			4	3 C FE	25,146,856	90.3210	22,715,681	25,150,000	25,147,949		486			8.500	8.592	JAU.	451,303	2,137,750	05/28/2021
56577L-AA-6.		MARANON LOAN FUNDING LTD 2021-1RA AR1			4	1 A FE	11,401,083	98.9190	11,276,812	11,400,000	11,400,672		(221)			7.355	7.417	JAU.	181,653	766,713	02/24/2022
56577L-AG-3.		MARANON LOAN FUNDING LTD 2021-1RA BR1			4	1 C FE	2,200,000	97.1950	2,138,297	2,200,000	2,200,000					7.655	7.722	JAU.	36,486	154,635	04/27/2021
56577L-AL-2.		MARANON LOAN FUNDING LTD 2021-1RA CR			4	1 F FE	31,000,000	99.5320	30,854,796	31,000,000	31,000,000					8.855	8.945	JAU.	594,719	2,555,087	04/27/2021
56577L-AN-8.		MARANON LOAN FUNDING LTD 2021-1RA DR			4	2 C FE	31,940,377	94.3270	30,128,240	31,940,377	31,940,377					4.500	4.523	JAU.	303,434	1,437,317	04/27/2021
56577L-AQ-1.		MARANON LOAN FUNDING LTD 2021-1RA ER			4	3 C FE	14,000,000	89.4610	12,524,554	14,000,000	14,000,000					8.500	8.588	JAU.	251,222	1,190,000	04/27/2021
56577N-AJ-3.		MARANON LOAN FUNDING LTD 2021-3A D.			4	2 C FE	17,076,541	96.3980	16,464,135	17,079,368	17,077,623		377			9.155	9.262	JAU.	334,458	1,459,526	11/15/2021
56577N-AL-8.		MARANON LOAN FUNDING LTD 2021-3A E			4	3 C FE	16,929,892	92.7460	15,705,265	16,933,704	16,931,648		262			13.655	13.885	JAU.	494,592	2,217,562	11/15/2021
565926-AA-0.		MARANON LOAN FUNDING LTD 2023-2A A1			4	1 A FE	96,500,000	100.0170	96,516,695	96,500,000	96,500,000					7.842	7.907	JAU.	231,224		12/04/2023
565926-AC-6.		MARANON LOAN FUNDING LTD 2023-2A B.			4	1 C FE	29,000,000	100.0170	29,005,017	29,000,000	29,000,000					8.842	8.925	JAU.	78,348		12/04/2023
565926-AE-2.		MARANON LOAN FUNDING LTD 2023-2A C.			4	1 G FE	32,000,000	100.0170	32,005,536	32,000,000	32,000,000					9.842	9.944	JAU.	96,231		12/04/2023
565926-AG-7.		MARANON LOAN FUNDING LTD 2023-2A D.			4	2 C FE	18,500,000	100.0170	18,503,201	18,500,000	18,500,000					12.092	12.245	JAU.	68,352		12/04/2023
565926-AJ-1.		MARANON LOAN FUNDING LTD 2023-2A E			4	3 C FE	23,500,000	100.0170	23,504,066	23,500,000	23,500,000					15.342	15.580	JAU.	110,163		12/04/2023
566069-AG-5.		MARBLE POINT CLO XX LTD 2021-1A D1			4	2 A FE	3,070,000	96.6810	2,968,101	3,070,000	3,070,000					8.974	9.070	JAU.	53,567	257,794	04/09/2021
566069-AE-3.		MARBLE POINT CLO LTD 2020-1A C.			4	1 F FE	9,205,118	98.4920	9,061,273	9,200,000	9,203,678		(559)			8.327	8.402	JAU.	155,353	710,987	06/08/2021
56607B-AS-3.		MARBLE POINT CLO LTD 2019-2A DR			4	2 C FE	7,650,000	95.6110	7,314,242	7,650,000	7,650,000					9.058	9.089	JAU.	142,444	649,030	10/21/2021
59803A-BC-5.		MIDCOEN CREDIT CLO 2019-10A DR			4	2 A FE	9,100,000	97.0190	8,828,684	9,100,000	9,100,000					9.074	9.173	JAU.	160,551	773,348	10/07/2021
62948R-AB-1.		NYLIM STRATFORD CDO LTD 2001-1A B.			4	.6. *	578,639	61.4010	364,712	593,987	364,712	(14,474)				6.390	6.762	JAU.	7,169	34,739	07/30/2012
64130D-BN-9.		NEUBERGER BERMAN CLO LTD 2016-21A DR2			4	2 C FE	5,490,000	99.9950	5,489,731	5,490,000	5,490,000					8.977	8.990	JAU.	99,941	460,454	04/05/2021
64130T-BG-9.		NEUBERGER BERMAN CLO LTD 2015-20A DR			4	2 C FE	3,250,000	99.2750	3,226,447	3,250,000	3,250,000					8.605	8.695	JAU.	60,589	258,729	04/30/2021
64130X-AG-1.		NEUBERGER BERMAN CLO LTD 2018-29A D.			4	2 C FE	7,958,125	99.6710	8,472,035	8,500,000	8,005,034		46,909			8.758	10.457	JAU.	153,029	368,318	05/16/2023

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1	CUSIP Identification	2	Codes			6 NAIC Designation NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	Fair Value		10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book / Adjusted Carrying Value				Interest			Dates		
			3 Code	4 F o r e i g n	5 B o n d C H A R			8 Rate Used to Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change In B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
641336-AJ-8.	NEUBERGER BERMAN CLO LTD 2020-37A DR			4	4	2 C FE	3,837,375	98.7730	4,000,294	4,050,000	3,889,567		30,852		8.527	9.852	JAJO	70,032	321,201	12/13/2022	07/20/2031
641331-AL-8.	NEUBERGER BERMAN CLO LTD 2020-36A ER		D.	4	4	3 C FE	1,971,000	99.9880	1,999,768	2,000,000	1,971,603		603		12.427	12.954	JAJO	50,400	63,060	10/11/2023	04/20/2033
64133K-AQ-4.	NEUBERGER BERMAN CLO LTD 2020-36A DR			4	4	2 C FE	7,000,000	100.0010	7,000,056	7,000,000	7,000,000				9.127	9.168	JAJO	129,559	597,746	12/16/2020	04/20/2033
64134M-AG-1.	NEUBERGER BERMAN CLO LTD 2021-45A D.			4	4	2 C FE	14,579,825	98.8430	14,520,081	14,690,000	14,598,192		8,083		8.655	8.863	JAJO	271,958	1,183,642	12/01/2021	10/14/2035
65023P-AU-4.	NEWARK BSL CLO 2 LTD. 2017-1A CR			4	4	2 C FE	8,000,000	98.6510	7,892,040	8,000,000	8,000,000				8.790	8.881	JAJO	132,824	661,981	02/04/2021	07/25/2030
668468-AG-6.	NORTHWOODS CAPITAL LTD 2021-25A D.			4	4	2 C FE	5,000,000	98.5510	4,927,565	5,000,000	5,000,000				9.427	9.458	JAJO	95,584	442,170	06/25/2021	07/20/2034
66880C-AJ-2.	NORTHWOODS CAPITAL LTD 2018-14BA D.			4	4	2 B FE	12,500,000	95.6240	11,952,963	12,500,000	12,500,000				9.033	9.132	FINAN	153,680	1,076,013	10/29/2018	11/13/2031
66880J-AJ-7.	NORTHWOODS CAPITAL LTD 2018-11BA D.			4	4	2 C FE	24,750,000	95.3600	23,601,625	24,750,000	24,750,000				8.758	8.851	JAJO	445,585	2,024,522	04/11/2018	04/19/2031
66880X-AL-1.	NORTHWOODS CAPITAL LTD WOODS 2021-27A D.			4	4	2 C FE	9,700,000	95.6220	9,275,315	9,700,000	9,700,000				9.164	9.266	JAJO	187,667	829,496	10/12/2021	10/17/2034
66880Y-AA-3.	NORTHWOODS CAPITAL LTD WOODS 2021-27A E		D.	4	4	3 C FE	7,420,500	88.5610	6,774,909	7,650,000	7,449,486		12,579		12.704	13.440	JAJO	205,177	928,761	10/12/2021	10/17/2034
67109F-AQ-8.	OHA CREDIT PARTNERS LTD 2015-11A DR			4	4	2 C FE	3,529,688	99.9560	3,748,331	3,750,000	3,549,057		19,370		8.627	10.095	JAJO	65,604	159,553	05/04/2023	01/20/2032
67110N-AJ-3.	OAK HILL CREDIT PARTNERS 2016-13A DR			4	4	2 C FE	4,258,125	99.9940	4,499,748	4,500,000	4,271,441		13,316		8.874	10.018	JAJO	77,643	199,592	06/05/2023	10/25/2034
67112A-AE-1.	OZLM LTD 2017-21A B			4	4	1 D FE	5,935,125	98.8520	5,881,712	5,950,000	5,944,009		1,398		7.577	7.679	JAJO	91,424	414,578	04/11/2018	01/20/2031
671126-AG-3.	OZLM LTD 2018-18A D.			4	4	2 C FE	13,000,000	95.4080	12,403,092	13,000,000	13,000,000				8.505	8.586	JAJO	239,540	1,021,770	02/23/2018	04/15/2031
67116T-AM-8.	OAK HILL CREDIT PARTNERS 2023-15A D.			4	4	2 C FE	3,000,000	102.2720	3,068,163	3,000,000	3,000,000				10.119	8.659	JAJO	187,210		04/12/2023	04/20/2035
67400E-AJ-0.	OAKTREE CLO LTD 2019-3A DIR			4	4	2 A FE	951,000	99.9990	999,987	1,000,000	952,967		1,967		8.887	9.892	JAJO	18,022	22,483	07/24/2023	10/20/2034
67402L-AJ-5.	OAKTREE CLO LTD 2022-1A C		C.	4	4	1 E FE	4,000,000	100.0010	4,000,036	4,000,000	4,000,000				8.280	8.363	FINAN	43,239	315,123	03/18/2022	05/15/2033
67571L-AJ-0.	OCTAGON 67 LTD 2023-1A D.			4	4	2 C FE	12,500,000	100.9730	12,621,625	12,500,000	12,500,000				10.578	10.715	JAJO	249,764	745,356	02/15/2023	04/25/2036
67573J-AJ-8.	OCTAGON INVESTMENT PARTNERS 43 2019-1A D.			4	4	2 C FE	3,326,250	99.9900	3,449,662	3,450,000	3,336,593		10,343		9.540	10.458	JAJO	62,168	238,902	04/13/2023	10/25/2032
67576F-AJ-8.	OCTAGON INVESTMENT PARTNERS LT 2018-18A		0.	4	4	2 C FE	3,000,000	95.9110	2,877,318	3,000,000	3,000,000				8.355	8.440	JAJO	53,614	231,243	04/24/2018	04/16/2031
67576X-AS-9.	OCTAGON INVESTMENT PARTNERS 47 2020-1A D.			4	4	2 C FE	15,799,200	96.1610	15,289,663	15,900,000	15,817,183		7,561		8.577	8.764	JAJO	276,551	1,269,073	10/05/2021	07/20/2034
67577F-AJ-7.	OCTAGON INVESTMENT PARTNERS 54 2021-1A D.			4	4	2 C FE	6,996,500	97.0520	6,793,633	7,000,000	6,997,056		265		8.705	8.806	JAJO	130,340	564,339	02/10/2022	07/15/2034
67577K-AG-2.	OCTAGON INVESTMENT PARTNERS 52 2021-1A D.		D.	4	4	3 C FE	16,500,000	63.2660	10,438,890	16,500,000	16,500,000				5.000	5.031	JAJO	162,708	825,000	02/05/2021	04/20/2034
67577K-AE-7.	OCTAGON INVESTMENT PARTNERS 52 2021-1A C.			4	4	2 C FE	77,765,398	83.9070	65,250,690	77,765,398	77,765,398				2.250	2.256	JAJO	345,084	1,749,721	02/05/2021	04/20/2034
67577M-AJ-7.	OCTAGON INVESTMENT PARTNERS 45 2019-1A D.			4	4	2 C FE	12,500,000	94.0850	11,760,613	12,500,000	12,500,000				8.594	8.684	JAJO	229,767	998,684	02/01/2022	04/15/2035
67577Y-AA-5.	OCTAGON 67 LTD 2023-1A E		D.	4	4	3 C FE	4,925,700	100.4280	5,021,390	5,000,000	4,935,461		10,461		13.378	13.843	JAJO	126,350	379,809	02/15/2023	04/25/2036
67578J-AG-4.	OCTAGON INVESTMENT PARTNERS 51 2021-1A D.			4	4	2 C FE	8,500,000	98.5530	8,376,980	8,500,000	8,500,000				8.727	8.767	JAJO	150,427	691,362	04/16/2021	07/20/2034
67578M-AA-0.	OCTAGON INVESTMENT PARTNERS 51 2021-1A E		D.	4	4	3 C FE	4,500,000	98.1760	4,417,925	4,500,000	4,500,000				12.427	12.616	JAJO	113,400	534,828	04/16/2021	07/20/2034
67590B-AJ-6.	OCTAGON INVESTMENT PARTNERS XV 2013-1A D.			4	4	2 C FE	5,993,700	96.4930	5,789,580	6,000,000	5,995,693		671		8.664	8.775	JAJO	109,750	482,114	05/13/2021	07/17/2030
67590E-BN-3.	XV OCT15 201.			4	4	2 C FE	1,750,000	97.9070	1,713,371	1,750,000	1,750,000				9.058	9.158	JAJO	32,585	148,471	07/20/2021	07/19/2030
67590Q-BP-1.	OCTAGON INVESTMENT PARTNERS XX 2014-1A C.			4	4	2 C FE	9,939,500	97.6890	9,768,940	10,000,000	9,953,990		7,302		8.389	8.592	FINAN	111,857	797,774	01/25/2022	02/14/2031

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year																						
1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest			Dates				
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification	Description	Code	F	O	R	Designation , NAIC Designation Modifier and SVO Administrat- ive Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
67591E-AY-9.	OCTAGON INVESTMENT PARTNERS 28 2016-1A C.					4. 1 F FE	15,004,530	99.6130	14,941,905	15,000,000	15,002,776		(631)			7.910	7.981	JAU.	227,415	1,103,412	03/10/2021	10/24/2030.
67591E-BA-0.	OCTAGON INVESTMENT PARTNERS 28 2016-1A D.					4. 2 C FE	23,535,840	98.0590	23,534,232	24,000,000	23,690,144		51,044			8.660	9.088	JAU.	398,364	1,947,959	03/10/2021	10/24/2030.
67591G-AJ-7.	OCTAGON INVESTMENT PARTNERS 28 2016-1A E.					D. 4. 3 C FE	26,640,264	93.3000	26,124,000	28,000,000	27,030,772		130,256			11.510	12.603	JAU.	617,708	3,081,702	03/10/2021	10/24/2030.
67592C-AJ-5.	OCTAGON INVESTMENT PARTNERS 39 2018-3A D.					4. 2 C FE	2,500,188	99.4070	2,708,846	2,725,000	2,523,825		23,638			8.627	10.750	JAU.	47,673	168,791	03/24/2023	10/20/2030.
67592F-AW-9.	OCTAGON INVESTMENT PARTNERS 41 2019-2A D.					4. 2 C FE	7,050,000	99.9960	7,499,670	7,500,000	7,076,064		26,064			8.855	10.021	JAU.	142,057	326,649	05/03/2023	10/15/2033.
675930-AJ-0.	OCTAGON 59 LTD 2022-1A D.					4. 2 C FE	4,680,000	99.9910	4,999,525	5,000,000	4,697,361		17,361			9.080	10.376	FIN.	59,270	332,680	05/04/2023	05/15/2035.
675935-AJ-9.	OCTAGON 60 LTD 2022-1A D1.					4. 2 C FE	6,977,250	100.2370	7,016,618	7,000,000	6,978,231		981			10.416	10.605	JAU.	147,847	362,525	06/21/2023	10/20/2035.
675949-AL-5.	OCTAGON 68 LTD 2023-1A D.					C. 4. 2 C FE	4,000,000	97.7900	3,911,580	4,000,000	4,000,000					9.551	9.655	JAU.	56,245		09/29/2023	10/20/2036.
675950-AA-7.	OCTAGON 68 LTD 2023-1A E.					D. 4. 3 C FE	4,925,000	99.0430	4,952,125	5,000,000	4,924,812		(188)			12.591	13.040	JAU.	92,684		09/29/2023	10/20/2036.
67707B-AB-6.	OAK HILL CREDIT PARTNERS 2017-15A B.					4. 1 C FE	9,000,000	99.4620	8,951,589	9,000,000	9,000,000					7.047	7.108	JAU.	128,616	578,731	11/17/2017	01/20/2030.
67707B-AC-4.	OAK HILL CREDIT PARTNERS 2017-15A C.					4. 1 F FE	25,000,000	99.0950	24,773,725	25,000,000	25,000,000					7.427	7.494	JAU.	376,529	1,703,904	11/17/2017	01/20/2030.
67707C-AW-8.	OAK HILL CREDIT PARTNERS 2014-10RA.					4. 2 B FE	1,000,000	99.7260	997,257	1,000,000	1,000,000					8.727	8.747	JAU.	17,697	81,337	03/17/2021	04/20/2034.
67707G-AL-3.	OAK HILL CREDIT PARTNERS 2021-8A D.					4. 2 C FE	1,926,300	99.2560	1,985,110	2,000,000	1,927,814		1,514			8.507	9.333	JAU.	35,444		10/25/2023	01/18/2034.
67707L-AE-8.	OAK HILL CREDIT PARTNERS 2021-10A D2.					4. 2 C FE	5,475,000	96.5300	5,285,012	5,475,000	5,475,000					10.157	10.183	JAU.	115,849	524,876	11/22/2021	01/18/2036.
682337-AA-8.	ONE ELEVEN FUNDING LTD 2019-3A A1.					4. 1 A FE	4,250,000	97.7090	4,152,616	4,250,000	4,250,000					4.250	4.272	JAU.	36,125	180,625	05/24/2019	07/19/2037.
691204-AE-1.	OWL ROCK CLO LTD 2020-3A B.					4. 1 C FE	15,500,000	97.7170	15,146,151	15,500,000	15,500,000					8.127	8.207	JAU.	255,450	1,166,428	03/06/2020	04/20/2032.
69120F-AB-2.	OWL ROCK CLO LTD 2023-12A B.					4. 1 C FE	5,750,000	100.0550	5,753,157	5,750,000	5,750,000					8.914	9.000	JAU.	237,757		06/13/2023	07/20/2034.
69689A-BQ-2.	PALMER SQUARE CLO LTD 2015-1A C.					4. 2 C FE	12,623,781	98.3400	12,651,390	12,865,000	12,631,641		7,860			8.479	8.909	FIN.	124,226	279,173	09/08/2023	05/21/2034.
69700T-AA-2.	PALMER SQUARE CREDIT FUNDING 2019-1A A.					D. 4. 1 A FE	2,500,000	98.3300	2,458,238	2,500,000	2,500,000					4.640	4.637	A.	22,878	116,000	02/21/2019	04/20/2037.
69701T-AL-7.	PALMER SQUARE CLO LTD 2020-3A DR2.					D. 4. 3 C FE	925,000	100.0000	925,000	925,000	925,000					12.625	12.823	FIN.	3,568		12/14/2023	11/15/2036.
69701U-AA-8.	PALMER SQUARE CLO LTD 2021-1A D.					D. 4. 3 C FE	4,366,000	97.6170	4,514,768	4,625,000	4,370,192		4,192			11.677	13.018	JAU.	109,516		10/18/2023	04/20/2034.
69703A-AG-7.	PALMER SQUARE CLO LTD 2023-2A C.					4. 1 F FE	10,500,000	100.3430	10,535,984	10,500,000	10,500,000					8.416	8.502	JAU.	179,187	340,513	04/20/2023	04/20/2036.
69703A-AJ-1.	PALMER SQUARE CLO LTD 2023-2A D.					4. 2 C FE	6,000,000	100.6930	6,041,592	6,000,000	6,000,000					10.416	10.548	JAU.	126,726	241,579	04/20/2023	04/20/2036.
74923V-AJ-9.	RAD CLO LTD 2023-22A D.					4. 2 C FE	5,000,000	99.8120	4,990,585	5,000,000	5,000,000					10.372	10.481	JAU.	57,624		10/27/2023	01/20/2037.
74980W-AA-6.	RR LTD 2021-15A D.					D. 4. 3 C FE	2,000,000	96.2710	1,925,412	2,000,000	2,000,000					11.855	12.027	JAU.	50,715	224,940	02/19/2021	04/15/2036.
75009G-AG-8.	RAD CLO LTD 2023-21A D.					4. 2 C FE	5,000,000	99.9260	4,996,305	5,000,000	5,000,000					9.774	9.879	JAU.	81,453		10/05/2023	01/25/2033.
750104-AJ-0.	RAD CLO LTD 2023-19A D.					4. 2 C FE	10,000,000	100.2100	10,020,960	10,000,000	10,000,000					11.166	11.251	JAU.	226,418	515,020	04/13/2023	04/20/2035.
75884Y-AG-3.	REGATTA XX FUNDING LTD 2021-2A D.					4. 2 C FE	4,500,000	98.9090	4,450,896	4,500,000	4,500,000					8.755	8.847	JAU.	85,355	365,065	08/04/2021	10/15/2034.
75885A-AA-7.	REGATTA XX FUNDING LTD 2021-2A E.					D. 4. 3 C FE	5,356,800	99.8310	5,989,860	6,000,000	5,397,358		37,974			11.905	14.182	JAU.	152,787	677,853	12/09/2022	10/15/2034.
75887N-BC-2.	REGATTA VI FUNDING LTD. 2016-1A DR2.					4. 2 C FE	10,000,000	99.9910	9,999,090	10,000,000	10,000,000					8.777	8.787	JAU.	177,987	818,437	04/28/2021	04/20/2034.
75887P-AN-4.	REGATTA VI FUNDING LTD. 2016-1A ER2.					D. 4. 3 C FE	10,000,000	99.0010	9,900,120	10,000,000	10,000,000					12.427	12.615	JAU.	252,001	1,188,506	04/28/2021	04/20/2034.
75888A-BN-5.	REGATTA VII FUNDING LTD 2016-1A DR2.					4. 2 C FE	5,000,000	100.0010	5,000,030	5,000,000	5,000,000					8.682	8.774	MUSD	14,470	419,287	05/28/2021	06/20/2034.
75888C-AA-0.	REGATTA XIX FUNDING LTD 2022-1A E.					D. 4. 3 C FE	4,526,500	100.0050	5,000,270	5,000,000	4,551,855		24,306			12.296	14.316	JAU.	124,666	589,271	12/15/2022	04/20/2035.

SCHEDULE D - PART 1

1	CUSIP Identification	2	Codes			6 NAIC Designation NAIC Designation Modifier Administrative Symbol	7 Actual Cost	Fair Value		10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book / Adjusted Carrying Value				Interest			Dates		
			3 Code	4 F o r e i g n	5 Bond CHAR			8 Rate Used to Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change In B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
75888D-AA-8.	REGATTA XVII FUNDING LTD 2020-1A E		D	4	3.C FE	2,861,250	100.0050	3,000,153	3,000,000	2,876,163		8,859			13.265	14.421	JAJO	85,120	380,180	05/26/2022	10/15/2033.
75888F-AJ-4.	REGATTA XIII FUNDING LLC 2018-2A C			4	2.C FE	2,395,000	99.3220	2,483,045	2,500,000	2,402,089		7,089			8.755	9.939	JAJO	46,818	107,619	07/12/2023	07/15/2031.
75888T-AJ-4.	REGATTA XVI FUNDING LTD. 2019-2A D			4	2.C FE	3,940,000	100.0010	4,000,036	4,000,000	3,944,417		4,417			9.555	9.984	JAJO	81,752	188,369	05/17/2023	01/15/2033.
758968-AG-6.	REGATTA XXI FUNDING LTD. 2022-2A D			4	2.B FE	5,273,125	100.1780	5,509,785	5,500,000	5,301,134		14,165			9.066	9.814	JAJO	101,109	461,115	06/03/2022	07/20/2035.
758978-AE-0.	REGATTA XXV FUNDING LTD. 2023-1A C			4	1.F FE	5,000,000	100.8940	5,044,705	5,000,000	5,000,000					8.444	8.275	JAJO	214,527		05/24/2023	07/15/2036.
758978-AG-5.	REGATTA XXVI FUNDING LTD. 2023-1A D			4	2.C FE	9,100,000	100.9840	9,189,544	9,100,000	9,100,000					10.594	10.511	JAJO	491,525		05/24/2023	07/15/2036.
759000-AJ-4.	REGATTA XXVI FUNDING LTD. 2023-2A D			4	2.C FE	10,000,000	99.9720	9,997,160	10,000,000	10,000,000					10.478	10.588	JAJO	58,212		10/31/2023	01/25/2037.
77341G-AQ-3.	ROCKFORD TOWER CLO LTD 2019-2A DR			4	2.C FE	13,275,000	97.5400	13,119,170	13,450,000	13,310,076		19,094			8.529	8.859	FMAN	133,830	1,095,047	03/15/2022	08/20/2032
77341J-AA-2.	ROCKFORD TOWER CLO LTD 2021-1A E		D	4	3.C FE	889,875	92.9330	836,394	900,000	891,758		594			12.037	12.406	JAJO	21,968	103,407	05/07/2021	07/20/2034.
77341K-AJ-0.	ROCKFORD TOWER CLO LTD 2021-1A D			4	2.C FE	2,000,000	97.7840	1,955,684	2,000,000	2,000,000					8.677	8.695	JAJO	35,192	161,660	05/07/2021	07/20/2034.
77341V-AA-9.	ROCKLAND PARK CLO LTD 2021-1A E		D	4	3.C FE	4,750,000	100.4820	5,024,090	5,000,000	4,773,610		23,610			14.116	15.511	JAJO	143,119	540,206	12/08/2022	01/20/2035.
773663-AG-4.	ROCKFORD TOWER CLO LTD 2018-2A C		D	4	2.C FE	15,000,000	99.9930	14,998,875	15,000,000	15,000,000					8.627	8.718	JAJO	262,418	1,204,843	04/26/2021	04/20/2034.
77587E-AG-3.	SIXTH STREET CLO LTD. 2023-2A C			4	2.C FE	12,350,000	98.3420	12,145,262	12,350,000	12,350,000					8.990	9.088	JAJO	209,713	1,046,977	07/20/2018	07/25/2031.
829929-AG-3.	SOUND POINT CLO LTD 2017-3A B		C	4	2.C FE	6,000,000	99.9300	5,995,806	6,000,000	6,000,000					9.572	9.677	JAJO	95,722		09/21/2023	10/23/2036.
83611G-AE-1.	SOUND POINT CLO LTD 2013-2RA			4	1.E FE	13,326,250	98.8000	13,831,958	14,000,000	13,646,168		88,435			7.627	8.536	JAJO	216,534	982,575	08/21/2020	10/20/2030.
83611L-AG-5.	SOUND POINT CLO LTD 2014-2RA			4	2.A FE	8,021,825	98.3170	7,914,551	8,050,000	8,042,242		3,106			8.605	8.742	JAJO	148,170	640,851	04/10/2018	04/15/2029.
83613W-AG-9.	SOUND POINT CLO LTD 2020-1A D			4	2.C FE	5,186,050	88.2150	4,675,384	5,300,000	5,216,210		13,247			9.077	9.594	JAJO	97,557	449,892	09/30/2021	10/20/2031.
83614X-AW-1.	SOUND POINT CLO LTD 2021-3A D			4	2.C FE	3,587,400	95.5290	3,439,026	3,600,000	3,589,512		919			9.027	9.182	JAJO	65,900	303,762	02/10/2022	07/20/2034.
83615P-AG-2.	STEELE CREEK CLO LTD 2018-1A D			4	2.C FE	6,700,000	92.1490	6,174,010	6,700,000	6,700,000					8.890	8.986	JAJO	112,506	561,203	08/06/2021	10/25/2034.
85815C-AG-4.	STEELE CREEK CLO LTD 2019-1A D			4	2.C FE	13,500,000	92.0460	12,426,224	13,500,000	13,500,000					8.505	8.468	JAJO	245,596	1,061,069	03/28/2018	04/15/2031.
85817B-AJ-8.	STEELE CREEK CLO LTD 2019-1A CR		D	4	2.C FE	5,800,000	99.5120	5,771,702	5,800,000	5,800,000					9.755	9.865	JAJO	122,580	529,172	03/22/2019	04/15/2032.
85817B-AN-9.	SYMPHONY CLO LTD 2021-25A D			4	1.F FE	10,100,000	98.4790	9,946,389	10,100,000	10,100,000					8.155	8.226	JAJO	178,445	758,094	09/24/2021	04/15/2032.
87167W-AJ-4.	SYMPHONY CLO LTD 2021-25A E			4	2.C FE	13,675,000	98.1530	13,422,409	13,675,000	13,675,000					9.258	9.287	JAJO	260,252	1,187,924	03/12/2021	04/19/2034.
87167V-AA-9.	SYMPHONY CLO LTD 2021-25A C		D	4	3.C FE	2,915,250	93.6850	3,044,769	3,250,000	2,938,628		21,198			12.158	14.479	JAJO	81,225	377,881	11/29/2022	04/19/2034.
87168W-AJ-3.	SYMPHONY CLO LTD 2022-32A D1			4	2.B FE	4,692,500	99.6840	4,984,195	5,000,000	4,711,796		19,296			8.912	10.054	JAJO	86,644	220,121	05/03/2023	04/23/2035.
87169V-AG-5.	SYMPHONY CLO LTD 2023-39A D1		C	4	2.B FE	12,000,000	98.3510	11,802,120	12,000,000	12,000,000					9.612	9.724	JAJO	224,278		09/22/2023	04/25/2034.
87246L-AG-9.	WIND RIVER CLO LTD 2015-1A ER		D	4	3.C FE	31,315,645	91.1640	30,175,350	33,100,000	31,802,066		163,228			11.477	12.697	JAJO	770,359	3,615,138	02/24/2021	10/20/2030.
87246L-AJ-3.	WIND RIVER CLO LTD 2015-1A FR		D	4	5.A FE	11,391,664	76.1890	9,165,513	12,030,000	11,537,934		48,836			14.177	15.508	JAJO	345,847	1,643,222	02/24/2021	10/20/2030.
87248T-AS-4.	TICP CLO LTD 2017-7A DR			4	2.C FE	3,882,000	99.8530	3,994,136	4,000,000	3,888,581		6,581			8.855	9.611	JAJO	75,764	88,670	07/20/2023	04/15/2033.
87330P-AD-4.	TABERNA PREFERRED FUNDING LTD 2005-1A B1		D	4	.6 FE	4,609,787	67.3920	3,369,580	5,000,000	3,369,580		12,793			6.776	7.435	JAJO	82,817	300,298	02/25/2005	07/05/2035.
87477T-AG-0.	TALLMAN PARK CLO. LTD. 2021-1A D			4	2.C FE	8,628,800	99.9990	8,629,905	8,630,000	8,629,059		80			8.777	8.810	JAJO	153,603	706,311	04/13/2021	04/20/2034.
88239W-AE-9.	TEXAS DEBT CAPITAL CLO. LTD			4	1.F FE	10,000,000	100.2290	10,022,940	10,000,000	10,000,000					8.712	8.802	JAJO	169,399	358,101	04/13/2023	07/21/2035.
88239W-AG-4.	TEXAS DEBT CAPITAL CLO. LTD			4	2.C FE	9,000,000	100.7100	9,063,936	9,000,000	9,000,000					10.712	10.851	JAJO	187,459	397,791	04/13/2023	07/21/2035.

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year																								
1	CUSIP Identification	2	3		Codes		6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest			Dates				
			4	5	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22	
		Description	Code	Bond CHAR	Administrative Symbol	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Contractual Maturity Date		
88240D-AA-4.		TEXAS DEBT CAPITAL CLO, LTD 2023-2A E	D.	4.	3.C FE		2,250,000	100.4660	2,260,490	2,250,000	2,250,000					13.072	13.279	JA0.	57,190		10/19/2023	07/21/2035		
88330B-AG-3.		WIND RIVER CLO LTD 2014-3KRA C		4.	1.F FE		10,800,000	97.4770	10,527,538	10,800,000	10,800,000					7.955	8.024	JA0.	186,132	788,795	10/04/2018	10/15/2030		
88330B-AJ-7.		WIND RIVER CLO LTD 2014-3KRA D		4.	2.C FE		25,400,000	87.8820	22,322,104	25,400,000	25,400,000					9.005	9.099	JA0.	495,541	2,124,792	10/04/2018	10/15/2030		
88432D-BL-7.		WIND RIVER CLO LTD 2014-3A DR2		4.	2.C FE		4,750,000	89.5180	4,252,110	4,750,000	4,750,000					9.074	9.173	JA0.	83,804	403,670	09/21/2018	10/22/2031		
88432F-BE-8.		WIND RIVER CLO LTD 2015-1A C2		4.	1.E FE		14,751,222	98.3800	14,506,072	14,745,000	14,748,393		(1,156)			7.827	7.896	JA0.	234,037	1,064,762	02/24/2021	10/20/2030		
88432F-BG-3.		WIND RIVER CLO LTD 2015-1A DR		4.	2.C FE		22,474,670	97.9450	22,341,163	22,810,000	22,580,599		32,826			8.677	9.037	JA0.	401,362	1,843,728	02/24/2021	10/20/2030		
88432K-AG-3.		WIND RIVER CLO LTD 2016-2A ER	D.	4.	3.C FE		33,641,104	84.2950	29,587,510	35,100,000	34,064,043		143,361			11.689	12.634	FMAN	695,187	3,949,630	03/10/2021	11/01/2031		
88432M-AC-8.		WIND RIVER CLO LTD 2017-1A B		4.	1.C FE											7.357		JA0.			04/19/2021	04/18/2029		
88433B-AW-7.		WIND RIVER CLO LTD 2016-2A DR		4.	2.C FE		41,274,422	96.3440	39,765,862	41,275,000	41,272,853		(600)			8.739	8.833	FMAN	611,171	3,409,949	03/10/2021	11/01/2031		
88433B-AY-3.		C2R		4.	1.E FE		7,752,480	98.2990	7,618,134	7,750,000	7,751,259		(398)			7.789	7.858	FMAN	102,281	565,621	03/10/2021	11/01/2031		
89300F-AE-6.		TRALEE CLO LTD 2017-4A C		4.	1.F FE		1,346,250	99.6130	1,479,188	1,500,000	1,384,010		34,653			7.747	11.097	JA0.	23,565	107,101	11/17/2022	01/20/2030		
894940-AL-9.		TRESTLES CLO LTD 2023-6A D		4.	2.C FE		7,000,000	99.8470	6,989,318	7,000,000	7,000,000					10.378	10.484	JA0.	34,306		11/03/2023	01/25/2036		
89531F-AU-1.		TRESTLES CLO LTD 2017-1A CR		4.	2.C FE		10,212,625	99.1160	10,129,686	10,220,000	10,214,898		694			8.540	8.639	JA0.	164,857	819,776	03/02/2021	04/25/2032		
89531G-AE-5.		TRESTLES CLO LTD 2017-1A DR	D.	4.	3.C FE		4,000,000	99.9920	3,999,672	4,000,000	4,000,000					11.890	12.061	JA0.	89,834	456,713	02/26/2021	04/25/2032		
89531M-AG-7.		TRESTLES CLO LTD 2018-2A C		4.	2.C FE		5,500,000	99.5870	5,477,258	5,500,000	5,500,000					8.540	8.628	JA0.	88,719	441,171	05/15/2018	07/25/2031		
895321-AL-0.		TRESTLES CLO LTD 2020-3A D		4.	2.C FE		1,401,750	99.9950	1,499,928	1,500,000	1,431,763		8,399			8.927	10.113	JA0.	27,154	125,047	10/19/2020	01/20/2033		
89532U-AJ-7.		TRESTLES CLO LTD 2021-5A D		4.	2.C FE		11,350,000	97.7870	11,098,779	11,350,000	11,350,000					8.777	8.871	JA0.	202,015	928,926	10/26/2021	10/20/2034		
89532W-AJ-8.		TRESTLES CLO LTD 2021-4A D		4.	2.C FE		11,500,000	98.3950	11,315,460	11,500,000	11,500,000					8.874	8.970	JA0.	198,422	959,921	07/12/2021	07/21/2034		
89989F-AA-2.		2013-1A A	D.	4.	3.C FE		11,157,064	82.4150	9,295,044	11,278,409	11,254,219		10,422			5.125	5.380	MON	25,690	578,018	11/27/2013	12/13/2048		
91734K-AJ-6.		BLACKROCK BAKER CLO 2021-1, LT 2021-8A D		4.	2.C FE		20,027,479	93.8790	18,801,497	20,027,479	20,027,479					9.155	9.254	JA0.	397,235	1,705,739	12/15/2021	01/15/2034		
91734K-AL-1.		LT 2021-8A E	D.	4.	3.C FE		15,428,588	92.2000	14,225,220	15,428,588	15,428,588					13.655	13.875	JA0.	456,447	2,016,052	12/08/2021	01/15/2034		
92329N-AU-4.		VENTURE C00 LTD 2013-13A DR		4.	1.G FE		4,000,000	95.7060	3,828,220	4,000,000	4,000,000					8.933	9.028	MUSD	20,845	346,659	09/23/2021	09/10/2029		
92338B-AU-9.		VERDE CLO LTD 2019-1A DR		4.	2.C FE		4,036,450	4,036,442	4,036,442	4,100,000	4,038,972		2,522			8.905	9.378	JA0.	78,096	91,405	09/19/2023	04/15/2032		
92557U-BC-0.		VIBRANT CLO LTD 2015-3A CRR	RA.		3.A FE		5,000,000	96.8420	4,842,115	5,000,000	5,000,000					9.177	9.279	JA0.	93,049	429,496	10/02/2018	10/20/2031		
92913U-AW-6.		VOYA CLO LTD 2015-3A CR		4.	2.C FE		8,748,000	91.3890	8,224,992	9,000,000	8,854,160		22,035			8.827	9.345	JA0.	161,101	742,512	06/06/2019	10/20/2031		
92916M-AD-3.		VOYA CLO LTD 2017-1A C		4.	2.C FE		8,084,375	97.5200	7,923,492	8,125,000	8,188,933		(12,650)			8.994	8.869	JA0.	154,280	680,048	03/10/2017	04/17/2030		
92916O-AD-4.		C1		4.	1.F FE		22,331,095	97.2090	21,701,909	22,325,000	22,328,064		(1,289)			7.405	7.464	JA0.	358,156	1,506,390	03/18/2021	10/15/2030		
92916O-AE-2.		VOYA CLO 2017-4, LTD. 2017-4A D		4.	2.C FE		29,666,311	97.8230	29,552,359	30,210,000	29,850,625		63,589			8.605	9.023	JA0.	556,050	2,404,982	03/18/2021	10/15/2030		
92916U-AA-1.		VOYA CLO 2017-4, LTD. 2017-4A E	D.	4.	4.A FE		24,288,696	89.4370	22,940,514	25,650,000	24,660,354		137,377			11.955	13.240	JA0.	664,365	2,910,788	03/18/2021	10/15/2030		
92918E-AS-6.		VOYA CLO LTD 2020-1A DR		4.	2.C FE		7,750,000	96.1590	7,452,315	7,750,000	7,750,000					8.755	8.847	JA0.	145,134	628,722	07/14/2021	07/16/2034		
92918H-AK-6.		VOYA CLO LTD 2020-2A DR		4.	2.C FE		12,506,813	97.6550	12,206,813	12,500,000	12,500,000					8.758	8.798	JA0.	225,043	1,022,486	08/06/2021	07/19/2034		
92919A-AG-9.		VOYA CLO LTD 2021-2A D		4.	2.C FE		6,100,000	97.8360	5,967,966	6,100,000	6,100,000					8.927	9.024	JA0.	110,429	508,524	09/20/2021	10/20/2034		
92919D-AG-3.		VOYA CLO LTD 2021-3A D		4.	2.C FE		6,100,000	98.1850	5,989,261	6,100,000	6,100,000					8.977	9.076	JA0.	111,046	511,616	10/29/2021	01/20/2035		
949496-BQ-5.		WELFLEET CLO LTD 2015-1A DR4		4.	1.G FE		10,075,000	99.9930	10,074,335	10,075,000	10,075,000					9.177	9.279	JA0.	187,494	865,435	09/01/2021	07/20/2029		
949496-AJ-0.		WELFLEET CLO LTD 2020-1A C		4.	2.C FE		1,524,687	95.4570	1,670,491	1,750,000	1,538,922		14,235			9.355	12.449	JA0.	35,469	80,642	05/15/2023	04/15/2033		
94950C-AJ-5.		WELFLEET CLO LTD 2021-1A D		4.	2.C FE		10,900,000	92.9860	10,135,463	10,900,000	10,900,000					9.177	9.204	JA0.	202,847	936,302	02/19/2021	04/20/2034		
94950C-AS-6.		WELFLEET CLO LTD 2017-1A CR		4.	2.B FE		19,000,000	100.0030	19,000,475	19,000,000	19,000,000					9.277	9.381	JA0.	357,439	1,651,349	03/04/2021	04/20/2029		
94951J-AG-5.		WELFLEET CLO LTD 2021-3A D		4.	2.C FE		11,350,000	93.3330	10,593,239	11,350,000	11,350,000					9.155	9.257	JA0.	225,121	966,678	11/02/2021	01/15/2035		
94951K-AC-1.		WELFLEET CLO LTD 2021-3A E	D.	4.	3.C FE		7,573,500	88.8910	6,800,169	7,650,000	7,584,791		4,352			12.755	13.126	JA0.	211,404	930,010	11/02/2021	01/15/2035		
94972A-AA-2.		WELLMAN PARK CLO LTD 2021-1A	D.	4.	3.C FE		2,932,500	98.4700	2,954,103	3,000,000	2,933,741		1,241			11.905	12.534	JA0.	76,394	89,632	10/05/2023	07/15/2034		
96467H-AJ-5.		WHITEBOX CLO III LTD WBOX	D.	4.	3.C FE		5,000,000	100.0060	5,000,300	5,000,000	5,000,000					9.005	9.104	JA0.	96,30,					

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year																					
1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value			Interest			Dates				
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP	Description	Code	Bond CHAR	NAIC Designation	Administrative and SVO	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Contractual Maturity Date	
97314E-AJ-5	WIND RIVER CLO LTD 2019-2A DR		4	2 C FE		25,882,150	89.9740	23,843,190	26,500,000	25,910,452		28,302			8.694	9.172	JA10	492,773	1,972,101	05/04/2023	01/15/2035
97314H-AJ-8	WIND RIVER CLO LTD 2021-1A D		4	2 C FE		33,615,591	91.0740	30,615,097	33,615,591	33,615,591					2,250	2,256	JA10	149,169	756,351	02/19/2021	04/20/2034
97314H-AJ-3	WIND RIVER CLO LTD 2021-1A E		4	3 C FE		19,000,000	70.6040	13,414,817	19,000,000	19,000,000					5,000	5,031	JA10	187,361	950,000	02/19/2021	04/20/2034
97315V-AJ-6	WIND RIVER CLO LTD 2021-2A D		4	2 C FE		15,000,000	91.0800	13,661,995	15,000,000	15,000,000					8.827	8.868	JA10	268,501	1,235,259	05/14/2021	07/20/2034
97315V-AA-9	WIND RIVER CLO LTD 2021-2A E		4	3 C FE		6,965,000	87.0000	6,090,077	7,000,000	6,971,434		2,002			12.107	12.370	JA10	171,858	809,243	05/14/2021	07/20/2034
97316D-AC-0	WIND RIVER CLO LTD 2021-3A B1		4	1 C FE		13,148,438	98.8300	13,589,125	13,750,000	13,198,784		50,346			7.377	8.341	JA10	205,697	497,659	04/24/2023	07/20/2033
97316D-AJ-5	2021-3A D		4	2 C FE		18,848,125	96.5150	18,337,907	19,000,000	18,854,693		6,568			9.027	9.219	JA10	347,807	1,543,493	06/22/2023	07/20/2033
97316J-AJ-2	THL CREDIT WIND RIVER 2019-1		4	2 C FE		1,498,125	93.7820	1,406,723	1,500,000	1,498,527		125			9.127	9.248	JA10	27,763	128,088	06/11/2021	07/20/2034
97316R-AJ-0	WIND RIVER CLO LTD 2023-1A C2		4	1 F FE		7,443,750	100.3040	7,522,770	7,500,000	7,449,819		6,069			9.128	9.345	JA10	129,316	343,508	03/13/2023	04/25/2036
97316R-AJ-4	WIND RIVER CLO LTD 2023-1A D		4	2 C FE		3,960,000	100.8120	4,032,468	4,000,000	3,964,495		4,495			11.708	12.040	JA10	88,462	235,951	03/13/2023	04/25/2036
97316U-AJ-3	WIND RIVER CLO LTD 2021-4A D		4	2 C FE		6,225,000	95.0640	5,917,753	6,225,000	6,225,000					8.877	8.973	JA10	112,059	515,788	11/08/2021	01/20/2035
97316V-AA-4	WIND RIVER CLO LTD 2021-4A E1		4	3 A FE		5,500,000	87.5640	4,816,015	5,500,000	5,500,000					10.677	10.816	JA10	119,083	556,092	11/08/2021	01/20/2035
000000-00-0	BASTILLE FUNDING 2020-3A C		B	1 G FE		35,691,605	94.9200	31,676,205	33,371,477	33,371,477				1,129,854	6.665	6.719	JA10	475,734	1,770,100	10/09/2020	01/15/2034
000000-00-0	BASTILLE FUNDING 2020-3A D		B	2 C FE		15,488,810	92.4580	13,389,674	14,481,962	14,481,962				490,314	7.815	7.889	JA10	242,072	934,206	10/09/2020	01/15/2034
000000-00-0	BASTILLE FUNDING 2020-3A E		B	3 C FE		15,838,991	92.6530	14,001,422	15,111,612	14,901,495		28,449		501,768	10.665	11.148	JA10	344,715	1,404,230	10/09/2020	01/15/2034
000000-00-0	BASTILLE FUNDING 2020-3A F		B	4 C FE		7,212,398	83.9050	5,987,522	7,136,039	6,842,805		33,124		228,474	12.105	13.315	JA10	184,761	765,563	10/09/2020	01/15/2034
000000-00-0	VENDOME FUNDING 1A DR		B	2 C FE		32,246,304	89.8830	27,006,618	30,046,480	30,045,031		177		1,017,213	7.093	7.155	JA10	432,159	1,731,885	06/18/2021	07/20/2034
000000-00-0	VENDOME FUNDING 1A ER		B	3 C FE		22,420,644	87.2610	18,507,472	21,209,280	20,954,256		26,638		706,787	10.033	10.405	JA10	431,496	1,844,938	06/18/2021	07/20/2034
000000-00-0	MONTMARTRE EURO CLO 2020-2A		B	4	2 B FE	11,853,055	89.2910	9,863,530	11,046,500	11,045,467		127		373,952	7.065	7.128	JA10	166,926	629,987	07/08/2021	07/15/2034
000000-00-0	ER		B	4	3 C FE	16,813,356	86.5100	13,761,079	15,906,960	15,714,090		19,218		530,114	10.005	10.375	JA10	340,402	1,373,461	07/08/2021	07/15/2034
1049999999	- Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities					14,573,940,601	XXX	14,201,428,657	14,667,148,720	14,582,861,880	(296,060)	3,329,782		4,978,476	XXX	XXX	XXX	219,981,324	892,465,877	XXX	XXX
1109999999	- Bonds - Industrial and Miscellaneous (Unaffiliated) - Subtotals - Industrial and Miscellaneous (Unaffiliated)					23,456,878,167	XXX	22,846,567,026	23,639,269,859	23,467,789,439	(300,235)	17,292,829	4,448,187	71,314,180	XXX	XXX	XXX	341,075,557	1,316,389,674	XXX	XXX
Bonds - Hybrid Securities - Issuer Obligations																					
064058-AF-7	BANK OF NY MELLON CORP	0	2	2 A FE		300,000	95.1550	285,466	300,000	300,000					4.625	4.625	MS	3,893	13,875	07/25/2016	01/01/9999
281020-AT-4	PERP	0	2	3 A FE		31,929,869	93.1100	34,964,800	37,552,000	31,929,869					5.000	5.880	MS	552,849	1,375,675	08/03/2023	01/01/9999
34954H-AA-2	FORTERRA FINANCIAL CORP	0	2	2 C FE		3,000,000	95.0000	2,850,000	3,000,000	3,000,000					8.500	8.500	AO	53,833	255,000	10/16/2017	10/15/2057
48128B-AF-8	JPMORGAN CHASE & CO	0	2	2 B FE		5,750,000	98.1650	5,644,506	5,750,000	5,750,000					5.000	5.000	FA	119,792	287,500	07/24/2019	12/31/2069
693475-AM-7	PNC FINANCIAL SERVICES	0	2	2 B FE		488,750	99.7420	498,711	500,000	488,750					8.679	4.962	MUSD	3,737	34,042	02/11/2015	01/01/9999
857477-AQ-6	STATE STREET CORP	0	2	2 A FE		167,000	100.7810	168,305	167,000	167,000					9.243		MUSD	729	14,922	05/14/2015	01/01/9999
949746-RN-3	WELLS FARGO & COMPANY	0	2	2 B FE		622,136	99.0540	594,324	600,000	603,966		(2,558)			5.875	5.396	JD	1,567	35,250	10/05/2015	01/01/9999
978802-20-5	WOODBOURNE CAPITAL I FLEX			2 B FE		750,000	90.1840	1,127,298	1,250,000	750,000					7.970		MON	7,743	87,887	04/09/2008	01/01/9999
978803-20-3	WOODBOURNE CAPITAL III FLEX			2 B FE		750,000	90.1840	1,127,298	1,250,000	750,000					7.970		MON	1,937	88,184	04/09/2008	01/01/9999
97880P-20-4	WOODBOURNE CAPITAL IV FLEX			2 B FE		750,000	90.1840	1,127,298	1,250,000	750,000					7.969		MON	5,258	88,861	04/09/2008	01/01/9999
97880Q-20-2	WOODBOURNE CAPITAL V FLEX			2 B FE		750,000	90.1840	1,127,298	1,250,000	750,000					7.971		MON	2,768	87,825	04/09/2008	01/01/9999
747286-AE-0	QBE INSURANCE GROUP LTD	D	2	2 C FE		1,210,181	97.4230	1,169,150	1,200,000	1,203,054		(2,102)			5.875	5.678	WN	9,596	70,500	05/12/2020	12/31/2049
87089A-AA-8	SWISS RE FINANCE LUX	D	2	1 F FE		1,836,000	95.5000	1,719,000	1,800,000	1,821,025		(3,446)			5.000	4.746	AO	22,250	90,000	04/04/2019	04/02/2049
1219999999	- Bonds - Hybrid Securities - Issuer Obligations					48,303,936	XXX	52,403,454	55,869,000	48,263,664		(8,106)			XXX	XXX	XXX	785,952	2,529,521	XXX	XXX
Bonds - Hybrid Securities - Residential Mortgage-Backed Securities																					
Bonds - Hybrid Securities - Commercial Mortgage-Backed Securities																					
Bonds - Hybrid Securities - Other Loan-Backed and Structured Securities																					
1309999999	- Bonds - Hybrid Securities - Subtotals - Hybrid Securities					48,303,936	XXX	52,403,454	55,869,000	48,263,664		(8,106)			XXX	XXX	XXX	785,952	2,529,521	XXX	XXX
Bonds - Parent, Subsidiaries and Affiliates - Issuer Obligations																					
05597-AA-6	BH LUXURY RESIDENCES, LLC PRE DEVELOPMEN			2 C PL		644,589,784	97.2850	629,920,862	647,500,000	646,775,041		75,638			8.000	8.051	MON	425,753	51,100,386	06/30/2023	12/01/2024

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year																				
1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest			Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Bond CHAR	NAIC Designation	Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Stated Contractual Maturity Date
78711#-AA-0.	SAILES 2, LLC Senior Secured Notes			3.A PL		15,717,341	98.5610	15,491,152	15,717,341	15,717,341					6.000	6.000	FMAN	86,445	943,040	05/29/2018.....02/28/2025
68291*-AA-3.	125 WEST 57TH STREET PROPERTY SENIOR LOA			1.E PL		21,119,346	97.3450	20,558,548	21,119,346	21,119,346					8.466	5.890	MON	14,696	1,124,655	12/29/2023.....07/01/2025
68291#-AA-9.	125 WEST 57TH STREET MEZZ.			1.G PL		28,162,034	96.1470	27,076,931	28,162,034	28,162,034					15.266	12.521	MON	35,336	2,972,589	12/29/2023.....07/01/2025
68291@-AA-1.	125 WEST 57TH STREET MEZZ 2, L JUNIOR ME			2.C PL		3,709,432	78.6570	2,917,711	3,709,432	3,709,432					21.466	18.594	MON	6,545	598,347	12/29/2023.....07/01/2025
06652*-AB-4.	BANNER CREEK BRIDGE, LLC REVOLVER			2.B PL		150,000,000	99.3450	149,017,376	150,000,000	150,000,000					9.472	9.472	MON	118,405		12/29/2023.....07/20/2025
12781#-AA-4.	CAIN PE LLC 1ST LIEN TERM LOAN			1.F IF		300,000,000	100.0000	300,000,000	300,000,000	300,000,000					10.348	10.022	MUSD	86,235	16,927,685	06/15/2023.....06/15/2028
12782*-AA-7.	CAIN RE LLC 1ST LIEN TERM LOAN			1.F IF		801,246,021	98.6070	790,084,953	801,246,021	801,226,885		(19,135)			9.848	9.509	MUSD	219,188	43,152,572	12/31/2023.....06/15/2028
67420#-AA-5.	OASIS BH, LLC TRANCHE 1 LOAN			2.C PL		354,111,613	93.3260	332,636,652	356,424,914	354,717,084		150,253			9.000	8.909	JAN	31,896,241	28,955,487	01/12/2023.....08/02/2028
67420#-AB-3.	OASIS BH, LLC TRANCHE 2 LOAN			2.C PL		48,961,273	150.4900	73,681,819	48,961,273	48,961,273					10.334	7.855	JAN	4,111,953	3,617,559	01/02/2023.....05/21/2030
78396*-AJ-7.	SCF FUNDING LLC SERIES 1			2.B PL		10,000,000	101.2130	10,121,252	10,000,000	10,000,000					8.200	8.214	AO	170,833	628,667	10/25/2022.....01/10/2026
78397#-AA-4.	SCF PREFERRED EQUITY LLC		2	3.A FE		68,000,000	80.0000	54,400,000	68,000,000	68,000,000					7.500	7.500	AO	1,062,500	5,100,000	08/17/2021.....01/01/9999
L8476#-AA-9.	JUNO HOLDINGS M LUX SARL			2.B PL		62,307,634	94.6010	62,281,463	65,835,887	65,835,887				2,228,998	8.000	8.081	MUSD	14,630	5,239,161	06/30/2022.....12/15/2024
1419999999	Bonds - Parent, Subsidiaries and Affiliates - Issuer Obligations					2,507,924,478	XXX	2,468,188,719	2,516,676,248	2,514,224,323		206,756		2,228,998	XXX	XXX	XXX	38,248,760	160,360,148	XXX
Bonds - Parent, Subsidiaries and Affiliates - Residential Mortgage-Backed Securities																				
Bonds - Parent, Subsidiaries and Affiliates - Commercial Mortgage-Backed Securities																				
Bonds - Parent, Subsidiaries and Affiliates - Other Loan-Backed and Structured Securities																				
090552-AB-6.	BINNEY PARK CAPITAL, LLC CLASS A NOTES			2.B FE		174,711,614	100.0000	174,711,614	174,711,614	174,711,614					10.000	10.109	JAJO	97,062		12/29/2023.....01/29/2039
090552-AD-2.	BINNEY PARK CAPITAL, LLC CLASS B NOTES			3.C FE		209,639,323	100.0000	209,639,323	209,639,323	209,639,323					13.500	13.696	JAJO	157,229		12/29/2023.....01/29/2039
090552-AF-7.	BINNEY PARK CAPITAL, LLC CLASS C NOTES			4.B FE		104,783,126	100.0000	104,783,126	104,783,126	104,783,126					17.000	17.305	JAJO	98,962		12/29/2023.....01/29/2039
784034-AE-0.	2A D SCF EQUIPMENT TRUST LLC 2019-		4	1.D FE		12,434,303	95.1200	11,831,977	12,439,000	12,438,456		1,433			3.990	4.030	MON	15,165	496,316	10/22/2019.....10/20/2027
784034-AF-7.	2A E SCF EQUIPMENT TRUST LLC 2019-		4	1.E FE		31,985,583	94.2200	30,138,151	31,987,000	31,986,694		468			4.930	4.982	MON	48,185	1,576,959	10/22/2019.....10/20/2031
784034-AG-5.	2A F SCF EQUIPMENT TRUST LLC 2019-		4	3.A FE		38,684,217	94.3800	36,897,861	39,095,000	38,976,869		117,880			6.000	6.227	MON	71,674	2,345,700	10/22/2019.....10/20/2031
784054-AF-5.	1A D SCF EQUIPMENT TRUST LLC 2020-		4	1.E FE		25,436,773	95.7000	24,352,779	25,447,000	25,443,877		1,695			4.270	4.315	MON	33,201	1,042,820	08/11/2020.....08/20/2029
784054-AG-3.	1A E SCF EQUIPMENT TRUST LLC 2020-		4	2.A FE		6,878,059	95.7900	7,046,312	7,356,000	7,097,258		124,601			6.000	8.328	MON	13,486	426,360	03/01/2023.....04/20/2032
784054-AH-1.	1A F SCF EQUIPMENT TRUST LLC 2020-		4	3.A FE		7,633,814	95.1900	8,549,966	8,982,000	8,367,241		228,590			6.000	9.178	MON	16,467	538,920	08/11/2020.....04/20/2032
1449999999	Bonds - Parent, Subsidiaries and Affiliates - Other Loan-Backed and Structured Securities					612,186,812	XXX	607,951,109	614,440,063	613,444,458		474,667			XXX	XXX	XXX	551,431	6,427,075	XXX
Bonds - Parent, Subsidiaries and Affiliates - Affiliated Bank Loans - Issued																				
Bonds - Parent, Subsidiaries and Affiliates - Affiliated Bank Loans - Acquired																				
1509999999	Bonds - Parent, Subsidiaries and Affiliates - Subtotals - Parent, Subsidiaries and Affiliates					3,120,111,290	XXX	3,076,139,828	3,131,116,311	3,127,668,781		681,423		2,228,998	XXX	XXX	XXX	38,800,191	166,787,223	XXX
Bonds - SVO Identified Funds - Exchange Traded Funds - as Identified by the SVO																				
Bonds - Unaffiliated Bank Loans - Unaffiliated Bank Loans - Issued																				
Bonds - Unaffiliated Bank Loans - Unaffiliated Bank Loans - Acquired																				
000000-00-0.	SVF II FINCO TERM LOAN			1.F PL		70,555,358	98.9440	69,810,473	70,555,358	70,555,358					6.000	6.000	JD	97,994	3,844,706	01/06/2022.....12/23/2025
000000-00-0.	FINTHRIVE SOFTWARE			5.B FE		750,000	75.2130	564,098	750,000	750,000					9.356	9.540	MON	2,339		12/29/2023.....11/17/2026
000000-00-0.	CASTLE US HOLDING CORPORATION			5.B FE		4,100,000	68.8540	2,823,014	4,100,000	4,100,000		6,080			9.106	9.279	MON	7,258	44,892	11/29/2023.....01/31/2025
000000-00-0.	ARMOR HOLDCO INC TERM LOAN			4.A FE		5,428,170	97.0000	4,946,224	5,099,200	5,059,527				284,618	10.936	11.303	MUSD	4,584	514,918	10/29/2021.....10/29/2028

SCHEDULE D - PART 2 - SECTION 1

1	CUSIP Identification	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value			20	21			
			3	4					9	10		12	13	14	15	16	17			18	19	
Industrial and Miscellaneous (Unaffiliated) - Perpetual Preferred		Description	Code	Foreign	Number Of Shares	Par Value Per Share	Rate Per Share	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change In B./A.C.V. (15+16-17)	Total Foreign Exchange Change In B./A.C.V.	NAIC Designation, NAIC Designation Modifier and SVO	Date Acquired	
352431-21-1	01888H-12-7	FRANKLIN BSP REALTY TRUST INC SERIES H			17,949,530	1.00		77,656,349	4,326,372	77,656,349	88,268,521		7,626,108		8,297,944			8,297,944		2 C PL	06/21/2022	
		ALLIANT SERVICES, INC. PERPETUAL PREFERRED			20,000,000	1,000.00	985.000	19,446,283	972.314	19,446,283	19,700,000		1,971,667		2,353,375			2,353,375		5 B G1	11/06/2020	
		CITIGROUP INC CITIGROUP INC.			11,331,000,000	1,000.00		11,087,718	0.979	11,087,718	10,533,693		674,195		554,025			554,025		3 A FE	05/09/2023	
		CITIGROUP INC CITIGROUP INC.			3,809,000,000	1,000.00		3,759,512	0.987	3,759,512	3,617,359		119,031		142,153			142,153		3 A FE	05/09/2023	
		CITIGROUP INC C 7 51/8 PERP			25,000,000,000	1,000.00		25,488,823	1.020	25,488,823	25,000,000				488,823			488,823		3 A FE	09/14/2023	
		CODANK ACB SERIES 144A			10,000,000	100.00		972,500	97.250	972,500	1,000,000		62,000		17,500			17,500		2 B FE	11/19/2014	
		GOLDMAN SACHS GROUP INC GS 7 1/2 PERP W			15,000,000,000	1,000.00		15,679,920	1.045	15,679,920	14,925,000				754,920			754,920		3 A FE	10/03/2023	
		GOLDMAN SACHS GROUP INC GOLDMAN SACHS GR			5,000,000,000	1,000.00		4,928,231	0.986	4,928,231	4,887,500		137,500		40,731			40,731		3 A FE	04/18/2023	
		KENNEDY-WILSON HOLDINGS PREFERRED STOCK			300,000,000	1,000.00	927.559	195,769,500	652.565	195,769,500	278,267,600		16,100,000		(22,735,100)			(22,735,100)		4 C FE	01/31/2023	
		CHARLES SCHWAB CORP CHARLES SCHWAB CORP			39,435,000,000	1,000.00		38,904,913	0.987	38,904,913	37,293,848		1,589,723		1,611,407			1,611,407		2 C FE	05/04/2023	
		Industrial and Miscellaneous (Unaffiliated) - Perpetual Preferred						393,693,749	XXX	393,693,749	483,493,521		28,280,224		(8,474,222)			(8,474,222)		XXX	XX	
		Industrial and Miscellaneous (Unaffiliated) - Redeemable Preferred																			XXX	XX
		Parent, Subsidiaries and Affiliates - Perpetual Preferred						393,693,749	XXX	393,693,749	483,493,521		28,280,224		(8,474,222)			(8,474,222)		XXX	XX	XX
		Parent, Subsidiaries, and Affiliates - Redeemable Preferred																			XXX	XX
4329599999	4409999999	BHLR INVESTCO, LLC			24,999,990	1.00		24,029,033	932.505	23,312,620	25,000,000	9,785,784				(90,602)		(90,602)		3 PL	10/01/2021	
		Parent, Subsidiaries, and Affiliates - Redeemable Preferred						24,029,033	XXX	23,312,620	25,000,000	9,785,784				(90,602)		(90,602)		XXX	XX	
		Subtotals - Parent, Subsidiaries and Affiliates						24,029,033	XXX	23,312,620	25,000,000	9,785,784				(90,602)		(90,602)		XXX	XX	
		Subtotals - Parent, Subsidiaries and Affiliates																				
4509999999 Total Preferred Stocks								417,722,782	XX	417,006,369	508,493,521	9,785,784	28,280,224		(8,474,222)	(90,602)		(8,564,824)		XX	XX	

1.

Line		NumberBook/Adjusted Carrying Value by NAIC Designation Category Footnote:												
1A	1A	\$	1B	\$	1C	\$	1D	\$	1E	\$	1F	\$	1G	\$
1B	2A	\$	2B	\$	2C	\$	116,561,262							
1C	3A	\$	3B	\$	3C	\$								
1D	4A	\$	4B	\$	4C	\$	195,769,500							
1E	5A	\$	5B	\$	5C	\$								
1F	6	\$												

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
Bonds - U.S. Governments								
383766-32-1.....	GOVERNMENT NATIONAL MORTGAGE A 2011-109.....		12/01/2023.....	Interest Capitalization.....	XXX.....	63,220.....	63,220.....	
383788-R8-4.....	GOVERNMENT NATIONAL MORTGAGE A 2012-142.....		12/01/2023.....	Interest Capitalization.....	XXX.....	70,068.....	70,068.....	
91282C-HU-8.....	US TREASURY 4.375% 08/15/26.....		09/06/2023.....	DIRECT.....	XXX.....	4,958,985.....	5,000,000.....	14,266.....
0109999999 - Bonds - U.S. Governments								
Bonds - All Other Governments								
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)								
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)								
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions								
3132DW-HH-9.....	FREDDIE MAC FR S08332 6.000% 06/01/53.....		07/07/2023.....	BANK OF AMERICA.....	XXX.....	47,970,181.....	47,977,677.....	95,955.....
3132DW-HT-3.....	FREDDIE MAC FR S08342 5.500% 07/01/53.....		05/24/2023.....	BANK OF AMERICA.....	XXX.....	47,853,210.....	47,926,223.....	87,865.....
3132DW-HU-0.....	FREDDIE MAC FR S08343 6.000% 07/01/53.....		09/20/2023.....	BANK OF AMERICA.....	XXX.....	76,003,263.....	76,067,018.....	163,659.....
3133BV-4Y-4.....	FREDDIE MAC FR 0F8036 5.500% 02/01/53.....		05/25/2023.....	BANK OF AMERICA.....	XXX.....	5,548,096.....	5,585,624.....	10,240.....
3133C2-TN-8.....	FREDDIE MAC FR 0G2357 5.500% 05/01/53.....		05/25/2023.....	BANK OF AMERICA.....	XXX.....	2,718,596.....	2,736,985.....	5,018.....
3133DH-D6-9.....	FREDDIE MAC FR 0H4625 6.500% 11/01/53.....		10/17/2023.....	BANK OF AMERICA.....	XXX.....	489,948.....	493,806.....	1,070.....
3134GY-RB-0.....	FREDDIE MAC FHLMC 5 1/2 05/10/28 0000.....		04/27/2023.....	BANK OF AMERICA.....	XXX.....	49,987,500.....	50,000,000.....	
3134GY-RG-9.....	FREDDIE MAC FHLMC 5.57 05/03/28.....		04/28/2023.....	CITIGROUP GLOBAL MARKETS.....	XXX.....	50,000,000.....	50,000,000.....	
3136AB-YU-1.....	FANNIE MAE 2013-1 JZ 3.000% 02/25/43.....		12/01/2023.....	Interest Capitalization.....	XXX.....	111,448.....	111,448.....	
3137B3-GS-1.....	FREDDIE MAC 4229 0.000% 07/15/43.....		02/15/2023.....	Interest Capitalization.....	XXX.....			
3140NC-JG-2.....	FANNIE MAE FN BX7782 5.500% 03/01/53.....		05/25/2023.....	BANK OF AMERICA.....	XXX.....	9,516,416.....	9,580,787.....	17,565.....
3140NK-4F-5.....	FANNIE MAE FN BY3521 5.500% 06/01/53.....		05/25/2023.....	BANK OF AMERICA.....	XXX.....	5,676,522.....	5,714,919.....	10,477.....
3141BE-P3-8.....	FANNIE MAE FN MA4941 MTGE.....		02/24/2023.....	BARCLAYS CAPITAL INC.....	XXX.....	1,847,707.....	1,852,918.....	7,643.....
3141BE-PD-6.....	FANNIE MAE 5.500%.....		03/08/2023.....	CITIGROUP GLOBAL MARKETS.....	XXX.....	7,002,920.....	7,041,944.....	12,910.....
3141BE-T7-5.....	FANNIE MAE FN MA5073 6.000% 07/01/53.....		08/21/2023.....	BANK OF AMERICA.....	XXX.....	72,837,210.....	73,353,743.....	158,933.....
3141BE-VA-5.....	FANNIE MAE FN MA5108 6.000% 08/01/53.....		08/11/2023.....	BANK OF AMERICA.....	XXX.....	48,853,869.....	48,884,422.....	105,916.....
0909999999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions								
Bonds - Industrial and Miscellaneous (Unaffiliated)								
92634*-AA-9.....	VICTORIA TOWER LENDER LLC CONSTRUCTION L.....		07/12/2023.....	DIRECT.....	XXX.....	2,967,994.....	2,967,994.....	
50736*-AA-4.....	LAISH, LLC PIK INTEREST.....		03/30/2023.....	Interest Capitalization.....	XXX.....	40,458,064.....	40,458,064.....	
81800*-AA-0.....	720 MEA VENTURES LLC DELAYED DRAW CONSTR.....		12/19/2023.....	DIRECT.....	XXX.....	100,606,551.....	96,610,551.....	147,975.....
74744#-AA-0.....	QB PROPERTIES LLC DELAYED DRAW CONSTRUCT.....		12/15/2023.....	DIRECT.....	XXX.....	67,448,646.....	69,573,918.....	359,100.....
74744#-AA-0.....	QB PROPERTIES LLC DELAYED DRAW CONSTRUCT.....		12/11/2023.....	Interest Capitalization.....	XXX.....	3,282,878.....	3,282,878.....	
67658*-AA-9.....	SCARCROFT TRUSTEES I LIMITED A CONSTRUCT.....		12/21/2023.....	DIRECT.....	XXX.....	28,086,856.....	28,086,856.....	
67658*-AA-9.....	SCARCROFT TRUSTEES I LIMITED A CONSTRUCT.....		12/15/2023.....	Various.....	XXX.....	2,835,829.....	2,835,829.....	
57777#-AA-1.....	MAX BROADCAST GROUP Promissory Note.....		12/29/2023.....	Interest Capitalization.....	XXX.....	265,194.....	265,194.....	
35092*-AA-3.....	440 HAMILTON DEVELOPER, LLC CONSTRUCTION.....		12/14/2023.....	DIRECT.....	XXX.....	108,882,240.....	112,818,849.....	145,168.....
81786*-AA-8.....	75 LEWIS AVENUE LLC DELAYED DRAW CONSTRU.....		12/01/2023.....	Interest Capitalization.....	XXX.....	4,467,335.....	4,467,335.....	
81786*-AA-8.....	75 LEWIS AVENUE LLC DELAYED DRAW CONSTRU.....		12/14/2023.....	DIRECT.....	XXX.....	16,231,668.....	16,802,387.....	89,425.....
78390#-AA-4.....	SB POLK STREET MULTIFAMILY LLC CONSTRUCT.....		12/11/2023.....	Interest Capitalization.....	XXX.....	108,517.....	108,517.....	
78390#-AA-4.....	SB POLK STREET MULTIFAMILY LLC CONSTRUCT.....		12/12/2023.....	DIRECT.....	XXX.....	21,121,207.....	21,121,207.....	
78390#-AA-4.....	SB POLK STREET MULTIFAMILY LLC CONSTRUCT.....		12/01/2023.....	Various.....	XXX.....	2,139,549.....	2,139,549.....	
L4670#-AA-4.....	HFGS NE PLOT B S.A. R.L. AND H DELAYED D.....		12/08/2023.....	DIRECT.....	XXX.....	45,493,424.....	45,493,424.....	
L4670#-AA-4.....	HFGS NE PLOT B S.A. R.L. AND H DELAYED D.....		12/22/2023.....	Various.....	XXX.....	19,641,514.....	19,641,514.....	
16325#-AA-8.....	CHELSEA 23RD REALTY LLC CONSTRUCTION LOA.....		12/05/2023.....	DIRECT.....	XXX.....	101,991,967.....	105,886,861.....	62,556.....
16325#-AA-8.....	CHELSEA 23RD REALTY LLC CONSTRUCTION LOA.....		12/11/2023.....	Interest Capitalization.....	XXX.....	3,338,951.....	3,338,951.....	
90282*-AA-8.....	UES COMMERCIAL LLC DELAYED DRAW CONSTRUCT.....		12/12/2023.....	DIRECT.....	XXX.....	114,186,944.....	118,248,702.....	611,547.....
90282*-AA-8.....	UES COMMERCIAL LLC DELAYED DRAW CONSTRUCT.....		12/06/2023.....	Interest Capitalization.....	XXX.....	4,533,563.....	4,533,563.....	
19418#-AA-2.....	COLL-CATH ASSOCIATES LLC DELAYED DRAW CO.....		12/13/2023.....	DIRECT.....	XXX.....	47,836,825.....	48,697,651.....	124,086.....
19418#-AA-2.....	COLL-CATH ASSOCIATES LLC DELAYED DRAW CO.....		12/12/2023.....	Interest Capitalization.....	XXX.....	630,943.....	630,943.....	
35110#-AA-3.....	43-47 BROADWAY REALTY, LLC CONSTRUCTION.....		12/20/2023.....	DIRECT.....	XXX.....	10,798,035.....	10,798,035.....	50,976.....
67116#-AC-8.....	0HA TACTICAL INVESTMENT FUND.....		01/20/2023.....	Various.....	XXX.....	100,000,000.....	100,000,000.....	
40440V-AA-2.....	HPS CORPORATE LENDING FUND SERIES A SENI.....		02/16/2023.....	JPMORGAN SECURITIES INC.....	XXX.....	65,000,000.....	65,000,000.....	
68293#-AA-7.....	1020 SPRING (GA) OWNER LLC CONSTRUCTION.....		12/21/2023.....	DIRECT.....	XXX.....	35,929,371.....	35,929,371.....	
78980#-AA-0.....	ST INTERMED/ATE HOLDINGS, INC. DOW ABS-N.....		03/31/2023.....	Various.....	XXX.....	291,673.....	291,673.....	
78980#-AB-8.....	ST INTERMED/ATE HOLDINGS, INC. DOW ABS-N.....		03/31/2023.....	Various.....	XXX.....	238,664.....	238,664.....	
78980#-AA-0.....	ST INTERMED/ATE HOLDINGS, INC. DOW ABS-N.....		01/01/2023.....	Interest Capitalization.....	XXX.....	94,253.....	94,253.....	
78980#-AB-8.....	ST INTERMED/ATE HOLDINGS, INC. DOW ABS-N.....		01/01/2023.....	Interest Capitalization.....	XXX.....	81,890.....	81,890.....	
78980#-AA-0.....	ST INTERMED/ATE HOLDINGS, INC. DOW ABS-N.....		06/30/2023.....	Various.....	XXX.....	290,000.....	290,000.....	
78980#-AB-8.....	ST INTERMED/ATE HOLDINGS, INC. DOW ABS-N.....		06/30/2023.....	Various.....	XXX.....	250,000.....	250,000.....	
78980#-AA-0.....	ST INTERMED/ATE HOLDINGS, INC. DOW ABS-N.....		09/30/2023.....	Interest Capitalization.....	XXX.....	331,148.....	331,148.....	
78980#-AB-8.....	ST INTERMED/ATE HOLDINGS, INC. DOW ABS-N.....		09/30/2023.....	Interest Capitalization.....	XXX.....	288,958.....	288,958.....	

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
789800-AA-0	ST INTERMEDIATE HOLDINGS, INC. DOM ABS-N		12/31/2023	Interest Capitalization	XXX	346,949	346,949	
789800-AB-8	ST INTERMEDIATE HOLDINGS, INC. DOM ABS-N		12/31/2023	Interest Capitalization	XXX	302,745	302,745	
65252-AA-6	NEWSPRING HOLDINGS MANAGEMENT First out		12/31/2023	Var ious	XXX	1,774,071	1,774,071	
45000-AA-9	IQH-RADD HOLDINGS I, LLC CONSTRUCTION L		12/21/2023	DIRECT	XXX	33,798,455	33,798,455	
45000-AA-9	IQH-RADD HOLDINGS I, LLC CONSTRUCTION L		12/11/2023	Interest Capitalization	XXX	3,645,402	3,645,402	
03770D-B0-1	APOLLO DEBT SOLUTIONS BDC		08/10/2023	Var ious	XXX	20,000,000	20,000,000	
36209#-AA-7	GEDR AT UNION STADIUM VILLAGE CONSTRUCTI		02/01/2023	DIRECT	XXX	51,338	51,338	
63166#-AA-1	OW WOOD WHARF E3/4 (JERSEY) L1 DELAYED D		12/22/2023	Var ious	XXX	610,453	610,453	
03770D-B0-9	APOLLO DEBT SOLUTIONS BDC		12/29/2023	Var ious	XXX	96,769,536	96,769,536	
186830-AT-9	CLIFFWATER CORPORATE LENDING F		08/10/2023	Var ious	XXX	5,582,128	5,582,128	
62000-AA-7	CARLYLE CREDIT OPPORTUNITIES F Corp Debt		11/17/2023	MITSUBISHI FINANCIAL GROUP	XXX	25,000,000	25,000,000	
36268U-AS-5	GAGE PARK LLC CLASS A 7.628% 10/28/35		12/27/2023	Var ious	XXX	3,995,621	3,995,622	4,447
36268U-AM-6	GAGE PARK LLC CLASS B 8.528% 10/28/35		09/21/2023	DIRECT	XXX	258,860,000	258,860,000	
36268U-AY-2	GAGE PARK LLC CLASS C 9.328% 10/28/35		09/21/2023	Var ious	XXX	44,590,000	44,590,000	
36268U-BA-3	GAGE PARK LLC CLASS D 11.528% 10/28/35		09/21/2023	Var ious	XXX	35,460,000	35,460,000	
36268U-BC-9	GAGE PARK LLC CLASS E 15.078% 10/28/35		09/21/2023	DIRECT	XXX	30,510,000	30,510,000	
14307@-AA-7	CARLYLE CREDIT OPPORTUNITIES F CLASS A N		09/21/2023	DIRECT	XXX	14,680,000	14,680,000	
00238-AA-2	AP SUNRISE LLC SENIOR NOTE		12/04/2023	DIRECT	XXX	595,846	595,846	
00238-AB-0	AP SUNRISE LLC SUBORDINATED NOTE		05/24/2023	Var ious	XXX	52,403,943	52,143,227	
00238#-AA-8	AP HERMES HOLDINGS I LLC SENIOR SECURED		05/24/2023	Var ious	XXX	1,081,631	1,076,250	
000842-AG-9	ABPC1 DIRECT LENDING FUND CLO 2023-15A C		08/28/2023	DIRECT	XXX	27,013,750	27,013,750	286,083
001055-AV-8	AFIAC INC AFL 4 3/4 01/15/49		10/03/2023	SMBC NIKKO SECURITIES AMERICA	XXX	13,540,000	13,540,000	
001116-AE-0	ABPC1 DIRECT LENDING FUND CLO 2023-12A C		07/11/2023	GOLDMAN SACHS & CO	XXX	4,532	5,000	117
00119A-AG-0	AGL CLO LTD. 2023-24A C		03/08/2023	Var ious	XXX	12,150,000	12,150,000	
00119A-AJ-4	AGL CLO LTD. 2023-24A D		03/30/2023	Var ious	XXX	10,000,000	10,000,000	
00120N-AG-9	AGL CLO LTD. 2023-25A D		03/30/2023	Var ious	XXX	11,250,000	11,250,000	
00452A-AA-8	ACCIDENT FUND INS CO AM ACCIDENT FUND IN		05/09/2023	Var ious	XXX	11,000,000	11,000,000	
007903-BG-1	ADVANCED MICRO DEVICES		09/08/2023	DIRECT	XXX	1,229,697	1,250,000	10,920
01627A-AO-0	ALIGNED DATA CENTERS ISSUERS L 2023-1A A		07/11/2023	GOLDMAN SACHS & CO	XXX	4,461	5,000	26
02209S-BR-3	ALTRIA GROUP INC MO 6 7/8 11/01/33		08/30/2023	DIRECT	XXX	1,212,444	1,250,000	2,708
025816-DA-4	AMERICAN EXPRESS CO ANP 4 42 08/03/33		10/30/2023	WILZHO SECURITIES USA INC	XXX	14,960,400	15,000,000	
028874-DL-8	AMERICAN INTL GROUP AIG 4 3/4 04/01/48		07/11/2023	GOLDMAN SACHS & CO	XXX	4,674	5,000	98
03073E-AT-2	CENCORA INC ABC 2 7 03/15/31		07/11/2023	GOLDMAN SACHS & CO	XXX	4,391	5,000	67
03076C-AM-8	AMERIPRISE FINANCIAL INC		07/11/2023	GOLDMAN SACHS & CO	XXX	4,211	5,000	44
031162-DT-4	AMGEN INC 5.650% 03/02/53		10/03/2023	Var ious	XXX	3,445,556	3,676,000	95,555
032095-AL-5	AMPHENOL CORP APH 2 2 09/15/31		10/10/2023	GOLDMAN SACHS & CO	XXX	4,634	5,000	31
037389-BE-2	AON CORP 2.800% 05/15/30		10/10/2023	GOLDMAN SACHS & CO	XXX	3,907	5,000	8
03769M-AA-4	APOLLO GLOBAL MANAGEMENT APO 6 3/8 11/15		07/11/2023	GOLDMAN SACHS & CO	XXX	4,298	5,000	23
03770J-AA-8	AFIDOS CLO LTD 2023-43A E		11/08/2023	BANK OF AMERICA	XXX	24,817,750	25,000,000	
03770M-AG-8	AFIDOS CLO LTD 2023-45A D		10/23/2023	GOLDMAN SACHS & CO	XXX	2,994,300	3,000,000	
03789X-AE-8	APLERBES/HOP FUNDING LLC 2019-1A A211		04/13/2023	Var ious	XXX	8,300,000	8,300,000	
037989-AG-5	AFIDOS CLO LTD 2023-44A C		08/30/2023	DIRECT	XXX	499,002	544,500	6,072
037989-AJ-9	AFIDOS CLO LTD 2023-44A D		03/24/2023	Var ious	XXX	5,000,000	5,000,000	
03835V-AJ-5	AFTIV PLC 3.100% 12/01/51		03/24/2023	Var ious	XXX	6,900,000	6,900,000	
03990B-AA-9	ARES MANAGEMENT CORP ARES 6 3/8 11/10/28		07/11/2023	GOLDMAN SACHS & CO	XXX	3,066	5,000	18
039951-AJ-7	ARES CLO LTD 2023-70A DT		11/07/2023	MORGAN STANLEY	XXX	24,950,500	25,000,000	
039952-AA-4	ARES CLO LTD 2023-70A E		09/29/2023	GOLDMAN SACHS & CO	XXX	12,000,000	12,000,000	
04010L-AZ-6	ARES CAPITAL CORP 3.875% 01/15/26		10/06/2023	GOLDMAN SACHS & CO	XXX	4,342,500	4,500,000	25,790
04010L-BA-0	ARES CAPITAL CORP 2.150% 07/15/26		10/31/2023	Var ious	XXX	2,104,873	2,249,000	33,444
04010L-BE-2	ARES CAPITAL CORP ARCC 7 01/15/27		10/03/2023	Var ious	XXX	6,119,890	7,000,000	303,333
04015C-AA-6	ARES FINANCE CO LLC 4.000% 10/08/24		11/14/2023	Var ious	XXX	24,951,200	25,000,000	113,333
04018V-AA-1	ARES FINANCE CO 4.125% 06/30/51		06/06/2023	Var ious	XXX	16,352,980	17,000,000	
04020F-AE-4	ARES CLO LTD 2022-66A DR		10/03/2023	Var ious	XXX	5,280,088	6,925,000	71,657
04019R-BA-8	ARES CLO LTD 2023-ALF4A C		08/07/2023	Var ious	XXX	7,500,000	7,500,000	
04020F-AG-9	ARES CLO LTD 2023-ALF4A D		10/20/2023	BANK OF AMERICA	XXX	5,000,000	5,000,000	
04316J-AD-1	ARTHUR J GALLAGHER & CO		10/20/2023	BANK OF AMERICA	XXX	4,900,000	5,000,000	
04316J-AF-6	ARTHUR J GALLAGHER & CO AJG 6 1/2 02/15/		07/05/2023	Var ious	XXX	4,949,120	4,967,000	55,821
04685A-2R-1	ATHENE GLOBAL FUNDING 2.550% 11/19/30		10/30/2023	BANK OF AMERICA	XXX	6,986,350	7,000,000	28,711
04685A-2V-1	ATHENE GLOBAL FUNDING 2.500% 03/24/28		05/25/2023	JEFFERIES & COMPANY INC	XXX	1,970,481	2,615,000	29,072
04685A-3C-3	ATHENE GLOBAL FUNDING 1.985% 08/19/28		05/25/2023	Var ious	XXX	5,287,652	6,343,000	
						2,830,792	3,465,000	12,358

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
04685A-JH-2	ATHENE GLOBAL FUNDING 6.121% 01/07/25		04/20/2023	Various	XXX	3,721,987	3,825,000	7,484
049560-AM-7	ATMOS ENERGY CORP 4.125% 10/15/44		07/11/2023	GOLDMAN SACHS & CO.	XXX	5,000	5,000	50
053332-AZ-5	AUTOZONE INC 4.000% 04/15/30		07/11/2023	GOLDMAN SACHS & CO.	XXX	4,606	5,000	49
053332-BH-4	AUTOZONE INC 6.550% 11/01/33		10/19/2023	JPMORGAN SECURITIES INC.	XXX	4,986,850	5,000,000	
05377R-HH-0	AVIS BUDGET RENTAL CAR FUNDING 2023-6A B.		08/30/2023	DIRECT	XXX	1,972,401	2,000,000	3,556
054989-AA-6	BAT CAPITAL CORP BATSLN 6.343 06/02/30		07/31/2023	Various	XXX	3,000,000	3,000,000	
054989-AB-4	BAT CAPITAL CORP BATSLN 6.421 08/02/33		10/19/2023	Various	XXX	10,877,840	11,000,000	28,895
055540-AG-6	BCC MIDDLE MARKET CLO 2023-2A C.		10/23/2023	NATIXIS CAPITAL MARKETS	XXX	23,000,000	23,000,000	
05554U-AC-6	BRED MWL CLO 2021-1 LLC 2022-2A B1		08/30/2023	DIRECT	XXX	2,217,307	2,250,000	23,273
05684G-AJ-5	BAIN CAPITAL CREDIT CLO, LIMIT 2023-2A D.		05/09/2023	Various	XXX	20,000,000	20,000,000	
05684K-BA-4	BAIN CAPITAL CREDIT CLO, LIMIT 2020-4A D.		10/11/2023	Mizuho International PLC.	XXX	5,000,000	5,000,000	
05684N-AJ-0	BAIN CAPITAL CREDIT CLO, LIMIT 2022-3A D.		07/05/2023	RBC CAPITAL MARKETS LLC.	XXX	923,750	1,000,000	19,544
05685E-AJ-9	BAIN CAPITAL CREDIT CLO, LIMIT 2023-4A D.		08/08/2023	Various	XXX	1,500,000	1,500,000	
05874M-AJ-0	BALLYROCK LTD 2022-19A C.		05/03/2023	Various	XXX	9,901,555	10,500,000	26,951
06051G-LG-2	BANK OF AMERICA CORP 5.202% 04/25/29		09/29/2023	Various	XXX	7,895,750	8,000,000	66,493
06051G-LH-0	BANK OF AMERICA CORP 5.288% 04/25/34		09/29/2023	Various	XXX	8,806,560	9,000,000	69,625
06408R-BL-0	BANK OF NY MELLON CORP BK 5.802 10/25/28		10/10/2023	GOLDMAN SACHS & CO.	XXX	4,489	5,000	135
075887-BX-6	BECTON DICKINSON & CO BDX 4.669 06/06/47		07/11/2023	GOLDMAN SACHS & CO.	XXX	4,033	5,000	24
084664-DB-4	BERKSHIRE HATHAWAY FIN BRK 3.85 03/15/52		07/11/2023	GOLDMAN SACHS & CO.	XXX	3,985	5,000	63
08652B-AB-5	BEST BUY CO INC BBY 1.95 10/01/30		07/11/2023	GOLDMAN SACHS & CO.	XXX	1,460,268	1,465,000	28
092113-AV-1	BLACK HILLS CORP 5.950% 03/15/28		03/02/2023	BANK OF AMERICA	XXX	4,854	5,000	32
09247X-AT-8	BLACKROCK INC 4.750% 05/25/33		07/11/2023	GOLDMAN SACHS & CO.	XXX	44,267,754	43,179,000	652,294
09261B-AK-6	BLACKSTONE HOLDINGS FINA BLACKSTONE HOLD		09/26/2023	Various	XXX	23,237,510	27,000,000	64,729
09261H-AK-3	BLACKSTONE PRIVATE CRE		10/31/2023	Various	XXX	1,986,887	2,000,000	19,192
09261H-BA-4	BLACKSTONE PRIVATE CRE		05/17/2023	No Broker	XXX	7,000,000	7,000,000	
09262W-AE-3	BLACKROCK DLF IX-L CLO, LP 2023-2A C.		10/05/2023	SOCIETE GENERAL	XXX	8,134,233	8,300,238	
09263G-MW-7	BLACKROCK MT. HOOD CLO X LLC. 2023-1A E		04/24/2023	MORGAN STANLEY	XXX	6,358,240	6,488,000	
09263G-MW-7	BLACKROCK MT. HOOD CLO X LLC. 2023-1A E		04/24/2023	MORGAN STANLEY	XXX	9,775,436	13,215,000	65,664
09581J-AA-4	BLUE OIL FINANCE LLC 3.125% 06/10/31		03/20/2023	Various	XXX	707,021	750,000	1,125
09608B-AA-2	BLUE STREAM ISSUER, LLC 2023-1A A2		08/30/2023	DIRECT	XXX	4,857	5,000	56
09951L-AC-7	BOOZ ALLEN HAMILTON INC BOOZ ALLEN HAMIL		10/10/2023	GOLDMAN SACHS & CO.	XXX	4,609	5,000	86
101137-AJ-1	BOSTON SCIENTIFIC CORP BSX 4.7 03/01/49		07/11/2023	GOLDMAN SACHS & CO.	XXX	1,430,321	1,435,448	1,796
10569Y-AA-5	BRAVO RESIDENTIAL FUNDING TRUS 2023-NOMA		09/06/2023	DIRECT	XXX	4,079	5,000	26
11133T-AE-3	BROADRIDGE FINANCIAL SOL		07/11/2023	GOLDMAN SACHS & CO.	XXX	12,825,304	16,022,000	225,212
11135F-BL-4	BROADCOM INC 3.46% 04/15/34		09/08/2023	Various	XXX	13,500,000	13,500,000	
11259N-AA-2	BROOKFIELD CAPITAL FIN BNCH 6.087 06/14/1		06/07/2023	Various	XXX	4,017	5,000	39
115236-AC-5	BROWN & BROWN INC 2.375% 03/15/31		10/10/2023	GOLDMAN SACHS & CO.	XXX	4,664	5,000	9
120568-AZ-3	BUNGE LTD FINANCE CORP B6 3 3/4 09/25/27		07/11/2023	GOLDMAN SACHS & CO.	XXX	751,520	1,000,000	8,847
124857-AK-9	PARAMOUNT GLOBAL 4.900% 08/15/44		04/19/2023	Various	XXX	3,919	5,000	6
12503M-AC-2	CBIE GLOBAL MARKETS INC.		07/11/2023	GOLDMAN SACHS & CO.	XXX	4,085	5,000	65
12513G-BJ-7	CDW LLC/CDW FINANCE CDW 3.569 12/01/31		10/10/2023	GOLDMAN SACHS & CO.	XXX	5,260,220	7,000,000	11,200
125491-AW-0	CI FINANCIAL CORP 3.200% 12/17/30		06/30/2023	Various	XXX	4,442	5,000	36
12592B-AM-6	CNH INDUSTRIAL CAP LLC		07/11/2023	GOLDMAN SACHS & CO.	XXX	4,457	5,000	36
126408-HV-8	CSX CORP 4.500% 11/15/52		07/11/2023	GOLDMAN SACHS & CO.	XXX	1,373,910	1,415,447	6,356
126650-BV-1	CVS PASS-THROUGH TRUST		09/06/2023	DIRECT	XXX	2,791,500	3,000,000	40,228
13877J-AG-6	CANYON CAPITAL CLO LTD 2022-1A D.		07/11/2023	RBC CAPITAL MARKETS LLC.	XXX	4,039	5,000	17
14149Y-BW-9	CARDINAL HEALTH INC CAH 4.368 06/15/47		12/04/2023	Various	XXX	46,512,000	46,512,000	
143160-AA-0	CARLYLE DIRECT LENDING DRAMDOV 2022-1 CL		07/11/2023	Various	XXX	15,504,000	15,504,000	
143160-AB-8	CARLYLE DIRECT LENDING DRAMDOV 2022-1 CL		12/04/2023	GOLDMAN SACHS & CO.	XXX	3,639	5,000	49
14448C-AS-3	CARRIER GLOBAL CORP CARR 3.577 04/05/50		07/11/2023	GOLDMAN SACHS & CO.	XXX	4,985	5,000	152
150890-AW-6	CELANESE US HOLDINGS LLC.		07/11/2023	GOLDMAN SACHS & CO.	XXX	4,899	5,000	54
161175-AV-0	CHARTER COMM OPT LLC/CAP CTRR 4.908 07/2		10/10/2023	GOLDMAN SACHS & CO.	XXX	4,838	5,000	19
17138M-AB-8	CHURCH & DWIGHT CO INC.		07/11/2023	Various	XXX	20,000,000	20,000,000	
17327C-AR-4	CITI GROUP INC 6.174% 05/25/34		05/22/2023	Various	XXX	25,000,000	25,000,000	
186856-AP-7	CLIFFWATER CORPORATE LENDING F		06/22/2023	Various	XXX	3,161	5,000	29
20030N-DU-2	COMCAST CORP CMCSA 2.937 11/01/56		07/11/2023	GOLDMAN SACHS & CO.	XXX	3,000,000	3,000,000	90,521
21871X-AP-4	COREBRIDGE FINANCIAL INC		05/23/2023	No Broker	XXX	9,964,500	10,000,000	2,604
21871X-AO-2	COREBRIDGE FINANCIAL INC CRBG 6.05 09/15		09/12/2023	JPMORGAN SECURITIES INC.	XXX	1,944,397	2,154,375	75
233046-AL-5	DB MASTER FINANCE LLC 2019-1A A23		08/30/2023	DIRECT	XXX	4,972	5,000	
24703T-AG-1	DELLA INT LLC / EMC CORP.		07/11/2023	GOLDMAN SACHS & CO.	XXX	1,013,324	1,000,000	24,694
247361-ZX-9	DELTA AIR LINES INC 7.000% 05/01/25		09/06/2023	DIRECT	XXX	4,996	5,000	23
25278X-AV-1	DIAMONDBACK ENERGY INC FANG 6 1/4 03/15/		10/10/2023	GOLDMAN SACHS & CO.	XXX			

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
25389J-AR-7	DIGITAL REALTY TRUST LP DLR 3.7 08/15/27		10/10/2023	GOLDMAN SACHS & CO.	XXX	4,615	5,000	29
25389J-AR-7	DIGITAL REALTY TRUST LP DLR 3.7 08/15/27		10/10/2023	GOLDMAN SACHS & CO.	XXX	650,248	706,875	2,830
25755T-AP-3	DOMINOS PIZZA MASTER ISSUER LL 2021-1A A		08/30/2023	DIRECT	XXX	810,318	975,000	2,987
25755T-AP-3	DOMINOS PIZZA MASTER ISSUER LL 2021-1A A		08/30/2023	DIRECT	XXX	4,169	5,000	35
260543-CG-6	CDW CHEMICAL CO/THE 4.375% 11/15/42		07/11/2023	GOLDMAN SACHS & CO.	XXX	4,871	5,000	44
26078J-AF-7	DUPONT DE NEMOURS INC DD 5.419 11/15/48		07/11/2023	GOLDMAN SACHS & CO.	XXX	8,000,000	8,000,000	34,838
26253E-AA-6	DRYDEN SENIOR LOAN FUND 2022-113A DR		09/14/2023	BNP PARIBAS SEC CORP.	XXX	3,905,930	4,000,000	74,491
26253M-AJ-9	DRYDEN SENIOR LOAN FUND DRSLF 2022-108A		08/09/2023	Var ious	XXX	13,479,879	14,775,000	
26929H-AB-1	EMC MASTER ISSUER LLC 2022-1A A2		01/13/2023	Var ious	XXX	4,693	5,000	91
27806Z-AJ-3	EATON CORP 4.700% 08/23/52		07/11/2023	GOLDMAN SACHS & CO.	XXX	4,136	5,000	12
27864Z-AW-3	EBAY INC 2.700% 03/11/30		10/10/2023	GOLDMAN SACHS & CO.	XXX	3,132	5,000	55
27886S-BJ-8	ECOLAB INC ECL 2 3/4 08/18/55		07/11/2023	GOLDMAN SACHS & CO.	XXX	9,980,700	10,000,000	51,957
281020-AV-3	EDISON INTERNATIONAL 5.250% 11/15/28		05/10/2023	Var ious	XXX	2,237,625	2,250,000	34
29003K-AA-9	ELUMOOD CLO 15 LTD 2022-2A E		09/26/2023	RBC CAPITAL MARKETS LLC	XXX	3,238	5,000	90,650
291011-BW-5	EMERSON ELECTRIC CO 2.750% 10/15/50		07/11/2023	GOLDMAN SACHS & CO.	XXX	5,978,580	6,000,000	134,469
29273V-AP-5	ENERGY TRANSFER LP ET 5.55 02/15/28		03/20/2023	BARCLAYS CAPITAL INC.	XXX	10,754,072	11,115,000	
29273V-AQ-3	ENERGY TRANSFER LP ET 5 3/4 02/15/33		10/06/2023	Var ious	XXX	2,996,550	3,000,000	
29273V-AT-7	ENERGY TRANSFER LP ET 6.4 12/01/30		10/10/2023	MIZUHO SECURITIES USA INC.	XXX	2,996,580	3,000,000	
29273V-AU-4	ENERGY TRANSFER LP ET 6.55 12/01/33		10/10/2023	MITSUBISHI FINANCIAL GROUP	XXX	4,396	5,000	31
29379V-BV-4	ENTERPRISE PRODUCTS OPER EPD 3 1/8 07/31		10/10/2023	GOLDMAN SACHS & CO.	XXX	3,956	5,000	39
294429-AT-2	EQUIFAX INC EPX 2.35 09/15/31		07/11/2023	GOLDMAN SACHS & CO.	XXX	4,391	5,000	24
294440-BE-5	EQUINIX INC 3.200% 11/18/29		07/11/2023	GOLDMAN SACHS & CO.	XXX	4,999,608	5,000,000	
29444Y-AB-4	EQUIFY ABS, LLC ECFY 2023-1A B MTGE		10/04/2023	Var ious	XXX	24,233,223	24,238,000	
29444Y-AC-2	EQUIFY ABS, LLC ECFY 2023-1A C MTGE		10/04/2023	SMBC NIKKO SECURITIES AMERICA	XXX	3,152	5,000	86
298808-AH-8	EVEREST REINSURANCE HLDS		10/10/2023	GOLDMAN SACHS & CO.	XXX	5,127	5,000	89
30161W-AG-8	CONSTELLATION EN GEN LLC		07/11/2023	No Broker	XXX	94,965,687	95,000,000	1,275,883
30190A-AC-8	F&G ANNUITIES & LIFE INC.		09/19/2023	GOLDMAN SACHS & CO.	XXX	4,321	5,000	67
30212P-AR-6	EXPEDIA GROUP INC 3.250% 02/15/30		07/11/2023	GOLDMAN SACHS & CO.	XXX	4,245	5,000	91
30303M-8J-4	META PLATFORMS INC 4.450% 08/15/52		10/12/2023	SMBC NIKKO SECURITIES AMERICA	XXX	26,567,878	28,484,885	
30332V-AA-9	FIP MASTER FUNDING, LLC 2023-2A A1		10/10/2023	GOLDMAN SACHS & CO.	XXX	4,375	5,000	107
31428X-CA-2	FEDEX CORP 5.250% 05/15/50		10/10/2023	DIRECT	XXX	1,377,342	1,244,000	1,996
316773-CH-1	FIFTH THIRD BANCORP 8.250% 03/01/38		09/06/2023	GOLDMAN SACHS & CO.	XXX	6,942,040	7,000,000	
337738-BH-0	FISERV INC F1 5 5/8 08/21/33		08/14/2023	WELLS FARGO	XXX	4,267,520	4,400,000	41,180
33830S-AA-9	FIVE CORNERS FND TR III L		10/17/2023	Var ious	XXX	5,000,000	5,000,000	
33883D-AE-4	FLATIRON CLO LTD 2023-1A C		03/27/2023	Var ious	XXX	7,500,000	7,500,000	
33883D-AG-9	FLATIRON CLO LTD 2023-1A D		03/27/2023	Var ious	XXX	252,418	250,000	8,105
340711-AG-5	FLORIDA GAS TRANSMISSION		09/06/2023	DIRECT	XXX	4,027	5,000	36
34959E-AB-5	FORTINET INC FTNT 2.2 03/15/31		07/11/2023	GOLDMAN SACHS & CO.	XXX	2,922,612	3,000,000	37,429
34964R-AG-8	FORTRESS CREDIT OPPORTUNITIES 2022-19A C		08/30/2023	DIRECT	XXX	4,000,000	4,000,000	
34964U-AE-6	FORTRESS CREDIT OPPORTUNITIES 2023-21A C		07/18/2023	Var ious	XXX	5,000,000	5,000,000	
34964U-AG-1	FORTRESS CREDIT OPPORTUNITIES 2023-21A D		07/18/2023	Var ious	XXX	7,750,000	7,750,000	
34966B-AE-6	FORTRESS CREDIT BSL LIMITED 2023-2A B		06/01/2023	GOLDMAN SACHS & CO.	XXX	7,750,000	7,750,000	
34966B-AG-1	FORTRESS CREDIT BSL LIMITED 2023-2A C1		06/01/2023	GOLDMAN SACHS & CO.	XXX	9,000,000	9,000,000	
349936-AC-8	FORTRESS CREDIT BSL LIMITED 2023-3A B1		10/31/2023	Var ious	XXX	5,250,000	5,250,000	
349936-AE-4	FORTRESS CREDIT BSL LIMITED 2023-3A C		10/31/2023	Var ious	XXX	1,700,977	1,750,000	31,129
350930-AA-1	FOUNDRY JV HOLDCO LLC 5.875% 01/25/34		09/06/2023	DIRECT	XXX	3,905	5,000	16
35671D-BG-8	FRANKLIN RESOURCES INC BEN 1.6 10/30/30		07/11/2023	GOLDMAN SACHS & CO.	XXX	4,243	5,000	20
36160D-AA-0	FREEMONT-MCMORGAN INC FCX 5.45 03/15/43		10/10/2023	GOLDMAN SACHS & CO.	XXX	1,502,651	1,525,643	1,732
36264F-AM-3	GAT 2023-NOM2 A1 5.837% 11/25/67		09/06/2023	DIRECT	XXX	4,268	5,000	9
37959G-AB-3	HALEON US CAPITAL LLC 3.625% 03/24/32		10/10/2023	GOLDMAN SACHS & CO.	XXX	2,621,695	3,771,000	37,972
37959G-AD-9	GLOBAL ATLANTIC FIN CO		10/06/2023	Var ious	XXX	97,113,464	99,115,000	390,751
38138B-AW-9	GLOBAL ATLANTIC FIN CO		10/27/2023	MORGAN STANLEY	XXX	6,900,000	6,900,000	
38138C-AG-2	GOLDENTREE LOAN MANAGEMENT US 2022-15A D		08/18/2023	Baird	XXX	4,363,875	4,500,000	48,834
38139F-AG-5	GOLDENTREE LOAN MANAGEMENT US 2022-15A E		10/13/2023	Var ious	XXX	9,800,000	9,800,000	
38139F-AJ-9	GOLDENTREE LOAN MANAGEMENT US 2023-17A C		05/11/2023	Var ious	XXX	8,900,000	8,900,000	
38173M-AD-4	GOLUB CAPITAL BDC 7.050% 12/05/28		11/30/2023	SMBC NIKKO SECURITIES AMERICA	XXX	9,892,700	10,000,000	
38178D-AJ-6	GOLUB CAPITAL PARTNERS CLO, LT 2020-50A		06/13/2023	RBC CAPITAL MARKETS LLC	XXX	2,633,400	2,800,000	37,015
381793-AE-7	GOLUB CAPITAL PARTNERS CLO, LT 2023-68A		06/16/2023	Var ious	XXX	11,000,000	11,000,000	
40168X-AB-7	GUGENHEIM CLO LTD GPIM 2023-5A A2		06/30/2023	DIRECT	XXX	15,000,000	15,000,000	102
406216-BK-6	HALL IBURTON CO HAL 5 11/15/45		07/11/2023	GOLDMAN SACHS & CO.	XXX	4,196	5,000	72
416515-BF-0	HARTFORD FINL SVCS GRP HIG 3 6 08/19/49		07/11/2023	GOLDMAN SACHS & CO.	XXX	4,464	5,000	44
42809H-AD-9	HESS CORP HES 5.6 02/15/41		10/10/2023	GOLDMAN SACHS & CO.	XXX			

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

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CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
42624C-AI-5	HP ENTERPRISE CO HPE 6.35 10/15/45		07/11/2023	GOLDMAN SACHS & CO.	XXX	5,135	5 000	78
437076-AS-1	HOME DEPOT INC 5.875% 12/16/36		07/11/2023	GOLDMAN SACHS & CO.	XXX	5,361	5 000	22
443280-AA-2	HFS LOAN MANAGEMENT LTD 2023-17A E		02/24/2023	BNP PARIBAS SEC CORP	XXX	1,152 000	1 200 000	
44328H-AA-7	HFS LOAN MANAGEMENT LTD 2023-17A D		02/24/2023	BNP PARIBAS SEC CORP	XXX	5 500 000	5 500 000	
448278-AC-4	ICG US CLO LTD 2023-1A B		07/21/2023	Var ious	XXX	12 000 000	12 000 000	
449278-AE-0	ICG US CLO LTD 2023-1A C		07/21/2023	Var ious	XXX	12 500 000	12 500 000	
449278-AG-5	ICG US CLO LTD 2023-1A D		07/21/2023	Var ious	XXX	1 985 000	2 000 000	
44988V-AB-1	IPI FUND II NOTE ISSUER, LLC		08/15/2023	DIRECT	XXX	58 017 864	58 017 864	
44988V-AD-7	IPI FUND II NOTE ISSUER, LLC		08/15/2023	Var ious	XXX	6 825 631	6 825 631	
45887V-AB-2	INGERSOLL RAND INC 5.700% 08/14/33		10/10/2023	GOLDMAN SACHS & CO.	XXX	4 822	5 000	46
458140-CB-4	INTEL CORP INTC 4.9 08/05/52		10/10/2023	GOLDMAN SACHS & CO.	XXX	4 182	5 000	46
45866F-AA-4	INTERCONTINENTAL EXCHANGE ICE 1.85 09/15/		07/11/2023	GOLDMAN SACHS & CO.	XXX	3 806	5 000	30
459200-KC-4	IBM CORP IBM 4.1/4 05/15/49		10/10/2023	GOLDMAN SACHS & CO.	XXX	3 826	5 000	87
460690-BR-0	INTERPUBLIC GROUP COS 4.750% 03/30/30		07/11/2023	GOLDMAN SACHS & CO.	XXX	4 814	5 000	68
46091R-AE-3	INVESCO CLO LTD 2023-3A C		07/08/2023	Var ious	XXX	5 000 000	5 000 000	
46091R-AG-8	INVESCO CLO LTD 2023-3A D		07/08/2023	Var ious	XXX	5 000 000	5 000 000	
46124H-AH-9	INTUIT INC INTU 5 1/2 09/15/53		10/10/2023	GOLDMAN SACHS & CO.	XXX	4 757	5 000	19
46147K-AD-4	INVESCO CLO LTD 2023-2A D		05/24/2023	Var ious	XXX	6 301 350	6 365 000	102 291
466385-AE-3	JACK IN THE BOX FUNDING, LLC 2022-1A A21		04/05/2023	BARCLAYS CAPITAL INC.	XXX	1 618 787	1 930 000	9 978
46656T-AK-2	JCP DIRECT LENDING CLO LLC 2023-11 B		11/10/2023	DIRECT	XXX	6 566 826	6 566 826	
46656T-AA-8	JCP DIRECT LENDING CLO LLC 2023-11 C		11/10/2023	DIRECT	XXX	5 313 601	5 313 601	
46849L-UI-5	JACKSON NATL LIFE GLOBAL		12/19/2023	Var ious	XXX	44 587 903	44 925 000	39 627
477600-AB-9	JIMMY JOHN'S FUNDING LLC 2017-1A A211		04/20/2023	BARCLAYS CAPITAL INC.	XXX	3 028 877	3 226 500	36 483
477600-AC-7	JIMMY JOHN'S FUNDING LLC 2022-1A A21		03/30/2023	BARCLAYS CAPITAL INC.	XXX	4 034 228	4 432 456	31 624
48206K-AG-1	JUNIPER VALLEY PARK CLO, LTD 2023-1A C		05/05/2023	Var ious	XXX	8 050 000	8 050 000	
48206K-AJ-5	JUNIPER VALLEY PARK CLO, LTD 2023-1A D		05/05/2023	Var ious	XXX	10 000 000	10 000 000	
482480-AA-2	KLA CORP 4.950% 07/15/52		07/11/2023	GOLDMAN SACHS & CO.	XXX	4 818	5 000	122
48255G-AA-3	KKR GROUP FINAN CO X11		10/06/2023	GOLDMAN SACHS & CO.	XXX	3,763 097	4 205 000	81,577
50249A-AA-1	LYB INT FINANCE I11 4.200% 10/15/49		07/11/2023	GOLDMAN SACHS & CO.	XXX	3 768	5 000	51
512807-AI-5	LAM RESEARCH CORP LRX 4 7/8 03/15/49		07/11/2023	GOLDMAN SACHS & CO.	XXX	4 757	5 000	80
526057-CD-4	LENNAR CORP 4.750% 11/29/27		07/11/2023	GOLDMAN SACHS & CO.	XXX	4 840	5 000	29
540424-AI-5	LOEWS CORP 3.200% 05/15/30		07/11/2023	GOLDMAN SACHS & CO.	XXX	4 427	5 000	26
548661-DZ-7	LOWE'S COS INC LOW 3 10/15/50		07/11/2023	GOLDMAN SACHS & CO.	XXX	3 225	5 000	37
55336V-BD-2	MPX LP MPX 2.65 08/15/30		10/10/2023	GOLDMAN SACHS & CO.	XXX	4 018	5 000	21
55342T-AA-3	MARTIME PARTNERS, LLC MP 2023-1A A		05/16/2023	Var ious	XXX	67 980 678	67 980 943	
55903V-BE-2	WARNER MEDIA HOLDINGS INC.		04/28/2023	Var ious	XXX	12 350 634	15 000 000	96,792
55903V-BE-2	WARNER MEDIA HOLDINGS INC.		08/15/2023	Var ious	XXX	19 593 050	25 000 000	540 519
559080-AP-1	MAGELLAN MIDSTREAM PARTN.		04/28/2023	Var ious	XXX	23 353 995	30 000 000	184,219
56575V-AC-2	WARANON LOAN FUNDING LTD 2023-1A B		07/11/2023	GOLDMAN SACHS & CO.	XXX	3 525	5 000	72
56575V-AE-8	WARANON LOAN FUNDING LTD 2023-1A C		05/15/2023	Var ious	XXX	41 994 750	42 000 000	
56575V-AG-3	WARANON LOAN FUNDING LTD 2023-1A D		05/15/2023	Var ious	XXX	31 996 000	32 000 000	
56575V-AJ-7	WARANON LOAN FUNDING LTD 2023-1A E		05/15/2023	Var ious	XXX	19 997 500	20 000 000	
56585A-AF-9	WARRATHON PETROLEUM CORP MPC 6 1/2 03/01/		05/15/2023	Var ious	XXX	23 517 000	24 000 000	
570535-AI-1	MARKEL GROUP INC 5.000% 05/20/49		07/11/2023	GOLDMAN SACHS & CO.	XXX	5 089	5 000	119
571748-BJ-0	MARSH & MCLENNAN COS INC MMC 4.9 03/15/4		07/11/2023	GOLDMAN SACHS & CO.	XXX	4 443	5 000	37
571903-BJ-6	MARRIOTT INTERNATIONAL MARRIOTT INTERNAT		10/20/2023	Var ious	XXX	4 637	5 000	80
572284-AA-6	MARTIN MARIETTA MATERIAL		07/11/2023	GOLDMAN SACHS & CO.	XXX	12 490 091	12 815 000	3,755
573874-AJ-3	MARVELL TECHNOLOGY INC MRVL 2.95 04/15/3		07/11/2023	GOLDMAN SACHS & CO.	XXX	4 043	5 000	59
574599-BD-8	MASCO CORP MAS 2 02/15/31		07/11/2023	GOLDMAN SACHS & CO.	XXX	4 147	5 000	36
58013M-FA-7	MCDONALD'S CORP MCD 4 7/8 12/09/45 MTN		07/11/2023	GOLDMAN SACHS & CO.	XXX	3 930	5 000	41
581557-BJ-8	MCKESSON CORP 5.100% 07/15/33		07/11/2023	GOLDMAN SACHS & CO.	XXX	4 689	5 000	23
58933V-BM-6	MERCK & CO INC 5.000% 05/17/53		07/11/2023	GOLDMAN SACHS & CO.	XXX	4 967	5 000	20
595112-BV-4	MIKRON TECHNOLOGY INC MIU 6 3/4 11/01/29		10/10/2023	GOLDMAN SACHS & CO.	XXX	4 943	5 000	39
59562V-AA-9	BERKSHIRE HATHAWAY ENERG BRKHEC 6 1/8 04		07/11/2023	GOLDMAN SACHS & CO.	XXX	5 092	5 000	151
60871R-AH-3	MOLSON COORS BEVERAGE 4.200% 07/15/46		07/11/2023	GOLDMAN SACHS & CO.	XXX	5 204	5 000	87
609207-AI-2	MONIELEZ INTERNATIONAL MDLZ 2 3/4 04/13/		07/11/2023	GOLDMAN SACHS & CO.	XXX	4 069	5 000	104
609935-AA-9	MONONGAHELA POWER CO FE 5.85 02/15/34 14		10/10/2023	GOLDMAN SACHS & CO.	XXX	4 195	5 000	68
615369-AV-7	MOODY'S CORPORATION 2.750% 08/19/41		09/12/2023	MORGAN STANLEY	XXX	2 994 630	3 000 000	
61747Y-FB-6	MORGAN STANLEY MS 5.948 01/19/38		07/11/2023	GOLDMAN SACHS & CO.	XXX	3 459	5 000	55
61747Y-FD-2	MORGAN STANLEY 5.164% 04/20/29		10/03/2023	Var ious	XXX	11 261 100	11 500 000	195,623
61747Y-FE-0	MORGAN STANLEY 5.250% 04/21/34		04/19/2023	Var ious	XXX	3 000 000	3 000 000	
						2 000 000	2 000 000	

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CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
61747Y-FF-7	MORGAN STANLEY MS 5.449 07/20/29		07/19/2023	Var ious	XXX	4,000,000	4,000,000	
61747Y-FG-5	MORGAN STANLEY MS 5.424 07/21/34		07/19/2023	Var ious	XXX	4,000,000	4,000,000	
620076-BT-5	MOTOROLA SOLUTIONS INC		07/11/2023	GOLDMAN SACHS & CO.	XXX	4,000	5,000	19
628290-2A-7	MUTUAL OF OMAHA GLOBAL MUTUAL OF OMAHA C		09/06/2023	DIRECT	XXX	1,842,886	1,850,000	12,220
62844T-AF-2	NVR INC 3.000% 05/15/30		07/11/2023	GOLDMAN SACHS & CO.	XXX	4,289	5,000	24
636180-B5-9	NATIONAL FUEL GAS CO 5.500% 10/01/26		05/15/2023	Var ious	XXX	7,977,411	7,995,000	
641100-AK-0	NETAPP INC 2.700% 06/22/30		07/11/2023	GOLDMAN SACHS & CO.	XXX	4,161	5,000	8
64110L-AX-4	NETFLIX INC 6.375% 05/15/29		07/11/2023	GOLDMAN SACHS & CO.	XXX	5,270	5,000	51
64134W-AA-2	NEUBERGER BERMAN CLO LTD 2022-50A E		10/25/2023	GOLDMAN SACHS & CO.	XXX	3,001,500	3,000,000	4,384
670346-AV-7	NUCOR CORP NUE 3 1/8 04/01/32		07/11/2023	GOLDMAN SACHS & CO.	XXX	4,282	5,000	44
67103H-AL-1	O'REILLY AUTOMOTIVE INC		07/11/2023	GOLDMAN SACHS & CO.	XXX	4,768	5,000	18
67115P-AS-4	OFSS FUND LTD 2022-11A CR		09/15/2023	Var ious	XXX	5,000,000	5,000,000	203,822
67116H-AG-7	OCF CLO LTD 2023-26A D		09/12/2023	GOLDMAN SACHS & CO.	XXX	4,071,600	4,000,000	
67403A-AA-7	OAKTREE STRATEGIC CREDIT OAKSCF 8.4 11/11		11/07/2023	SMBC NIKKO SECURITIES AMERICA	XXX	19,899,200	20,000,000	
675932-AL-1	OCTAGON 58 LTD 2022-1A D		05/11/2023	BANK OF AMERICA	XXX	4,675,000	5,000,000	33,197
675947-AE-5	OCTAGON 61 LTD 2023-2A C		03/16/2023	RBC CAPITAL MARKETS LLC	XXX	3,750,000	3,750,000	
675947-AG-0	OCTAGON 61 LTD 2023-2A D		03/16/2023	RBC CAPITAL MARKETS LLC	XXX	6,500,000	6,500,000	
681919-BD-7	OMNICOM GROUP INC 2.600% 08/01/31		07/11/2023	GOLDMAN SACHS & CO.	XXX	4,103	5,000	59
682680-AV-5	ONEOK INC OKE 5.2 07/15/48		07/11/2023	GOLDMAN SACHS & CO.	XXX	4,207	5,000	129
682680-BG-6	ONEOK INC 4.900% 03/15/50		09/06/2023	DIRECT	XXX	735,576	1,000,000	21,625
682680-BL-6	ONEOK INC OKE 6.05 09/01/33		09/06/2023	DIRECT	XXX	996,582	1,000,000	2,353
68626F-AG-2	ORION CLO LTD 2023-2A D		11/21/2023	BARCLAYS CAPITAL INC	XXX	2,000,000	2,000,000	
68902V-AK-3	OTIS WORLDWIDE CORP 2.565% 02/15/30		07/11/2023	GOLDMAN SACHS & CO.	XXX	4,279	5,000	53
690742-AG-6	OWENS CORNING OC 4.3 07/15/47		07/11/2023	GOLDMAN SACHS & CO.	XXX	4,041	5,000	106
69120V-AP-6	BLUE OIL CREDIT INCOME		08/22/2023	Var ious	XXX	34,921,975	35,000,000	1,175,417
69120V-AR-2	BLUE OIL CREDIT INCOME ORO INC 7.95 06/13		06/06/2023	Var ious	XXX	49,179,735	49,500,000	
69120V-AU-5	BLUE OIL CREDIT INCOME OCINCC 7 3/4 01/1		11/27/2023	SMBC NIKKO SECURITIES AMERICA	XXX	24,689,500	25,000,000	
69121D-AB-6	BLUE OIL CAPITAL CORP II OBOCII 8.45 11/		11/13/2023	WELLS FARGO	XXX	69,561,100	70,000,000	
694308-JM-0	PACIFIC GAS & ELECTRIC		09/12/2023	Var ious	XXX	4,203,708	4,700,000	43,364
694308-KG-1	PACIFIC GAS & ELECTRIC		03/07/2023	CITIGROUP GLOBAL MARKETS	XXX	2,024,646	2,090,000	28,772
694308-KJ-5	PACIFIC GAS & ELECTRIC		05/23/2023	Var ious	XXX	11,850,370	12,000,000	161,779
694308-KL-0	PACIFIC GAS & ELECTRIC PGB 6.1 01/15/29		06/01/2023	Var ious	XXX	4,998,000	5,000,000	
694308-KM-8	PACIFIC GAS & ELECTRIC PGB 6.4 06/15/33		09/08/2023	Var ious	XXX	16,214,490	16,448,000	197,414
69478X-AC-9	PACIFIC PREMIER BANCORP		09/06/2023	DIRECT	XXX	2,850,000	3,000,000	2,396
701094-AP-9	PARKER-HANNIFIN CORP PH 4 06/14/49		07/11/2023	GOLDMAN SACHS & CO.	XXX	4,115	5,000	16
709599-BV-5	PENSKE TRUCK LEASING/PTL		09/06/2023	DIRECT	XXX	996,738	1,000,000	17,911
718172-DA-4	PHILIP MORRIS INTL INC		04/27/2023	Var ious	XXX	9,023,180	9,000,000	75,736
718172-DB-2	PHILIP MORRIS INTL INC		04/27/2023	Var ious	XXX	5,048,695	5,000,000	39,715
718172-DD-8	PHILIP MORRIS INTL INC PM 5 1/2 09/07/30		09/05/2023	BANK OF AMERICA	XXX	2,964,900	3,000,000	
718172-DE-6	PHILIP MORRIS INTL INC PM 5 5/8 09/07/33		09/08/2023	Var ious	XXX	12,794,160	13,000,000	7,813
718546-AL-8	PHILLIPS 66 PSX 4 7/8 11/15/44		10/10/2023	GOLDMAN SACHS & CO.	XXX	4,233	5,000	100
72650R-BM-3	PLAINS ALL AMER PIPELINE PAA 3.55 12/15/		07/11/2023	GOLDMAN SACHS & CO.	XXX	4,383	5,000	14
72703P-AB-9	PLANET FITNESS MASTER ISSUER L 2018-1A A		04/11/2023	BARCLAYS CAPITAL INC	XXX	24,631,531	25,748,313	47,790
745867-AX-9	PULTEGROUP INC PMI 5 01/15/27		10/10/2023	GOLDMAN SACHS & CO.	XXX	4,880	5,000	60
74762E-AF-9	QUANTA SERVICES INC 2.900% 10/01/30		07/11/2023	GOLDMAN SACHS & CO.	XXX	4,224	5,000	41
74949L-AD-4	RELIX CAPITAL INC 3.000% 05/22/30		10/10/2023	GOLDMAN SACHS & CO.	XXX	4,271	5,000	58
75884R-BA-0	REGENCY CENTERS LP 3.700% 06/15/30		07/11/2023	GOLDMAN SACHS & CO.	XXX	4,458	5,000	14
75886F-AE-7	REGENERON PHARMACEUTICAL		10/10/2023	GOLDMAN SACHS & CO.	XXX	3,848	5,000	7
759509-AG-7	REL JAMDE STEEL & ALUM 2.150% 08/15/30		07/11/2023	GOLDMAN SACHS & CO.	XXX	4,046	5,000	44
760759-BG-3	REPUBLIC SERVICES INC 5.000% 04/01/34		07/11/2023	GOLDMAN SACHS & CO.	XXX	4,949	5,000	73
776743-AL-0	ROPER TECHNOLOGIES INC ROP 1 3/4 02/15/3		07/11/2023	GOLDMAN SACHS & CO.	XXX	3,924	5,000	36
778296-AG-8	RCSX STORES INC ROST 1 7/8 04/15/31		07/11/2023	GOLDMAN SACHS & CO.	XXX	3,917	5,000	23
783961-AB-9	SESCO FINANCE, LLC 2022-1 A2		08/30/2023	DIRECT	XXX	1,390,848	1,481,250	7,921
78403D-AN-0	SBA TOWER TRUST 2.836% 01/15/25		08/30/2023	DIRECT	XXX	948,982	1,000,000	1,182
78520E-AE-6	SABEY DATA CENTER ISSUER LLC 2023-1 A2		08/30/2023	Var ious	XXX	10,564,229	10,607,000	3,906
78711D-AA-5	SAIL 4 VFN NOTE ISSUER LLC SENIOR SECURE		10/10/2023	Interest Capitalization	XXX	316,234	316,234	
794661-AM-6	SALESFORCE INC 3.050% 07/15/61		07/11/2023	GOLDMAN SACHS & CO.	XXX	3,304	5,000	75
808513-BZ-7	CHARLES SCHWAB CORP SCHW FLOAT 03/03/27		04/20/2023	Var ious	XXX	15,460,018	16,100,000	118,514
808513-CD-5	CHARLES SCHWAB CORP 5.643% 05/19/29		05/17/2023	Var ious	XXX	10,000,000	10,000,000	
808513-CE-3	CHARLES SCHWAB CORP 5.853% 05/19/34		05/17/2023	Var ious	XXX	15,000,000	15,000,000	
808513-CH-6	CHARLES SCHWAB CORP SCHW 6.136 08/24/34		08/22/2023	CITIGROUP GLOBAL MARKETS	XXX	6,666,000	6,666,000	
81412D-AA-1	SECURITY BENEFIT GL FUND SECBEN 1 1/4 05		12/21/2023	Var ious	XXX	53,018,550	54,935,000	232,833

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
816851-BH-0.	SEMPRA 4.125% 04/01/52.		10/28/2023	Various	XXX	13,726,994	17,190,000	132,650
81762P-AE-2	SERVICENOW INC 1.400% 09/01/30.		10/10/2023	GOLDMAN SACHS & CO.	XXX	3,808	5,000	8
820502-AA-0.	SHAWNEE LLC CLASS A 7.720% 01/28/36.		12/14/2023	DIRECT	XXX	505,410,000	505,410,000	
820502-AC-6.	SHAWNEE LLC CLASS B 8.670% 01/28/36.		12/14/2023	DIRECT	XXX	63,730,000	63,730,000	
820502-AE-2	SHAWNEE LLC CLASS C 9.720% 01/28/36.		12/14/2023	DIRECT	XXX	56,370,000	56,370,000	
820502-AG-7	SHAWNEE LLC CLASS D 11.870% 01/28/36.		12/14/2023	DIRECT	XXX	51,390,000	51,390,000	
820502-AJ-1.	SHAWNEE LLC CLASS E 14.620% 01/28/36.		12/14/2023	DIRECT	XXX	25,090,000	25,090,000	
824348-AA-4.	SHERWIN-WILLIAMS CO. 4.500% 06/01/47.		07/11/2023	GOLDMAN SACHS & CO.	XXX	4,316	5,000	26
827925-AG-3	SILVER POINT CLO, LTD 2023-3A C.		11/02/2023	WILZHO SECURITIES USA INC.	XXX	25,000,000	25,000,000	
82808E-AJ-0.	SILVER POINT CLO, LTD 2023-2A C.		04/14/2023	BARCLAYS CAPITAL INC.	XXX	13,600,000	13,600,000	
828807-JF-1.	SIMON PROPERTY GROUP LP SPG 2.45 09/13/2.		07/11/2023	GOLDMAN SACHS & CO.	XXX	4,195	5,000	41
83012A-AB-5.	SIXTH STREET SPECIALTY TSLX 6.95 08/14/2.		10/06/2023	Various	XXX	18,342,550	18,500,000	38,515
83089M-AK-8.	SKYWORKS SOLUTIONS INC.		07/11/2023	GOLDMAN SACHS & CO.	XXX	4,465	5,000	11
84265V-AG-0.	SOUTHERN COPPER CORP SCCO 5.1/4 11/08/42.		10/10/2023	GOLDMAN SACHS & CO.	XXX	4,247	5,000	112
85236K-AH-5.	STACK INFRASTRUCTURE ISSUER LL 2023-2A A.		08/30/2023	DIRECT	XXX	1,691,743	1,750,000	1,434
857477-CC-5.	STATE STREET CORP 5.159% 05/18/34.		05/15/2023	Various	XXX	30,554,000	30,554,000	
862119-BK-5.	STEEL DYNAMICS INC 3.450% 04/15/30.		07/11/2023	GOLDMAN SACHS & CO.	XXX	4,413	5,000	42
862121-AA-8.	STORE CAPITAL CORP 4.500% 03/15/28.		06/06/2023	Various	XXX	18,475,516	21,425,000	191,418
86212X-AF-7.	STORE MASTER FUNDING LLC 2023-1A A1.		05/22/2023	SMBC NIKKO SECURITIES AMERICA.	XXX	19,938,753	19,941,667	
86212X-AG-5.	STORE MASTER FUNDING LLC 2023-1A A2.		08/30/2023	DIRECT	XXX	1,935,100	1,994,167	3,833
863667-AJ-0.	STRYKER CORP 4.625% 03/15/46.		07/11/2023	GOLDMAN SACHS & CO.	XXX	4,572	5,000	76
87251F-AD-1.	TOW DIRECT LENDING STRUCTURED CLASS B.		07/17/2023	DIRECT	XXX	3,023,255	3,023,255	
87342R-AG-9.	TACO BELL FUNDING, LLC 2021-1A A21.		04/18/2023	GUGGENHEIM SECURITIES.	XXX	1,263,931	1,454,100	4,323
874054-AK-5.	TAKE-TWO INTERACTIVE SOF.		07/11/2023	GOLDMAN SACHS & CO.	XXX	4,920	5,000	61
87612B-BS-0.	TARGA RESOURCES PARTNERS.		07/11/2023	GOLDMAN SACHS & CO.	XXX	4,585	5,000	110
876360-AE-5.	TELEDYNE TECHNOLOGIES INC.		07/11/2023	GOLDMAN SACHS & CO.	XXX	4,157	5,000	39
883203-CB-5.	TEXTRON INC 3.000% 06/01/30.		05/04/2023	BANK OF AMERICA	XXX	4,319	5,000	18
913318-AJ-0.	UNITY-PEACE PARK CLO, LTD. 2022-1A D.		07/11/2023	GOLDMAN SACHS & CO.	XXX	4,665,000	5,000,000	21,371
919131-AL-4.	VALERO ENERGY CORP 6.625% 06/15/37.		07/11/2023	GOLDMAN SACHS & CO.	XXX	5,333	5,000	26
92343E-AM-4.	VERISIGN INC 2.700% 06/15/31.		07/11/2023	GOLDMAN SACHS & CO.	XXX	4,134	5,000	11
92345Y-AH-9.	VERISK ANALYTICS INC 5.750% 04/01/33.		07/11/2023	GOLDMAN SACHS & CO.	XXX	5,153	5,000	101
92539D-AA-6.	VERUS SECURITIZATION TRUST 2023-2 A1.		09/06/2023	DIRECT	XXX	1,758,742	1,775,211	2,138
92553P-AP-7.	PARAMOUNT GLOBAL 4.375% 03/15/43.		04/14/2023	Various	XXX	7,107,450	10,000,000	114,844
92553P-AU-6.	PARAMOUNT GLOBAL PARA 5.85 09/01/43.		12/19/2023	Various	XXX	14,636,706	16,800,000	201,175
92553P-AM-2.	PARAMOUNT GLOBAL PARA 5.1/4 04/01/44.		10/10/2023	BARCLAYS CAPITAL INC.	XXX	14,918,937	21,900,000	35,131
928563-AJ-4.	VIMARE INC WMM 1.4 08/15/26.		07/11/2023	GOLDMAN SACHS & CO.	XXX	4,417	5,000	29
929160-AZ-2.	VULCAN MATERIALS CO 3.500% 06/01/30.		07/11/2023	GOLDMAN SACHS & CO.	XXX	4,488	5,000	20
95000U-3B-7.	WELLS FARGO & COMPANY 4.897% 07/25/33.		10/02/2023	WELLS FARGO	XXX	1,346,385	1,500,000	14,079
95000U-3G-6.	WELLS FARGO & COMPANY WFC 6.303 10/24/29.		10/16/2023	WELLS FARGO	XXX	2,500,000	2,500,000	
95000U-3H-4.	WELLS FARGO & COMPANY WFC 6.491 10/23/34.		10/16/2023	WELLS FARGO	XXX	7,000,000	7,000,000	
950400-AD-6.	WELLTOWER OP LLC WELL 4.1/4 04/15/28.		07/11/2023	GOLDMAN SACHS & CO.	XXX	4,706	5,000	52
960386-AM-2.	WESTINGHOUSE AIR BRAKE WAB 4.7 09/15/28.		07/11/2023	GOLDMAN SACHS & CO.	XXX	4,809	5,000	81
960413-AI-9.	WESTLAKE CORP WLK 3.6 08/15/26.		07/11/2023	GOLDMAN SACHS & CO.	XXX	4,706	5,000	74
969457-BY-5.	WILLIAMS COMPANIES INC WMB 2.6 03/15/31.		07/11/2023	GOLDMAN SACHS & CO.	XXX	4,108	5,000	43
97179B-AG-8.	WISE CLO LTD 2023-1A C.		08/08/2023	Various	XXX	4,000,000	4,000,000	
98138H-AJ-0.	WORKDAY INC 3.800% 04/01/32.		07/11/2023	GOLDMAN SACHS & CO.	XXX	4,446	5,000	54
97371F-AA-3.	RANDALL & QUILTER INVESTMENT H UNSECURED.		07/03/2023	Various	XXX	46,426,487	47,250,000	45,308
11271L-AK-8.	BROOKFIELD FINANCE INC BNCN 6.35 01/05/3.	A	11/27/2023	BANK OF AMERICA	XXX	16,500,000	16,500,000	
136385-AA-9.	CANADIAN NATL RESOURCES UNCN 3.85 06/01.	A	07/11/2023	GOLDMAN SACHS & CO.	XXX	4,705	5,000	22
286181-AH-5.	ELEMENT FLEET MANAGEMENT ELEMENT FLEET M.	A	09/06/2023	DIRECT	XXX	1,901,664	1,900,000	23,830
29250N-BG-8.	ENBRIDGE INC 5.750% 07/15/80.	A	11/06/2023	BANK OF AMERICA	XXX	4,250,000	5,000,000	90,243
29250N-BS-3.	ENBRIDGE INC ENBN 8.1/4 01/15/2084 NC5.	A	09/18/2023	MORGAN STANLEY	XXX	20,000,000	20,000,000	
29250N-BT-1.	ENBRIDGE INC ENBN 8.1/2 01/15/2084.	A	09/18/2023	MORGAN STANLEY	XXX	12,000,000	12,000,000	
303901-BL-5.	FAIRFAX FINL HDGS LTD.	A	07/11/2023	GOLDMAN SACHS & CO.	XXX	4,811	5,000	115
604181-AA-7.	ANCHORAGE GATEWAY (CW) LIMITED CONSTRUCT.	B	12/15/2023	DIRECT	XXX	23,393,066	23,393,066	
69381@-AA-9.	VITA COVENTRY 1 LIMITED CONSTRUCTION LOA.	B	08/22/2023	DIRECT	XXX	2,723,541	2,723,541	
69381@-AA-9.	VITA COVENTRY 1 LIMITED CONSTRUCTION LOA.	B	08/31/2023	Various	XXX	8,413,782	8,413,782	
607171-AA-5.	BALITC INVESTMENTS HOLDINGS L1 CONSTRUCT.	B	02/15/2023	Various	XXX	2,237,506	2,237,506	
61331F-AA-5.	BREO HUNDRED LTD CONSTRUCTION LOAN.	B	12/19/2023	Various	XXX	95,765	95,765	
659551-AA-5.	MEDFORD FUNDING DAC 7.430% 04/15/25.	B	12/29/2023	Various	XXX	2,833,620	2,833,620	
			08/14/2023	DIRECT	XXX	14,552,960	14,552,960	

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
55955-AA-5	MEDFORD FUNDING DAC 7.430% 04/15/25	B	12/15/2023	Various	XXX	10,608,177	10,608,177	
58101-AA-2	SHINFIELD STUDIOS LIMITED CONSTRUCTION L	B	12/22/2023	DIRECT	XXX	128,282,605	128,282,605	
58101-AA-2	SHINFIELD STUDIOS LIMITED CONSTRUCTION L	B	12/29/2023	Various	XXX	14,229,563	14,229,563	
L29680-AA-9	EMERSON PROPOC S A R L CONSTRUCTION	B	12/13/2023	DIRECT	XXX	3,441,532	3,441,532	
L29680-AA-9	EMERSON PROPOC S A R L CONSTRUCTION	B	12/29/2023	Various	XXX	4,993,122	4,993,122	
G0715F-AA-3	BALLYMORE DEANSTON LIMITED	B	12/07/2023	Various	XXX	87,063,354	87,063,354	
G0715F-AA-3	BALLYMORE DEANSTON LIMITED	B	12/29/2023	Various	XXX	6,408,579	6,408,579	
G29430-AA-5	EDVY (WOOD WHARF B2) I LIMITED CONSTRUCT	B	12/29/2023	Interest Capitalization	XXX	1,422,032	1,422,032	
G29430-AA-5	EDVY (WOOD WHARF B2) I LIMITED CONSTRUCT	B	09/05/2023	No Broker	XXX	26,451,059	24,917,226	
G9381-AA-1	VITA LIVING T1 LIMITED AND VIT CONSTRUCT	B	12/20/2023	DIRECT	XXX	54,574,997	54,574,997	
G9381-AA-1	VITA LIVING T1 LIMITED AND VIT CONSTRUCT	B	12/29/2023	Various	XXX	7,121,553	7,121,553	
81948-AA-3	SHARED ACCESS, LLC 10.686% 11/16/26	D	11/03/2023	DIRECT	XXX	19,418,143	19,526,800	
00774M-AA-3	AERCAP IRELAND CAP/GLOBA	D	07/11/2023	GOLDMAN SACHS & CO.	XXX	4,054	5,000	75
013822-AE-1	ALCOA NEDERLAND HOLDING	D	09/06/2023	DIRECT	XXX	539,688	550,000	6,974
03768M-AQ-0	APIDOS CLO LTD 2020-33A DR	C	05/17/2023	JP MORGAN CHASE	XXX	3,237,500	3,500,000	20,107
03939A-AA-5	ARCH CAPITAL GROUP LTD	D	07/11/2023	GOLDMAN SACHS & CO.	XXX	3,607	5,000	7
05635J-AC-4	BACARDI LTD / MARTINI BV	D	09/06/2023	DIRECT	XXX	1,447,780	1,500,000	19,175
05684P-AJ-5	BAIN CAPITAL CREDIT CLO, LIMIT 2021-6A D	C	09/14/2023	RBC CAPITAL MARKETS LLC	XXX	2,437,500	2,500,000	35,626
05684P-AJ-4	BAIN CAPITAL CREDIT CLO, LIMIT 2022-1A D	C	05/17/2023	MORGAN STANLEY	XXX	2,215,000	2,500,000	17,614
05873U-AA-2	BALLYROCK LTD 2021-1A D	C	10/05/2023	GOLDMAN SACHS & CO.	XXX	1,951,000	2,000,000	55,673
06744B-AG-8	BARDIN HILL CLO LTD 2021-2A D	C	03/27/2023	Various	XXX	1,972,250	2,300,000	32,915
06762J-AG-8	BABSON CLO LTD 2021-2A D	C	04/10/2023	Various	XXX	1,850,000	2,000,000	37,506
06763F-AQ-2	BABSON CLO LTD 2023-2A C	C	05/31/2023	Various	XXX	12,000,000	12,000,000	
06763F-AE-0	BABSON CLO LTD 2023-2A D	C	05/31/2023	Various	XXX	15,000,000	15,000,000	
06763H-AG-1	BABSON CLO LTD 2022-4A D	C	06/21/2023	RBC CAPITAL MARKETS LLC	XXX	4,052,000	4,000,000	75,011
06763M-AG-0	BABSON CLO LTD 2023-4A D	D	12/06/2023	MORGAN STANLEY	XXX	9,250,000	9,250,000	
067930-AE-7	BARINGS PRIVATE CREDIT CLO 2023-1A B	C	07/28/2023	BNP PARIBAS SECURITIES CORP	XXX	18,750,000	18,750,000	
067930-AE-7	BARINGS PRIVATE CREDIT CLO 2023-1A C	C	07/28/2023	BNP PARIBAS SECURITIES CORP	XXX	5,000,000	5,000,000	
081790-AJ-8	BENEFIT STREET PARTNERS CLO LT 2023-33A	D	12/13/2023	MORGAN STANLEY	XXX	7,500,000	7,500,000	46,008
08182D-AJ-3	BENEFIT STREET PARTNERS CLO LT 2015-6BR	C	05/16/2023	CITIGROUP GLOBAL MARKETS	XXX	6,132,750	6,500,000	
08183P-AA-4	BENEFIT STREET PARTNERS CLO LT 2019-19A	D	10/12/2023	GOLDMAN SACHS & CO.	XXX	2,549,250	2,575,000	
081860-AE-1	BENEFIT STREET PARTNERS CLO LT 2019-18A	D	10/10/2023	GOLDMAN SACHS & CO.	XXX	1,961,000	2,000,000	59,545
09077L-AJ-1	BIRCH GROVE CLO LTD 2021-2A D1	C	10/05/2023	GOLDMAN SACHS & CO.	XXX	4,850,000	5,000,000	102,387
12481K-AU-2	GBM CLO MANAGEMENT 2017-2A BR	C	07/11/2023	Various	XXX	4,619,375	4,750,000	81,620
12554F-AE-1	CIFC FUNDING LTD 2019-2A ER	D	09/20/2023	GOLDMAN SACHS & CO.	XXX	1,980,000	2,000,000	45,261
12562R-AG-0	CIFC FUNDING LTD 2020-4A D	C	08/23/2023	NOMURA	XXX	1,489,500	1,500,000	14,576
12563E-AG-8	CIFC FUNDING LTD 2021-1A D	C	06/15/2023	Various	XXX	11,417,250	12,000,000	144,046
12564D-AG-9	CIFC FUNDING LTD 2021-3A D	C	08/23/2023	NOMURA	XXX	5,209,563	5,350,000	49,668
12567D-AA-0	CIFC FUNDING LTD 2022-2A E	D	09/20/2023	BANK OF MONTREAL	XXX	2,139,230	2,150,000	47,826
12572G-AG-2	CIFC FUNDING LTD 2022-5A D	C	04/20/2023	Various	XXX	1,973,500	2,000,000	3,611
13875M-AG-1	CANYON CLO 2021-3 LTD 2021-3A D	C	09/20/2023	BNP PARIBAS SEC CORP	XXX	1,942,500	2,000,000	32,084
143119-AJ-4	CARLYLE GLOBAL MARKET STRATEGI 2022-2A C	C	05/17/2023	MORGAN STANLEY	XXX	4,178,250	4,500,000	31,169
143156-AU-9	CARLYLE GLOBAL MARKET STRATEGI 2020-2A C	C	07/26/2023	RBC CAPITAL MARKETS LLC	XXX	1,906,500	2,000,000	1,469
14318R-AG-3	CARLYLE GLOBAL MARKET STRATEGI 2023-1A C	C	04/21/2023	GOLDMAN SACHS & CO.	XXX	1,000,000	1,000,000	
14319C-AJ-9	CARLYLE GLOBAL MARKET STRATEGI 2023-4A D	C	09/21/2023	JP MORGAN CHASE	XXX	4,900,000	5,000,000	
25160P-AF-4	DEUTSCHE BANK NY DB 1.686 03/19/26	C	10/10/2023	GOLDMAN SACHS & CO.	XXX	4,542	5,000	5
26246G-AJ-2	DRYDEN SENIOR LOAN FUND 2021-87A D	C	04/11/2023	Various	XXX	5,918,250	6,500,000	72,426
262487-AG-6	DRYDEN SENIOR LOAN FUND 2021-95A D	C	05/15/2023	BANK OF AMERICA	XXX	4,575,000	5,000,000	92,093
262530-AG-6	DRYDEN SENIOR LOAN FUND 2023-105A D	C	04/19/2023	Various	XXX	10,987,500	11,000,000	33,529
262537-AJ-4	DRYDEN SENIOR LOAN FUND 2023-102A D	C	08/25/2023	BANK OF AMERICA	XXX	11,000,000	11,000,000	
28504D-AG-7	ELECTRICITE DE FRANCE SA	D	09/06/2023	DIRECT	XXX	1,011,574	1,000,000	18,229
29001Y-AG-0	ELIWOOD CLO 17 LTD 2022-4A D	C	07/07/2023	MORGAN STANLEY	XXX	9,887,500	10,000,000	212,177
29001Y-AG-8	ELIWOOD CLO 22 LTD 2023-1A D	C	07/10/2023	MORGAN STANLEY	XXX	9,925,000	10,000,000	256,030
29002D-AQ-2	ELIWOOD CLO Y11 LTD, 2020-4A DR	C	09/21/2023	RBC CAPITAL MARKETS LLC	XXX	2,960,000	2,960,000	91,471
29002D-AG-5	ELIWOOD CLO 16 LTD 2022-3A D	C	09/21/2023	Various	XXX	9,826,550	10,000,000	28,542
29003X-AA-1	ELIWOOD CLO 14 LTD 2022-1A E	D	10/12/2023	Baird	XXX	971,000	1,000,000	114,741
33983M-AD-6	FLATIRON CLO LTD 2020-1A D	C	05/03/2023	JP MORGAN CHASE	XXX	6,353,750	6,500,000	19
33983X-AA-3	FLEX LTD FLEX 4 7/8 06/15/29	C	07/11/2023	GOLDMAN SACHS & CO.	XXX	4,771	5,000	86
344419-AG-0	FEMTO ECONOMICO MEX 3.500% 01/16/50	D	07/11/2023	GOLDMAN SACHS & CO.	XXX	3,765	5,000	36
361640-AA-2	GE CAPITAL INTL FUNDING	D	07/11/2023	GOLDMAN SACHS & CO.	XXX	4,666	5,000,000	
36362M-AG-2	GALLATIN FUNDING LTD 2023-1A C1	C	08/17/2023	Various	XXX	5,000,000	5,000,000	
38138H-AL-3	GOLDENTREE LOAN MANAGEMENT US 2017-1A ER	D	10/11/2023	BANK OF AMERICA	XXX	973,750	1,000,000	28,541

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
381381-AJ-0	GOLDENTREE LOAN MANAGEMENT US 2021-10A D	C	06/16/2023	Various	XXX	10,046,250	11,000,000	90,690
40170F-AA-4	GUGGENHEIM MM CLO 2018-1, LTD 2018-1A A1	C	08/30/2023	DIRECT	XXX	864,158	873,942	7,253
404280-BT-5	HSBC HOLDINGS PLC HSBC 4,583 06/19/29	D	07/11/2023	GOLDMAN SACHS & CO.	XXX	4,681	5,000	15
413831-AA-6	HAREINGTON REINS SENIOR UNSECURED NOTES	D	05/16/2023	DIRECT	XXX	30,394,638	32,680,000	324,562
420890-AC-5	HAYFIN KINGSLAND IX LTD HAYFIN 2018-9A BR	C	04/19/2023	Various	XXX	3,386,250	3,500,000	51,996
442911-AG-8	HPS LOAN MANAGEMENT LTD HPS LOAN MANAGEM	C	05/23/2023	Various	XXX	7,600,000	7,600,000	
442911-AJ-2	HPS LOAN MANAGEMENT LTD 2023-18A D	C	05/23/2023	Various	XXX	7,500,000	7,500,000	
449249-AE-1	ICG US CLO LTD 2021-3A C	C	04/04/2023	Various	XXX	9,500,000	10,000,000	152,163
461461-AG-1	INVESCO CLO LTD 2021-3A D	C	05/11/2023	BANK OF AMERICA	XXX	2,543,750	2,750,000	13,271
47937R-AD-2	JOHNSON CONTROLS/TYCO FI JCI 2 09/16/31	C	07/11/2023	GOLDMAN SACHS & CO.	XXX	3,962	5,000	33
481950-AJ-2	KKR FINANCIAL CLO LTD 44A D	C	11/22/2023	CITIGROUP GLOBAL MARKETS	XXX	5,000,000	5,000,000	
482550-AP-8	KKR STATIC CLO LTD, KKR STATIC 2022-1A D	C	12/21/2023	BANK OF AMERICA	XXX	3,000,000	3,000,000	
48255V-AG-7	KKR FINANCIAL CLO LTD 2023-46A D	D	02/07/2023	CREDIT SUISSE FIRST BOSTON	XXX	10,000,000	10,000,000	
48661B-AA-2	KONINKLJKE PHILIPS NV PHIANA 6 7/18 03/1	D	09/29/2023	GOLDMAN SACHS & CO.	XXX	1,860,000	2,000,000	48,488
500472-AC-9	LYB INTL FINANCE BV 4,875% 03/15/44	D	07/11/2023	GOLDMAN SACHS & CO.	XXX	5,502	5,000	116
50247V-AC-3	LYONELBASELL IND NV LVB 4 5/8 02/26/55	D	07/11/2023	GOLDMAN SACHS & CO.	XXX	4,322	5,000	80
552081-AA-3	MCF CLO LLC 2018-1A B 7,407% 07/18/30	C	07/11/2023	GOLDMAN SACHS & CO.	XXX	4,008	5,000	88
55281G-AE-8	MADISON PARK FUNDING LTD 2023-63A C	C	04/19/2023	RBC CAPITAL MARKETS LLC	XXX	9,712,500	10,000,000	5,843
55817G-AG-6	MADISON PARK FUNDING LTD 2023-62A DR	C	03/29/2023	NOMURA	XXX	7,500,000	7,500,000	
55817H-AJ-3	MADISON PARK FUNDING LTD 2022-62A DR	C	07/25/2023	MITSUBISHI FINANCIAL GROUP	XXX	1,018,000	1,000,000	3,099
558189-AG-1	MADISON PARK FUNDING LTD 2022-53A DR	C	06/07/2023	Various	XXX	9,550,500	10,250,000	87,485
55818Y-BJ-9	MADISON PARK FUNDING LTD 2015-17A DR	C	03/24/2023	Cross Point Capital	XXX	2,095,069	2,175,000	32,539
55822A-AS-6	MADISON PARK FUNDING LTD 2020-46A DR	C	09/19/2023	WELLS FARGO	XXX	10,696,950	10,805,000	172,727
55854V-AA-9	MAGNETITE CLO LTD 2023-34A E	D	01/18/2023	RBC CAPITAL MARKETS LLC	XXX	2,090,000	2,090,000	
55954Y-AQ-8	MAGNETITE CLO LTD 2020-26A DR	C	10/25/2023	GOLDMAN SACHS & CO.	XXX	1,933,100	2,000,000	940
559922-AG-4	MAGNETITE CLO LTD 2023-36A D	C	04/27/2023	Various	XXX	8,500,000	8,500,000	
565926-AA-0	MARANON LOAN FUNDING LTD 2023-2A A1	C	12/04/2023	SOCIETE GENERAL	XXX	96,500,000	96,500,000	
565926-AC-6	MARANON LOAN FUNDING LTD 2023-2A B	C	12/04/2023	SOCIETE GENERAL	XXX	29,000,000	29,000,000	
565926-AE-2	MARANON LOAN FUNDING LTD 2023-2A C	C	12/04/2023	SOCIETE GENERAL	XXX	32,000,000	32,000,000	
565926-AG-7	MARANON LOAN FUNDING LTD 2023-2A D	C	12/04/2023	SOCIETE GENERAL	XXX	18,500,000	18,500,000	
565926-AJ-1	MARANON LOAN FUNDING LTD 2023-2A E	D	12/04/2023	SOCIETE GENERAL	XXX	23,500,000	23,500,000	
606822-BM-5	MITSUBISHI UFJ FIN GRP MUGF 3,195 07/18/	D	07/11/2023	GOLDMAN SACHS & CO.	XXX	4,411	5,000	78
62954H-AV-0	NYP BV/NYP FDG/NYP USA NPI 4,3 06/18/29	D	07/11/2023	GOLDMAN SACHS & CO.	XXX	4,703	5,000	15
64130X-AG-1	NEUBERGER BERMAN CLO LTD 2018-29A D	C	05/16/2023	CITIGROUP GLOBAL MARKETS	XXX	7,958,125	8,500,000	57,277
64133J-AL-8	NEUBERGER BERMAN CLO LTD 2020-36A ER	D	10/11/2023	GOLDMAN SACHS & CO.	XXX	1,971,000	2,000,000	56,262
67109F-AQ-8	OHA CREDIT PARTNERS LTD 2015-11A DR	C	05/04/2023	MORGAN STANLEY	XXX	3,529,688	3,750,000	15,376
67110N-AX-3	OAK HILL CREDIT PARTNERS 2016-13A DR	C	06/05/2023	RBC CAPITAL MARKETS LLC	XXX	4,258,125	4,500,000	49,711
67116T-AM-8	OAK HILL CREDIT PARTNERS 2023-15A D	C	04/12/2023	Various	XXX	3,000,000	3,000,000	
67400E-AI-0	OKTREE CLO LTD 2019-3A DIR	C	07/24/2023	RBC CAPITAL MARKETS LLC	XXX	951,000	1,000,000	1,466
67571L-AJ-0	OCTAGON 67 LTD 2023-1A D	C	02/15/2023	MORGAN STANLEY	XXX	12,500,000	12,500,000	
67573L-AJ-8	OCTAGON INVESTMENT PARTNERS 43 2019-1A D	C	04/13/2023	Various	XXX	3,326,250	3,450,000	67,090
67577Y-AA-5	OCTAGON 67 LTD 2023-1A E	D	02/15/2023	MORGAN STANLEY	XXX	4,925,000	5,000,000	
67592C-AJ-5	OCTAGON INVESTMENT PARTNERS 39 2018-3A D	C	03/24/2023	GOLDMAN SACHS & CO.	XXX	2,500,188	2,725,000	39,343
67592F-AM-9	OCTAGON INVESTMENT PARTNERS 41 2019-2A D	C	05/03/2023	BANK OF AMERICA	XXX	7,050,000	7,500,000	31,726
675930-AJ-0	OCTAGON 59 LTD 2022-1A D	C	05/04/2023	JP MORGAN CHASE	XXX	4,680,000	5,000,000	96,359
675935-AJ-9	OCTAGON 60 LTD 2022-1A D1	C	06/21/2023	BANK OF AMERICA	XXX	6,977,250	7,000,000	125,047
675949-AL-5	OCTAGON 68 LTD 2023-1A D	C	09/29/2023	WELLS FARGO	XXX	4,000,000	4,000,000	
675950-AA-7	OCTAGON 88 LTD 2023-1A E	D	09/29/2023	WELLS FARGO	XXX	4,925,000	5,000,000	
67707G-AL-3	OAK HILL CREDIT PARTNERS 2021-8A D	C	10/25/2023	GOLDMAN SACHS & CO.	XXX	1,926,300	2,000,000	4,253
69120F-AB-2	OML ROCK CLO LTD 2023-12A B	C	06/13/2023	BANK OF AMERICA	XXX	5,750,000	5,750,000	
69689A-BQ-2	PALMER SQUARE CLO LTD 2015-11A CR4	C	09/08/2023	MORGAN STANLEY	XXX	12,623,781	12,865,000	66,759
69701T-AL-7	PALMER SQUARE CLO LTD 2020-3A DR2	D	12/14/2023	JP MORGAN CHASE	XXX	925,000	925,000	12,669
69701U-AA-8	PALMER SQUARE CLO LTD 2021-1A D	D	10/18/2023	GOLDMAN SACHS & CO.	XXX	4,366,000	4,625,000	
69703A-AG-7	PALMER SQUARE CLO LTD 2023-2A C	C	04/20/2023	Various	XXX	10,500,000	10,500,000	
69703A-AJ-1	PALMER SQUARE CLO LTD 2023-2A D	C	04/20/2023	Various	XXX	6,000,000	6,000,000	
715310-AD-3	PERSHING SQUARE HOLDINGS PSHMA 3 1/4 11/	D	09/12/2023	JP MORGAN SECURITIES INC.	XXX	6,123,680	8,000,000	85,944
74823V-AJ-9	RAD CLO LTD 2023-22A D	C	10/27/2023	CITIGROUP GLOBAL MARKETS	XXX	5,000,000	5,000,000	
750089-AG-8	RAD CLO LTD 2023-21A D	C	10/05/2023	NOMURA	XXX	5,000,000	5,000,000	
750104-AJ-0	RAD CLO LTD 2023-19A D	C	04/13/2023	Various	XXX	10,000,000	10,000,000	
75888T-AJ-4	REGATTA XVI FUNDING LLC 2018-2A C	C	07/12/2023	BANK OF AMERICA	XXX	2,395,000	2,500,000	51,091
758978-AE-0	REGATTA XXV FUNDING LTD, 2023-1A C	C	05/17/2023	CITIGROUP GLOBAL MARKETS	XXX	3,940,000	4,000,000	32,570

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
758978-AG-5	REGATTA XXV FUNDING LTD. 2023-1A D.	C	05/24/2023	Various	XXX	9,100,000	9,100,000	
759000-AJ-4	REGATTA XXVI FUNDING LTD. 2023-2A D.	C	10/31/2023	NOMURA	XXX	10,000,000	10,000,000	
780641-AH-9	KONINK LIKE KPN NV KPN 8 3/8 10/01/30	D	07/11/2023	GOLDMAN SACHS & CO.	XXX	5,726	5,000	119
806854-AL-9	SCHLIMBERGER INVESTMENT SLB 4.85 05/15/3	D	10/10/2023	GOLDMAN SACHS & CO.	XXX	4,696	5,000	99
822582-BF-8	SHELL INTERNATIONAL FIN.	D	07/11/2023	GOLDMAN SACHS & CO.	XXX	4,454	5,000	38
829929-AG-3	SIXTH STREET CLO LTD. 2023-23A D.	C	09/21/2023	CITIGROUP GLOBAL MARKETS	XXX	6,000,000	6,000,000	
86562M-DG-1	SUMITOMO MITSUI FINL GRP	D	09/06/2023	DIRECT	XXX	1,904,371	1,900,000	16,987
87168N-AJ-3	SYMPHONY CLO LTD 2022-32A D1	C	05/03/2023	JP MORGAN CHASE	XXX	4,692,500	5,000,000	13,094
87169T-AG-5	SYMPHONY CLO LTD 2023-39A D1	C	09/22/2023	BANK OF AMERICA	XXX	12,000,000	12,000,000	
87248T-AS-4	TICOP CLO LTD 2017-7A DR.	C	07/20/2023	BANK OF AMERICA	XXX	3,882,000	4,000,000	6,821
88239M-AE-9	TEXAS DEBT CAPITAL CLO, LTD 2023-2A C.	C	04/13/2023	Various	XXX	10,000,000	10,000,000	
88239M-AG-4	TEXAS DEBT CAPITAL CLO, LTD 2023-2A D.	C	04/13/2023	Various	XXX	9,000,000	9,000,000	
88240D-AA-4	TEXAS DEBT CAPITAL CLO, LTD 2023-2A E	D	10/19/2023	NOMURA	XXX	2,250,000	2,250,000	
892938-AA-9	TRANE TECH FIN LTD 5.250% 03/03/33	D	07/11/2023	GOLDMAN SACHS & CO.	XXX	5,007	5,000	95
894940-AL-9	TRESTLES CLO LTD 2023-6A D.	C	11/03/2023	JP MORGAN CHASE	XXX	7,000,000	7,000,000	
92338B-AU-9	VERDE CLO LTD 2019-1A DR	C	09/19/2023	GOLDMAN SACHS & CO.	XXX	4,036,450	4,100,000	66,294
94949G-AJ-0	WELLFLEET CLO LTD 2020-1A C.	C	05/15/2023	Various	XXX	1,524,687	1,750,000	13,067
94972A-AA-2	WELLMAN PARK CLO LTD 2021-1A E	D	10/05/2023	GOLDMAN SACHS & CO.	XXX	2,932,500	3,000,000	83,722
97314E-AJ-5	WIND RIVER CLO LTD 2019-2A DR.	C	05/04/2023	GOLDMAN SACHS & CO.	XXX	3,882,150	4,500,000	21,752
97316D-AG-0	WIND RIVER CLO LTD 2021-3A B1.	C	04/24/2023	Various	XXX	13,148,438	13,750,000	15,928
97316D-AJ-5	WIND RIVER CLO LTD WINOR 2021-3A D.	C	06/22/2023	GOLDMAN SACHS & CO.	XXX	1,348,125	1,500,000	24,010
97316R-AG-0	WIND RIVER CLO LTD 2023-1A C2	C	03/13/2023	GOLDMAN SACHS & CO.	XXX	7,443,750	7,500,000	
97316R-AJ-4	WIND RIVER CLO LTD 2023-1A D.	C	03/13/2023	GOLDMAN SACHS & CO.	XXX	3,960,000	4,000,000	
BR6688-78-3	PERSHING SQUARE HOLDINGS PSMA 3 1/4 10/	D	09/06/2023	JEFFERIES & COMPANY INC.	XXX	6,780,216	9,200,000	130,397
1109999999 - Bonds - Industrial and Miscellaneous (Unaffiliated)						5,961,386,456	6,072,703,876	15,212,957
281020-AI-4.....	EDISON INTERNATIONAL EIX 5 PERP.		08/03/2023	Various	XXX	21,641,986	25,077,000	315,580
1309999999 - Bonds - Hybrid Securities						21,641,986	25,077,000	315,580
Bonds - Parent, Subsidiaries and Affiliates								
81807@-AA-1	700 EDGEWATER DEVELOPMENT LLC CONSTRUCTI		01/01/2023	Interest Capitalization.	XXX	(5,239,315)	(5,239,315)	
05597*-AA-6	BH LUXURY RESIDENCES, LLC PRE DEVELOPMEN		05/11/2023	DIRECT	XXX	18,851,506	18,851,506	
05597*-AA-6	BH LUXURY RESIDENCES, LLC PRE DEVELOPMEN		06/30/2023	Various	XXX	24,463,396	24,463,396	
68291*-AA-3	125 WEST 57TH STREET PROPERTY SENIOR LOA.		12/18/2023	DIRECT	XXX	8,299,813	8,299,813	
68291*-AA-3	125 WEST 57TH STREET PROPERTY SENIOR LOA.		12/29/2023	Interest Capitalization	XXX	756,404	756,404	
68291#-AA-9	125 WEST 57TH STREET MEZZ, LLC SENIOR ME		12/18/2023	DIRECT	XXX	8,124,568	8,124,568	
68291#-AA-9	125 WEST 57TH STREET MEZZ, LLC SENIOR ME		12/29/2023	Interest Capitalization.	XXX	2,366,036	2,366,036	
68291@-AA-1	125 WEST 57TH STREET MEZZ 2, L JUNIOR ME		12/18/2023	DIRECT	XXX	650,884	650,884	
06652*-AB-4	BANNER CREEK BRIDGE, LLC REVOLVER		12/29/2023	DIRECT	XXX	524,160	524,160	
12782*-AA-7	CAIN RE LLC 1ST LIEN TERM LOAN		12/31/2023	Interest Capitalization.	XXX	150,000,000	150,000,000	
12782*-AA-7	CAIN RE LLC 1ST LIEN TERM LOAN		06/15/2023	No Broker	XXX	43,127,976	43,127,976	
12781#-AA-4	CAIN PE LLC 1ST LIEN TERM LOAN		06/15/2023	DIRECT	XXX	758,118,045	758,118,045	
12781#-AA-4	CAIN PE LLC 1ST LIEN TERM LOAN		06/15/2023	No Broker	XXX	8,915,400	8,915,400	
67420#-AA-5	OASIS BH, LLC TRANCHE 1 LOAN		01/12/2023	DIRECT	XXX	291,084,600	291,084,600	
67420#-AA-5	OASIS BH, LLC TRANCHE 1 LOAN		01/02/2023	Various	XXX	2,807,377	2,807,377	
67420#-AB-3	OASIS BH, LLC TRANCHE 2 LOAN		01/02/2023	Interest Capitalization.	XXX	28,955,487	28,955,487	
090552-AB-6	BINNEY PARK CAPITAL, LLC CLASS A NOTES.		12/29/2023	DIRECT	XXX	3,617,559	3,617,559	
090552-AD-2	BINNEY PARK CAPITAL, LLC CLASS B NOTES.		12/29/2023	DIRECT	XXX	174,711,614	174,711,614	
090552-AF-7	BINNEY PARK CAPITAL, LLC CLASS C NOTES.		12/29/2023	DIRECT	XXX	209,639,323	209,639,323	
784054-AG-3	SF EQUIPMENT TRUST LLC 2020-1A E.		03/01/2023	DIRECT	XXX	104,783,126	104,783,126	
1509999999 - Bonds - Parent, Subsidiaries and Affiliates						1,394,550	1,500,000	3,250
Bonds - SVO Identified Funds						1,835,952,509	1,836,057,959	3,250
Bonds - Unaffiliated Bank Loans								
000000-00-0.	FINTHRIVE SOFTWARE INTERMEDIAT		12/29/2023	JP MORGAN	XXX	750,000	750,000	
27004G-AH-6	EAGLEVIEW TECHNOLOGY CORPORAT1 REVOLVING.		01/01/2023	DIRECT	XXX	(592,780)	(630,617)	
78472K-AC-3	DRI HOLDING, INC. 9.606% 12/21/26		11/29/2023	JBS SECURITIES LLC	XXX	4,100,000	4,100,000	
000000-00-0.	CASTLE US HOLDING CORPORATION		01/01/2023	BANK OF AMERICA	XXX	(300,000)	(300,000)	
000000-00-0.	AKY HOLDINGS MIDCO LLC REVOLVING CREDIT	D	01/01/2023	DIRECT	XXX	(519,481)	(519,481)	
74834Y-AP-7	QUEST BORROWER LIMITED REVOLVING CREDIT		01/01/2023	GOLDMAN SACHS & CO.	XXX	62,469,391	60,679,350	
L9002#-AA-0.	SPEED MIDCO 3 SARL 10.331% 04/26/29	B	03/17/2023	DIRECT	XXX	65,907,130	64,079,252	
1909999999 - Bonds - Unaffiliated Bank Loans								

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
Bonds - Unaffiliated Certificates of Deposit								
2509999997 - Bonds - Subtotals - Bonds - Part 3						8,316,397,240	8,430,378,889	16,223,304
2509999998 - Bonds - Summary Item from Part 5 for Bonds						2,421,913,039	2,422,967,665	1,918,159
2509999999 - Bonds - Subtotals - Bonds						10,738,310,278	10,853,346,554	18,141,463
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Perpetual Preferred								
172967-W-4	CITIGROUP INC CITIGROUP INC		05/09/2023	Various	11,331,000,000	10,533,693		311,756
172967-KW-2	CITIGROUP INC CITIGROUP INC		05/09/2023	Market Assess	3,809,000,000	3,617,359		56,870
172967-PE-5	CITIGROUP INC C 7 5/8 PERP		09/14/2023	CITIGROUP GLOBAL MARKETS	25,000,000,000	25,000,000		
38141G-A3-8	GOLDMAN SACHS GROUP INC GS 7 1/2 PERP W		10/03/2023	Various	15,000,000,000	14,925,000		48,958
38148B-AE-8	GOLDMAN SACHS GROUP INC GOLDMAN SACHS GR		04/18/2023	MORGAN STANLEY	5,000,000,000	4,887,500		53,472
489398-50-3	KENNEDY WILSON HOLDINGS PREFERRED STOCK		01/31/2023	DIRECT	80,000,000	58,267,600		
808513-BD-6	CHARLES SCHWAB CORP CHARLES SCHWAB CORP		05/04/2023	Various	37,990,000,000	35,930,129		336,691
808513-BD-6	CHARLES SCHWAB CORP CHARLES SCHWAB CORP		05/02/2023	No Broker	1,445,000,000	1,363,719	XXX	6,041
4019999999 - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Perpetual Preferred						154,525,000		813,788
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Redeemable Preferred								
Preferred Stocks - Parent, Subsidiaries and Affiliates - Perpetual Preferred								
Preferred Stocks - Parent, Subsidiaries and Affiliates - Redeemable Preferred								
4509999997 - Preferred Stocks - Subtotals - Preferred Stocks - Part 3						154,525,000	XXX	813,788
4509999998 - Preferred Stocks - Summary Item from Part 5 for Preferred Stocks						28,893	XXX	
4509999999 - Preferred Stocks - Subtotals - Preferred Stocks						154,553,893	XXX	813,788
Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Publicly Traded								
000000-00-0							XXX	
Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Other								
313400-10-2	FEDERAL HOME LOAN OF TOPEKA CLASS A		10/18/2023	DIRECT	6,000,000	600,000	XXX	
313400-11-0	FEDERAL HOME LOAN OF TOPEKA CLASS B		10/05/2023	DIRECT	499,729	49,973	XXX	
313400-11-0	FEDERAL HOME LOAN OF TOPEKA CLASS B		12/29/2023	Stock Dividend	248,271		XXX	
000000-00-0	SPECTACLE BIDCO INC COMMON STOCK		12/20/2023	DIRECT	4,987,661,000	48,132,780	XXX	
5029999999 - Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Other						48,782,753	XXX	
Common Stocks - Mutual Funds - Designations Assigned by the SVO								
Common Stocks - Mutual Funds - Designations Not Assigned by the SVO								
Common Stocks - Unit Investment Trusts - Designations Assigned by the SVO								
Common Stocks - Unit Investment Trusts - Designations Not Assigned by the SVO								
Common Stocks - Closed-End Funds - Designations Assigned by the SVO								
Common Stocks - Closed-End Funds - Designations Not Assigned by the SVO								
Common Stocks - Exchange Traded Funds								
Common Stocks - Parent, Subsidiaries and Affiliates - Publicly Traded								
Common Stocks - Parent, Subsidiaries and Affiliates - Other								
830080-10-6	SIXTH AVENUE REINSURANCE		12/29/2023	DIRECT		35,000,000	XXX	
5929999999 - Common Stocks - Parent, Subsidiaries and Affiliates - Other						35,000,000	XXX	
5989999997 - Common Stocks - Subtotals - Common Stocks - Part 3						83,782,753	XXX	
5989999998 - Common Stocks - Summary Item from Part 5 for Common Stocks						50,420,725	XXX	
5989999999 - Common Stocks - Subtotals - Common Stocks						134,203,478	XXX	
5999999999 - Common Stocks - Subtotals - Preferred and Common Stocks						288,757,371	XXX	813,788
60099999999 Totals						11,027,067,649	XXX	18,955,251

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year																				
1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (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	
Bonds - U.S. Governments																				
36179R-TB-5	GOVERNMENT NATIONAL MORTGAGE A		Paydown	XXX	234.185	234.185	252.188	250.305		(16.119)		(16.119)		234.185				5.609	11/20/2045	
36179R-VC-0	GOVERNMENT NATIONAL MORTGAGE A	12/01/2023	Paydown	XXX	405.830	405.830	433.351	430.380		(24.550)		(24.550)		405.830				8.653	12/20/2045	
36179R-VD-8	GOVERNMENT NATIONAL MORTGAGE A	12/01/2023	Paydown	XXX	258.936	258.936	279.246	277.131		(18.196)		(18.196)		258.936				5.803	12/20/2045	
36179R-XE-4	GOVERNMENT NATIONAL MORTGAGE A	12/01/2023	Paydown	XXX	295.930	295.930	315.604	313.509		(17.580)		(17.580)		295.930				6.014	01/20/2046	
36179R-XF-1	GOVERNMENT NATIONAL MORTGAGE A	12/01/2023	Paydown	XXX	366.421	366.421	395.792	392.750		(26.329)		(26.329)		366.421				8.514	01/20/2046	
36202C-K5-1	GOVERNMENT NATIONAL MORTGAGE A	12/01/2023	Paydown	XXX	482	482	513	505		(23)		(23)		482				19	11/20/2025	
36202C-M9-1	GOVERNMENT NATIONAL MORTGAGE A	12/01/2023	Paydown	XXX	397	397	430	423		(26)		(26)		397				14	03/20/2026	
36202C-WA-8	GOVERNMENT NATIONAL MORTGAGE A	12/01/2023	Paydown	XXX	2.303	2.303	2.465	2.442		(139)		(139)		2.303				92	01/20/2026	
36203L-6A-4	GOVERNMENT NATIONAL MORTGAGE A	04/01/2023	Paydown	XXX	106	106	109	107		(1)		(1)		106				2	05/15/2023	
36203N-6N-3	GOVERNMENT NATIONAL MORTGAGE A	06/01/2023	Paydown	XXX	167	167	170	168		(1)		(1)		167				3	10/15/2023	
36203P-D8-3	GOVERNMENT NATIONAL MORTGAGE A	12/01/2023	Paydown	XXX	749	749	780	767		(18)		(18)		749				18	05/15/2024	
38373M-T5-9	GOVERNMENT NATIONAL MORTGAGE A	12/01/2023	Paydown	XXX	2.410	2.410	2.384	2.394		15		15		2.410				70	11/16/2047	
383766-VS-6	GOVERNMENT NATIONAL MORTGAGE A	12/01/2023	Paydown	XXX	39.026	39.026	32.585	32.880		6.136		6.136		39.026				830	10/16/2052	
38378K-2A-6	GOVERNMENT NATIONAL MORTGAGE A	10/01/2023	Paydown	XXX	22.123	22.123	22.123	22.123						22.123				279	05/16/2045	
38378N-P8-0	GOVERNMENT NATIONAL MORTGAGE A	12/01/2023	Paydown	XXX	49.860	49.860	46.414	48.419		1.440		1.440		49.860				1.180	03/16/2049	
0108999999	- Bonds - U.S. Governments				1,678,925	1,678,925	1,784,174	1,774,313		(95,391)		(95,391)		1,678,925				37,100	XXX	
Bonds - All Other Governments																				
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)																				
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)																				
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																				
31324T-LL-8	FREDDIE MAC STRIP	6.000% 01/15/43	Paydown	XXX	13.857	13.857	16.071	15.975		(2.117)		(2.117)		13.857				435	01/15/2043	
313641-C8-6	FANNIE MAE 2011-101 NB	7.500%	Paydown	XXX	200.786	200.786	197.449	198.948		1.838		1.838		200.786				4.695	10/25/2041	
31371E-Z5-7	FANNIE MAE FN 250153		Paydown	XXX	90	90	91	91		(1)		(1)		90				2	10/01/2024	
31371F-EZ-1	FANNIE MAE FN 272981	6.500%	Paydown	XXX	245	245	271	265		(20)		(20)		245				9	01/01/2026	
31372H-FW-2	FANNIE MAE FN 272981	6.500%	Paydown	XXX	6.240	6.240	6.901	6.629		(389)		(389)		6.240				222	04/01/2024	
313763-GS-1	FREDDIE MAC 4229	0.000% 07/15/43	Paydown	XXX															07/15/2043	
313766-K3-2	FHLBC MULTIFAMILY STRUCTURED P K043		Paydown	XXX			38.111	7.521		(7.521)		(7.521)						2.999	12/25/2024	
3138E0-60-0	FANNIE MAE AL8078	3.500%	Paydown	XXX	1,071,626	1,071,626	1,131,403	1,111,312		(39,685)		(39,685)		1,071,626				19,650	10/01/2030	
3138E0-T2-5	FANNIE MAE AL7767	4.500%	Paydown	XXX	422,280	422,280	459,230	453,986		(31,706)		(31,706)		422,280				10,367	06/01/2044	
3138WF-2T-2	FANNIE MAE AS6185	3.500%	Paydown	XXX	627,158	627,158	647,932	645,976		(18,819)		(18,819)		627,158				11,374	11/01/2045	
3138WF-CG-9	FANNIE MAE AS5470	4.000%	Paydown	XXX	1,357,455	1,357,455	1,473,323	1,463,985		(106,530)		(106,530)		1,357,455				31,133	07/01/2045	
3138WF-N3-6	FANNIE MAE AS5609	3.500%	Paydown	XXX	568,942	568,942	597,212	594,849		(25,907)		(25,907)		568,942				10,205	09/01/2045	
3138WF-TE-6	FANNIE MAE AS5948	3.500%	Paydown	XXX	547,382	547,382	574,580	572,181		(24,799)		(24,799)		547,382				10,232	10/01/2045	
3138YR-5L-8	FANNIE MAE A20650	3.500%	Paydown	XXX	970,221	970,221	1,015,852	1,012,388		(42,167)		(42,167)		970,221				17,025	07/01/2045	
3138YW-KA-4	FANNIE MAE A24788	4.000%	Paydown	XXX	329,169	329,169	351,234	350,565		(21,396)		(21,396)		329,169				7,753	10/01/2045	
31393D-DR-9	FANNIE MAE 2003-58 PG	5.000%	Paydown	XXX	68,972	68,972	67,204	68,406						68,972				1,980	07/25/2033	
31393W-M7-0	FREDDIE MAC 2641 MB	5.000%	Paydown	XXX	427,146	427,146	400,706	420,426		6,720		6,720		427,146				11,710	07/15/2033	
31395J-FN-1	FREDDIE MAC 2882 GW	5.000%	Paydown	XXX	123,195	123,195	120,269	122,379		816		816		123,195				3,187	11/15/2034	

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year																					
1	CUSIP Identification	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value				16	17	18	19	20	21	
											11	12	13	14							15
		Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B/A.C.V. (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	Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
	31397P-DG-2	FREDDIE MAC 3384 ZA 5.500%		12/01/2023	Paydown	XXX	2,407	2,407	2,376	2,396		11		11	2,407					95	11/15/2037
	31397R-ME-3	FREDDIE MAC 3429 B 5.000%		12/01/2023	Paydown	XXX	61,957	61,957	60,950	61,565		392		392	61,957					1,702	03/15/2038
	31398F-VY-4	FANNIE MAE 2009-95 PZ 6.000%		12/01/2023	Paydown	XXX	68,005	68,005	70,327	69,032		(1,027)		(1,027)	68,005					2,178	11/25/2039
	347382-AC-7	FT GORDON HOUSING FT GORDON HOUSING		11/15/2023	Call	XXX	5,000	5,000	4,848	4,861		2		2	4,862			138		316	05/15/2051
	347382-AC-7	FT GORDON HOUSING FT GORDON HOUSING		05/15/2023	Various	XXX	15,000	15,000	15,261	15,265		(265)		(265)	15,000					474	05/15/2051
	35563C-AJ-7	FREDDIE MAC MILITARY HOUSING B		12/25/2023	Paydown	XXX	19,660	19,660	20,517	20,445		(784)		(784)	19,660					465	10/25/2052
	409322-ME-4	06/15/53		05/31/2023	Call	XXX	(25,000)	(25,000)	(22,500)	(22,747)		(71)		(71)	203,330			(2,253)		9,290	06/15/2053
	664175-AA-4	BBC MILITARY HSG NAVY ME		10/16/2023	Call	XXX	195,000	195,000	204,185	203,401		(71)		(71)	203,330			(8,330)		9,290	10/15/2049
	909831-AA-1	UNITED COMMUNITIES LLC		09/15/2023	Redemption	XXX	7,829	7,829	8,315	8,251		(422)		(422)	7,829					329	09/15/2051
	50207H-AA-0	LIHH FEE CLO 5.900% 06/21/48		12/21/2023	Redemption	XXX	160,088	160,088	160,088	160,088					160,088					7,118	06/21/2048
	0909999999	Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions					7,244,710	7,244,710	7,622,206	7,568,439		(313,282)		(313,282)	7,255,155			(10,445)		164,945	XX
Bonds - Industrial and Miscellaneous (Unaffiliated)																					
	73319Q-AA-9	POPPOCO LEASE LLC TRANCHE A NOTE		01/15/2023	Maturity	XXX	12,034,657	12,034,657	12,034,657	12,034,657					12,034,657					61,096	01/15/2023
	80584-AA-4	DRAW CON		09/13/2023	Various	XXX	36,081,389	36,081,389	36,081,389	36,081,389					36,081,389					2,729,883	12/03/2023
	80586Q-AA-0	SCALE PAVONIA LENDER LLC A NOTE		07/21/2023	DIRECT	XXX															01/11/2024
	80586Q-AA-0	SCALE PAVONIA LENDER LLC A NOTE		07/18/2023	Various	XXX	77,052,532	77,052,532	77,052,532	77,052,532					77,052,532					4,627,284	01/11/2024
	12774-AA-7	LOAN		07/07/2023	Redemption	XXX	961,919	961,919	961,919	961,919					961,919					55,337	04/09/2024
	02748-AA-9	SECURED T		04/10/2023	Various	XXX	20,962,500	20,962,500	20,858,209	20,918,250		44,250		44,250	20,962,500					675,604	12/20/2024
	67858-AA-9	CONSTRUCT		10/16/2023	Various	XXX	133,120	133,120	133,620	131,367										7,697	12/31/2024
	78396Q-AA-4	CONSTRUCTION		12/16/2023	Various	XXX	22,035,949	22,035,949	22,035,949	22,035,949								(8)		(500)	
	78986Q-AA-0	ABS-N		01/13/2023	Redemption	XXX	(51,675)	(51,675)	(51,675)	(51,675)										1,502,041	05/01/2025
	4500H-AA-9	LOHA-RADD HOLDINGS I, LLC		01/11/2023	Redemption	XXX	(66,760)	(66,760)	(66,760)	(66,760)										(60,130)	08/26/2026
	38305H-AC-2	GRIILLA INVESTOR, LLC TERM LOAN		12/13/2023	Redemption	XXX	1,340,655	1,340,655	1,340,655	1,340,655					1,340,655					49,061	03/13/2027
	14986Q-AC-1	CBAM CLO MANAGEMENT, LLC 2017-1		11/08/2023	Various	XXX	9,066,052	9,066,052	9,066,052	9,066,052					9,066,052					441,224	07/20/2030
	14986Q-AD-9	CBAM CLO MANAGEMENT, LLC 2017-4		10/16/2023	Redemption	XXX	2,681,624	2,681,624	2,681,624	2,681,624					2,681,624					141,329	01/15/2031
	35114Q-AA-5	FOUR SIX FOUR AIRCRAFT ISSUER CLASS A LO		12/15/2023	Paydown	XXX	26,937,657	26,937,657	26,937,657	26,937,657					26,937,657					630,826	12/20/2031
	35114Q-AB-3	FOUR SIX FOUR AIRCRAFT ISSUER CLASS B LO		12/15/2023	Paydown	XXX	1,893,176	1,893,176	1,893,176	1,893,176					1,893,176					78,678	12/20/2031
	6200H-AA-7	CARLYLE CREDIT OPPORTUNITIES F Corp Debt		12/27/2023	Various	XXX	7,039,254	7,039,255	7,039,255	7,039,255					7,039,255					503,774	11/24/2032
	14307Q-AB-5	CARLYLE CREDIT OPPORTUNITIES F CLASS B N		04/11/2023	DIRECT	XXX	1	1	1	1					1					24,317	11/30/2035
	14307Q-AA-7	CARLYLE CREDIT OPPORTUNITIES F CLASS A N		12/04/2023	Various	XXX	9,844,220	9,844,220	9,844,220	9,844,220					9,844,220					112,970	11/30/2035
	02660T-GS-6	2005-4 3A		12/26/2023	Paydown	XXX	92,278	92,278	72,524	78,092		14,185		14,185	92,278					1,291	11/25/2045
	04010L-AU-7	ARES CAPITAL CORP 3.500%		02/10/2023	Various	XXX	20,000,000	20,000,000	19,984,200	19,999,175		340		340	20,000,000					350,000	02/10/2023
	04010L-AZ-6	01/15/26		02/13/2023	SNBC NIKKO SECURITIES	XXX	9,386,800	10,000,000	9,942,200	9,966,530		1,231		1,231	9,967,761			(580,961)		223,889	01/15/2026
	05323W-AO-5	AUTOMATION, INC. 4.750% 06/01/30		01/10/2023	STIEFEL NICOLAUS & CO.	XXX	905,600	1,000,000	969,260	971,222		97		97	971,319			(65,719)		5,410	06/01/2030
	06051G-KW-8	BANK OF AMERICA CORP 4.946%		11/08/2023	GOLDMAN SACHS & CO.	XXX	1,930,160	2,000,000	2,000,000	2,000,000					2,000,000			(69,840)		128,648	07/22/2028
	06050A-AY-5	2015-08B		12/01/2023	Paydown	XXX	47,682	2,000,000	2,000,000	11,948		(11,948)		(11,948)						3,751	09/15/2048
	06050M-AF-0	2016-UBIO		12/01/2023	Paydown	XXX	12,937	3,308	12,937	3,308		(3,308)		(3,308)						763	07/15/2049
	06427D-AI-0	2017-BNKC		12/01/2023	Paydown	XXX	17,066	6,087	17,066	6,087		(6,087)		(6,087)						1,172	02/15/2050
	09261H-AY-3	BLACKSTONE PRIVATE CRE		05/17/2023	No Broker	XXX	1,987,279	2,000,000	1,984,580	1,985,274		2,004		2,004	1,987,279					90,083	09/29/2025

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	CUSIP Identification	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
		Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B/A C.V. (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	Contractual Maturity Date	
092638-JW-7	1A E	BLACKROCK MT. HOOD CLO X LLC 2023-	10/20/2023	Paydown	XXX	67,117	67,117	67,117	67,117		1,247			1,247	67,117				4,195	04/20/2035	
110122-AA-6	BRISTOL-MYERS SQUIBB CO.		06/15/2023	Maturity	XXX	1,000,000	1,000,000	1,033,414	1,017,608		(17,608)		(17,608)		1,000,000				35,750	06/15/2023	
12510H-AE-0	CAPITAL AUTOMOTIVE REIT 2020-1A A5		12/15/2023	Paydown	XXX	31,250	31,250	31,237	31,243		7			7	31,250				591	02/15/2050	
1251AM-BD-6	CD1 XA	CD COMMERCIAL MORTGAGE TRUST 2016-	12/01/2023	Paydown	XXX			16,689	5,150		(5,150)			(5,150)					1,202	08/10/2049	
12515G-AJ-6	CD3 XA	CD COMMERCIAL MORTGAGE TRUST 2017-	12/01/2023	Paydown	XXX	44,249	44,249	44,942	6,749		(6,749)			(6,749)					1,700	02/10/2050	
12530M-AD-7	CF HIPPOLYTIA ISSUER LLC 2020-1 B2		04/17/2023	Paydown	XXX			44,244	44,244		5			5	44,249				202	07/15/2060	
12531W-BG-5	2016-C3 X	GEORGE COMMERCIAL MORTGAGE TRUS	12/01/2023	Paydown	XXX			25,206	7,909		(7,909)			(7,909)					1,802	01/10/2048	
125523-AR-1	CIGNA GROUP/THE	8,300% 07/15/23	01/15/2023	Maturity	XXX	1,000,000	1,000,000	1,018,380	1,001,560		(1,560)		(1,560)		1,000,000				41,500	01/15/2023	
12591V-AF-8	COMW MORTGAGE TRUST 2014-CR16 XA		12/01/2023	Paydown	XXX	35,082	35,082	35,082	35,082		(4,251)		(4,251)		4,925				4,925	04/10/2047	
125930-BF-6	CSAIL COMMERCIAL MORTGAGE TRUS		12/01/2023	Paydown	XXX			31,326	5,676		(5,676)			(5,676)					2,267	10/10/2048	
126281-BB-9	2015-C1 X	COMM MORTGAGE TRUST 2015-CR27 XA	12/01/2023	Paydown	XXX			14,226	3,183		(3,183)			(3,183)					780	04/15/2050	
126350-BH-2	COMW MORTGAGE TRUST 2015-CR27 XA		12/01/2023	Paydown	XXX	13,762	13,762	13,698	13,698		(3,698)		(3,698)						982	10/10/2048	
126650-BS-8	CYS PASS-THROUGH TRUST		12/11/2023	Redemption	100,0000	19,634	19,634	24,204	23,205		(3,571)		(3,571)		19,634				807	01/10/2032	
126871-EK-8	2004-44 MT	COUNTRYDE ASSET-BACKED CERTI	12/26/2023	Paydown	XXX	73,620	73,620	69,202	72,124		1,496		1,496		73,620				2,100	07/25/2034	
12672* -AA-0	02/15/37	C/S WAKEFIELD MA CIL 5,440%	12/15/2023	Various	XXX	140,328	140,328	140,328	140,328						140,328				4,169	02/15/2037	
14576A-AC-6	CAPITAL AUTOMOTIVE LP 2020-1A A3		12/15/2023	Paydown	XXX	15,000	15,000	14,981	14,983		6		6		15,000				252	12/15/2050	
14576A-AD-4	CAPITAL AUTOMOTIVE LP 2020-1A A4		12/15/2023	Paydown	XXX	6,250	6,250	6,246	6,247		3		3		6,250				124	12/15/2050	
15018C-AB-7	CDAR CREST LLC CLASS A		07/15/2023	Call	100,0000	4,580,736	4,580,736	4,580,736	4,580,736						4,580,736				120,029	01/15/2031	
15018C-AB-7	CDAR CREST LLC CLASS A		06/27/2023	Paydown	XXX	(4,580,736)	(4,580,736)	(4,580,736)	(4,580,736)						(4,580,736)				(120,029)	01/15/2031	
150181-AA-2	CDAR CREST 2021-1 LLC CLASS A-F1		12/08/2023	Paydown	XXX	34,836,078	34,836,078	34,836,078	34,836,078						34,836,078				2,331,190	10/17/2033	
150181-AC-8	CDAR CREST 2021-1 LLC CLASS A-FX		12/08/2023	Paydown	XXX	25,415,547	25,415,547	25,415,547	25,415,547						25,415,547				542,530	10/17/2033	
155431-AA-7	02/01/38	CENTRAL STORAGE TRUST 4,823%	05/01/2023	Various	XXX	119,939	119,939	124,651	123,855		(3,916)		(3,916)		119,939				3,358	02/01/2038	
17290X-AY-6	6637	CITIGROUP COMMERCIAL MORTGAGE 2016-	12/01/2023	Paydown	XXX			16,049	5,356		(5,356)			(5,356)					1,148	04/10/2049	
17291C-BW-4	C2 XA	CITIGROUP COMMERCIAL MORTGAGE 2016-	12/01/2023	Paydown	XXX			114,354	40,833		(40,833)			(40,833)					2,484	08/10/2049	
17309A-AA-7	A1 1A	CITIMORTGAGE ALTERNATIVE LOW 2006-	12/01/2023	Paydown	XXX	26,281	26,281	21,061	22,156		4,124		4,124		26,281				970	04/25/2036	
17325D-AJ-2	P5 XA	CITIGROUP COMMERCIAL MORTGAGE 2016-	12/01/2023	Paydown	XXX			8,093	2,702		(2,702)		(2,702)						581	10/10/2049	
17325H-BU-7	P7 XA	CITIGROUP COMMERCIAL MORTGAGE 2017-	12/01/2023	Paydown	XXX			26,457	10,467		(10,467)		(10,467)						1,982	04/14/2050	
21871V-AL-7	1 D	COREVEST AMERICAN FINANCE LTD 2017-	02/17/2023	Call	XXX	113,167	113,167	110,696	113,167						113,167				1,001	10/15/2049	
21871V-AL-7	1 D	COREVEST AMERICAN FINANCE LTD 2017-	01/01/2023	Paydown	XXX	11,562	11,562	11,309	11,562						11,562				42	10/15/2049	
21871X-AN-9	COREBRIDGE FINANCIAL INC.		02/09/2023	CREDIT SUISSE FIRST BOSTON	XXX	2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				22,153	12/15/2052	
21871X-AN-9	COREBRIDGE FINANCIAL INC.		05/23/2023	Various	XXX	8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				241,389	12/15/2052	
233046-AF-8	DB MASTER FINANCE LLC 2017-1 A2 1L		11/20/2023	Paydown	XXX	115,280	115,280	115,280	115,280						115,280				2,904	11/20/2047	
233046-AK-7	DB MASTER FINANCE LLC 2019-1A A2 1L		11/20/2023	Paydown	XXX	26,520	26,520	26,520	26,520						26,520				667	05/20/2049	
251500-AA-5	0A1 A	DEUTSCHE ALT-A SECURITIES INC 2006-	12/26/2023	Paydown	XXX	44,420	44,420	40,034	41,152		3,268		3,268		44,420				716	02/25/2047	
26209X-AF-8	A2	DRIVEN BRANDS FUNDING, LLC 2022-1A	11/29/2023	STONEX FINANCIAL INC.	XXX	5,003,541	4,955,625	4,955,625	4,955,625						4,955,625		47,916	47,916	373,147	10/20/2052	
26209X-AF-8	A2	DRIVEN BRANDS FUNDING, LLC 2022-1A	10/20/2023	Paydown	XXX	44,375	44,375	44,375	44,375						44,375				1,894	10/20/2052	
26292H-AB-1	ENIC MASTER ISSUER LLC 2022-1A A2		12/15/2023	Paydown	XXX	186,000	186,000	178,553	179,770		6,230		6,230		186,000				6,394	03/15/2052	
281020-AU-1	EDISON INTERNATIONAL 4,700%		07/31/2023	Various	XXX	2,936,520	3,000,000	2,998,950	2,999,025		200		200		2,999,314		(62,794)	(62,794)	140,217	08/15/2025	
29424E-AF-8	08/15/25	CITIGROUP COMMERCIAL MORTGAGE 2016-	12/01/2023	Paydown	XXX			23,912	7,880		(7,880)		(7,880)						1,731	07/10/2049	
30605Y-AB-7	P4 XA	FALCON AEROSPACE LTD 2017-1 A	12/15/2023	Paydown	XXX	362,780	362,780	363,567	362,949		(170)		(170)		362,780				8,277	02/15/2042	
34417M-AB-3	A21	FOCUS BRANDS FUNDING LLC 2017-1A	10/30/2023	Paydown	XXX	70,000	70,000	70,000	70,000						70,000				2,228	04/30/2047	
34417Q-AA-6	FOCUS BRANDS FUNDING LLC 2018-1 A2		11/29/2023	Call	XXX	26,600,000	26,600,000	26,600,000	26,600,000						26,600,000				1,490,026	10/30/2048	
34417Q-AA-6	FOCUS BRANDS FUNDING LLC 2018-1 A2		10/30/2023	Paydown	XXX	280,000	280,000	280,000	280,000						280,000				9,072	10/30/2048	

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1	CUSIP Identification	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
		Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B/A/C.V. (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	
	56576C-AA-7	MARANON LOAN FUNDING LTD 2022-1A X	10/16/2023	Paydown	XXX	3,636,364	3,636,364	3,636,364	3,636,364						3,636,364				187,869	11/25/2033	
	56576C-AF-6	MARANON LOAN FUNDING LTD 2022-1A E	10/16/2023	Paydown	XXX	1,879,892	1,879,892	1,879,892	1,879,892						1,879,892				263,643	11/25/2033	
	61690A-AF-1	MORGAN STANLEY BAIL TRUST 2015-027 XA	12/01/2023	Paydown	XXX			3,553	974					(974)					257	12/15/2047	
	61767F-BB-6	MORGAN STANLEY CAPITAL I TRUST 2016-1B11	12/01/2023	Paydown	XXX			26,382	7,792					(7,792)					1,890	08/15/2049	
	636180-BQ-3	NATIONAL FUEL GAS CO 5.500%	10/30/2023	BANK OF AMERICA	XXX	101,108	103,000	102,504	102,719					73	102,792		(1,684)		7,333	01/15/2026	
	64018N-AA-5	NEIGHBORLY ISSUER LLC 2021-1A A2	10/30/2023	Paydown	XXX	200,000	200,000	200,000	200,000						200,000				4,480	04/30/2051	
	67103H-AL-1	O'REILLY AUTOMOTIVE INC	04/27/2023	MORGAN STANLEY	XXX	987,110	1,000,000	996,840	996,977					85	997,062		(9,952)		17,756	06/15/2032	
	67181D-AE-1	OAK STREET INVESTMENT GRADE NE 2020-1A A	12/20/2023	Paydown	XXX	6,250	6,250	6,247	6,249					1	6,250				212	11/20/2050	
	68278A-AA-7	ONESKY CLASS A LOAN TRU CLASS A	07/17/2023	Various	XXX	15,885,694	15,885,694	15,726,837	15,696,224					189,470	15,885,694				431,729	07/15/2029	
	68278T-AA-6	ONESKY PASS THROUGH TRUST 2021 CLASS B	07/17/2023	Various	XXX	14,763,000	14,763,000	14,615,370	14,629,930					133,070	14,763,000				519,232	01/15/2031	
	68279H-AA-1	ONESKY PASS THROUGH TRUST 2021 CLASS C	07/17/2023	Redemption	XXX	6,240,000	6,240,000	6,224,400	6,226,329					13,671	6,240,000				111,727	01/15/2031	
	69120V-AN-1	BLUE OIL CREDIT INCOME	08/22/2023	No Broker	XXX	34,921,975	35,000,000	34,907,250	34,911,836					10,138	34,921,975				2,531,667	09/16/2027	
	69422*-AA-3	PG SENIOR LOAN FUND I11 ISSUER, CLASS A	11/06/2023	Paydown	XXX	32,379,270	32,379,270	32,379,270	32,379,270						32,379,270				716,551	02/05/2041	
	69423*-AA-2	PG SENIOR LOAN FUND VI ISSUER, CLASS A	11/06/2023	Paydown	XXX	38,008,959	38,008,959	38,008,959	38,008,959						38,008,959				918,876	02/12/2041	
	69424#-AA-7	PG SENIOR LOAN FUND IV ISSUER, CLASS A	11/06/2023	Paydown	XXX	38,276,866	38,276,866	38,276,866	38,276,866						38,276,866				809,214	03/26/2041	
	69424*-AA-1	PG SENIOR LOAN FUND V ISSUER, CLASS A	11/06/2023	Paydown	XXX	38,986,898	38,986,898	38,986,898	38,986,898						38,986,898				966,960	03/05/2041	
	69424@-AA-9	PG SENIOR LOAN FUND I ISSUER, CLASS A	11/06/2023	Paydown	XXX	51,719,383	51,719,383	51,719,383	51,719,383						51,719,383				1,321,697	03/19/2041	
	69811#-AA-8	PLANET FITNESS MASTER ISSUER L	11/06/2023	Paydown	XXX	37,526,066	37,526,066	37,526,066	37,526,066						37,526,066				773,457	02/05/2041	
	72703P-AB-9	2018-1A A	12/05/2023	Paydown	XXX	111,180	111,180	111,180	111,180						111,180				3,242	09/05/2048	
	72703P-AC-7	2019-1A A	12/05/2023	Paydown	XXX	140,000	140,000	139,456	139,565					435	140,000				3,376	12/05/2049	
	72703P-AD-5	2022-1A A	09/19/2023	DIRECT	XXX	2,718,114	3,048,575	2,736,930	2,768,462					41,987	2,810,450		(92,335)	(92,335)	78,737	12/05/2051	
	72703P-AD-5	2022-1A A	09/05/2023	Paydown	XXX	23,213	23,213	20,840	21,080					2,133	23,213				377	12/05/2051	
	72703P-AE-3	2022-1A A	12/05/2023	Paydown	XXX	31,750	31,750	31,750	31,750						31,750				795	12/05/2051	
	76125G-AA-2	RESTLAS 2013 LLC 5.000% 01/02/23	01/02/2023	Maturity	XXX	4,703,157	4,703,157	4,703,157	4,703,157						4,703,157				116,272	01/02/2023	
	78396Y-AA-1	SESAC FINANCE LLC 2019-1 A2	10/25/2023	Paydown	XXX	300,000	300,000	300,000	300,000						300,000				9,780	07/25/2049	
	78711D-AA-5	SAIL 4 VFN NOTE ISSUER LLC SENIOR SECURE	09/29/2023	Paydown	XXX	(1,651,888)	(1,651,888)	(1,998,100)	(5,209,438)						(1,651,888)				(76,016)	10/10/2025	
	79588T-AC-4	SAMMONS FINANCIAL GROUP SAIL NET INTEREST MARGIN NOTES	01/20/2023	JEFFERIES & COMPANY INC	XXX	958,880	1,000,000	999,440	999,725					3	999,728		(40,838)	(40,838)	8,406	05/12/2027	
	80382S-AP-3	2003-3 A	01/01/2023	No Broker	XXX														22,668	04/27/2033	
	82066D-AO-3	SHAWNEE 1892 LLC CLASS A-R	12/28/2023	Paydown	XXX	162,910,458	162,910,458	162,910,458	162,910,458						162,910,458				10,629,814	01/29/2035	
	820829-AA-7	SHAWNEE 2021-1 LLC CLASS A-FL	06/30/2023	DIRECT	XXX	(2,528,671)	(2,594,578)	(2,594,578)	(2,594,578)						(2,594,578)				(23,975)	10/17/2033	
	820829-AB-1	SHAWNEE 2021-1 LLC CLASS A-FL	12/28/2023	Paydown	XXX	161,312,602	161,312,602	161,312,602	161,312,602						161,312,602				8,215,033	10/17/2033	
	820829-AC-3	SHAWNEE 2021-1 LLC CLASS A-FX	12/28/2023	Paydown	XXX	41,243,666	41,243,666	41,243,666	41,243,666						41,243,666				650,368	10/17/2033	
	820830-AA-5	SHAWNEE 2022-1 LLC CLASS A	06/30/2023	DIRECT	XXX	(395,484)	(405,278)	(405,278)	(405,278)						(405,278)				(8,716)	04/28/2034	
	820830-AA-5	SHAWNEE 2022-1 LLC CLASS A	12/28/2023	Paydown	XXX	176,913,800	176,913,800	176,913,800	176,913,800						176,913,800				7,495,277	04/28/2034	
	82652S-AC-1	SIERRA RECEIVABLES FUNDING CO 2020-2A C	12/20/2023	Paydown	XXX	1,026,554	1,026,554	1,026,426	1,026,465					89	1,026,554				17,626	07/20/2037	
	83546D-AJ-7	SONIC CAPITAL LLC 2020-1A A2 I	09/28/2023	Various	XXX	2,903,497	3,365,915	3,365,966	3,587,272					(22,656)	3,564,615		(661,119)	(661,119)	112,703	01/20/2050	
	83546D-AJ-7	SONIC CAPITAL LLC 2020-1A A2 I	09/20/2023	Paydown	XXX	26,047	26,047	26,253	27,780					(1,713)	26,047				471	01/20/2050	
	84658E-AA-4	SPIRIT AIR 2015-1 PTT B	10/02/2023	Redemption	XXX	16,535	16,535	16,535	16,535						16,535				552	04/01/2024	
	85747T-AL-7	STATE STREET CORP 3.100% 05/15/23	05/15/2023	Maturity	XXX	500,000	500,000	464,895	498,367						500,000				7,750	05/15/2023	
	86213C-AB-1	STORE MASTER FUNDING LLC 2016-1A A2	12/20/2023	Paydown	XXX	30,000	30,000	29,747	29,937					63	30,000				678	04/20/2045	
	87233G-AG-5	TOP WATERMAN CLO LLC 2016-1A A2	03/30/2023	DIRECT	XXX															12/15/2028	
	87233G-AG-5	TOP WATERMAN CLO LLC 2016-1A A2	03/15/2023	Paydown	XXX	247,659	247,659	247,659	247,659						247,659				4,810	12/15/2028	
	87264A-CV-5	T-MOBILE USA INC 5.200% 01/15/33	01/10/2023	BANK OF AMERICA	XXX	3,034,710	3,000,000	2,995,230	2,995,230						2,995,230				50,700	01/15/2033	
	87342R-AC-8	TACO BELL FUNDING, LLC 2016-1A A23	08/25/2023	Paydown	XXX	93,750	93,750	93,750	93,750						93,750				2,330	05/25/2046	

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B/A C.V. (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	Interest/Stock Dividends Received During Year	Contractual Maturity Date	
87342R-AE-4	TACO BELL FUNDING- LLC 2018-1 A21	08/25/2023	Paydown	XXX	37,500	37,500	37,500	37,500		(13,991)		(13,991)		37,500					926	11/25/2048
891027-AF-1	GLOBE LIFE INC 7.875% 05/15/23	05/15/2023	Maturity	XXX	1,000,000	1,000,000	1,023,345	1,013,991		(13,991)		(13,991)		1,000,000				39,375	05/15/2023	
891906-AB-5	GLOBAL PAYMENTS INC 3.750% 06/01/23	06/01/2023	Maturity	XXX	625,000	625,000	613,824	625,047		(47)		(47)		625,000				11,719	06/01/2023	
902905-AQ-1	USX CORPORATION 8.125% 07/15/23	07/15/2023	Maturity	XXX	1,800,000	1,800,000	1,877,259	1,844,085		(44,085)		(44,085)		1,800,000				146,250	07/15/2023	
907825-AA-1	UNION PACIFIC RR 2014-1	05/14/2023	Redemption	XXX	17,200	17,200	17,200	17,200						17,200				278	05/14/2026	
92870V-AE-5	VOLTAGE FINANCE CLASS A	01/17/2023	Paydown	XXX	77,220	77,220	77,220	77,220						77,220				527,634	10/15/2023	
92870V-AF-2	VOLTAGE FINANCE CLASS B	05/03/2023	DIRECT	XXX														1	10/15/2023	
92870V-AF-2	WACHOVIA STUDENT LOAN TRUST 2006-1 B	04/20/2023	Paydown	XXX	110,344	110,344	110,344	110,344						110,344				752,953	10/15/2023	
92978J-AH-6		10/25/2023	Paydown	XXX	25,723	25,723	16,535	20,177		5,547		5,547		25,723				649	04/25/2040	
93042H-AA-9	DH-LAMBERTVILLE LLC CTL	12/15/2023	Redemption	XXX	73,978	73,978	73,978	73,978						73,978				2,198	06/15/2033	
93042B-AA-1	HANWALA-LANSER ROAD DEVELOPMEN CTL	12/15/2023	Various	XXX	188,940	188,940	188,940	188,940						188,940				5,405	01/15/2037	
93043H-AA-8	TXK CHANDLER PROPERTIES LLC CTL	12/15/2023	Redemption	XXX	71,987	71,987	71,987	71,987						71,987				2,060	09/15/2037	
93935E-AC-8	WASHINGTON MUTUAL MORTGAGE PAS 2006-B A3	12/01/2023	Paydown	XXX	41,484	41,484	23,180	23,180						41,484				349	10/25/2036	
93935H-AH-0	WASHINGTON MUTUAL MORTGAGE PAS 2006-7 A5	12/01/2023	Paydown	XXX	6,141	6,141	3,136	1,767	2,636			4,374		6,141				41	09/25/2036	
94989N-BH-9	WELLS FARGO COMMERCIAL MORTGAG 2015-C30	12/01/2023	Paydown	XXX	23,660	23,660	23,660	6,351		(6,351)		(6,351)						1,752	09/15/2058	
94989T-BC-7	WELLS FARGO COMMERCIAL MORTGAG 2015-LC22	12/01/2023	Paydown	XXX	31,994	31,994	8,233	8,233		(8,233)		(8,233)						2,691	09/15/2058	
94989X-BF-1	WELLS FARGO COMMERCIAL MORTGAG 2015-AWS4	12/01/2023	Paydown	XXX			3,019	889		(889)		(889)						272	12/15/2048	
94989Y-BC-6	WELLS FARGO COMMERCIAL MORTGAG 2016-C32	12/01/2023	Paydown	XXX	52,323	52,323	14,100	14,100		(14,100)		(14,100)						3,528	01/15/2059	
95000C-BE-2	WELLS FARGO COMMERCIAL MORTGAG 2016-AWS5	12/01/2023	Paydown	XXX	91,470	91,470	23,934	23,934		(23,934)		(23,934)						4,814	01/15/2059	
95000F-AW-6	WELLS FARGO COMMERCIAL MORTGAG 2016-C35	12/01/2023	Paydown	XXX	72,610	72,610	22,691	22,691		(22,691)		(22,691)						3,466	07/15/2048	
95000P-AH-7	WELLS FARGO COMMERCIAL MORTGAG 2016-C37	12/01/2023	Paydown	XXX	73,969	73,969	30,223	30,223		(30,223)		(30,223)						8,270	12/15/2049	
95000U-3A-9	WELLS FARGO & COMPANY 4.808% 07/25/28	11/08/2023	Various	XXX	960,930	1,000,000	1,000,000	1,000,000						1,000,000		(39,070)	(39,070)	62,103	07/25/2028	
95059X-AE-8	WENOS FUNDING LLC 2018-1 A2 1	12/15/2023	Paydown	XXX	50,423	50,423	50,423	50,423						50,423				1,226	03/15/2048	
95059X-AG-3	WENOS FUNDING LLC 2019-1A A21	12/15/2023	Paydown	XXX	5,759	5,759	4,966	5,268		492		492		5,759				136	06/15/2049	
96928*EH-6	REEBEE PARTNERS NORGE LLC CTL	12/25/2023	Redemption	XXX	91,249	91,249	91,249	91,249						91,249				2,711	10/25/2031	
97064F-AA-3	WILLIS ENGINE SECURITIZATION T 2020-A A	12/15/2023	Paydown	XXX	781,747	781,747	781,736	781,740						781,747				14,411	03/15/2045	
97064F-AB-1	WILLIS ENGINE SECURITIZATION T 2020-A B	12/15/2023	Paydown	XXX	146,579	146,579	146,571	146,574						146,579				3,526	03/15/2045	
97263B-AA-1	WILTON RE FINANCE LLC 5.875% 03/30/33	03/30/2023	Various	XXX	4,250,000	4,250,000	4,254,899	4,248,324		(220)		(220)		4,248,105		1,895	1,895	124,844	03/30/2033	
97377H-AA-3	RANDALL & OULTER INVESTMENT H UNSECURED	07/03/2023	No Broker	XXX	46,426,487	47,250,000	46,305,000	46,395,734				30,753		46,426,487				1,894,755	11/16/2033	
G2943G-AA-5	EDVYN WOOD WHARF B2 I LIMITED CONSTRUCT	09/05/2023	Various	XXX	24,243,179	24,243,179	21,898,415	21,898,415					2,344,763	24,243,179				1,994,363	02/29/2024	
G0717*AA-5	BAL TIC INVESTMENTS HOLDINGS LI CONSTRUCT	12/12/2023	Various	XXX	5,708,678	5,708,678	6,114,491	5,466,244						5,703,258		5,420	(405,813)	354,530	11/09/2024	
G5955*AA-5	MEDFORD FUNDING DAC 7.430%	12/15/2023	Various	XXX	129,816,206	129,816,206	136,545,029	125,405,460					11,139,568	129,584,641		231,565	(6,728,822)	4,627,193	04/15/2025	
G1981*AA-2	CAYMAN UNIVERSE HOLDINGS LLC Foreign Bond	09/30/2023	Redemption	XXX	3,091,300	3,091,300	3,091,300	3,091,300						3,091,300				42,525	09/30/2045	
001748-AF-9	AMERICAN MONEY MANAGEMENT CORP 2014-1A	10/27/2023	Call	XXX	7,500,000	7,500,000	7,500,000	7,500,000						7,500,000				939,983	07/25/2029	
00175L-AN-2	AMERICAN MONEY MANAGEMENT CORP 2014-1A	10/25/2023	Paydown	XXX	145,000	145,000	145,000	145,000						145,000				12,660	07/25/2029	
00176B-AK-9	AMERICAN MONEY MANAGEMENT CORP 2013-3A	07/12/2023	GOLDMAN SACHS & CO.	XXX	107,250	132,000	132,000	132,000						132,000		(24,750)	(24,750)	11,316	07/24/2029	
00176D-AN-9	AMERICAN MONEY MANAGEMENT CORP 2013-3A	08/17/2023	Various	XXX	5,084,735	5,067,000	5,067,000	5,067,000						5,067,000		17,735	17,735	359,149	07/24/2029	
04016H-AK-2	ARES GLO LTD 2016-40A DR	08/22/2023	GOLDMAN SACHS & CO.	XXX	4,512,500	5,000,000	4,955,000	4,972,361		2,138		2,138		4,974,499		(461,999)	(461,999)	482,192	01/15/2029	
06745L-AE-0	BAROIN HILL GLO 2021-1A C	10/15/2023	Paydown	XXX	10,965,132	10,965,132	10,965,132	10,965,132						10,965,132				163,458	04/15/2034	
08179C-AL-5	BENEFIT STREET PARTNERS GLO LT 2017-11A	11/29/2023	Various	XXX	2,950,295	2,950,000	2,813,734	2,850,155				15,995		2,866,150		84,145	84,145	294,162	04/15/2029	

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Security Benefit Life Insurance Company

SCHEDULE D - PART 4

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B/A C.V. (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	
08179X-AU-9, 2013-1A	BENEFIT STREET PARTNERS CLO LT	C. 11/16/2023.	STIFEL NICOLAS & CO. Paydown.	XXX	5,000,000	5,000,000	4,932,500	4,971,388		6,094		6,094	4,977,462			22,538	22,538	481,439	07/15/2023.	
09261W-AG-1, BLACKROCK RAINIER CLO LTD 2021-6A D.		C. 10/20/2023.	Jamey Montgomery Scott LLC	XXX	24,266,131	24,266,131	24,266,131	24,266,131					24,266,131					706,147	04/20/2023.	
12478C-AJ-0, CBAM CLO MANAGEMENT 2018-8A C.		C. 12/08/2023.	Jamey Montgomery Scott LLC	XXX	12,506,250	12,500,000	12,499,988	12,499,955					12,499,889			6,561	6,561	1,039,436	10/20/2029.	
12478C-AL-5, CBAM CLO MANAGEMENT 2018-8A D.		C. 12/06/2023.	Jamey Montgomery Scott LLC	XXX	18,502,100	18,500,000	18,432,588	18,450,726		7,528		7,528	18,458,253			43,847	43,847	1,724,491	10/20/2029.	
12509V-AN-2, CBAM CLO MANAGEMENT 2020-12A DR.		C. 10/20/2023.	Paydown.	XXX	10,016,434	10,016,434	10,016,434	10,016,434					10,016,434			150,487	150,487	07/20/2034.		
12510T-AE-4, CBAM CLO MANAGEMENT 2019-11RA D.		C. 10/20/2023.	Paydown.	XXX	9,489,243	9,489,243	9,489,243	9,489,243					9,489,243					141,071	01/20/2035.	
12511A-AG-9, CBAM CLO MANAGEMENT 2020-13A C.		C. 10/20/2023.	Paydown.	XXX	10,904,997	10,904,997	10,904,997	10,904,997					10,904,997					163,123	01/20/2034.	
12551P-AE-2, C1FC FUNDING LTD 2012-2RA B.		C. 08/04/2023.	Call	100,000.	2,700,000	2,700,000	2,697,416	2,698,365		(1,952)		(1,952)	2,696,413			3,587	3,587	137,326	01/20/2028.	
14310A-AE-3, 2012-4A E.	CARLYE GLOBAL MARKET STRATEGI	D. 06/02/2023.	BREAN CAPITAL LLC	XXX	3,750,000	5,000,000	4,850,000	4,892,779		4,755		4,755	4,897,534			(1,147,534)	(1,147,534)	374,820	04/22/2032.	
14315D-AG-7, 2021-3SA.	CARLYE GLOBAL MARKET STRATEGI	C. 10/15/2023.	Paydown.	XXX	11,151,014	11,151,014	11,151,014	11,151,014					11,151,014					161,264	04/15/2034.	
14987V-AJ-8, CBAM CLO MANAGEMENT 2019-9A D.		C. 08/24/2023.	Various.	XXX	37,513,750	37,500,000	37,560,150	37,544,262		(6,065)		(6,065)	37,538,197			(24,447)	(24,447)	2,787,089	02/12/2030.	
22816B-AE-5, 2017.	CRESTLINE DEWILLI CLO XV, LTD. DEW15	D. 06/05/2023.	GOLDMAN SACHS & CO.	XXX	1,693,875	2,250,000	2,227,500	2,263,954					2,263,073			(569,198)	(569,198)	156,215	04/20/2030.	
22816B-AG-0, 1A E2.	CRESTLINE DEWILLI CLO XV, LTD. 2017-1	D. 06/15/2023.	GOLDMAN SACHS & CO.	XXX	920,000	2,000,000	1,920,000	1,975,958		1,180		1,180	1,977,138			(1,057,138)	(1,057,138)	162,741	04/20/2030.	
28822P-AJ-2, ELEVATION CLO LTD 2017-6A D.		C. 09/18/2023.	Various.	XXX	5,001,000	5,000,000	4,950,000	4,977,963		3,489		3,489	4,981,452			19,548	19,548	400,140	07/15/2029.	
29002D-AA-6, ELWOOD CLO 21 LTD 2022-6A E.		D. 10/20/2023.	Paydown.	XXX	2,500,000	2,500,000	2,493,750	2,493,508		6,492		6,492	2,500,000			(397,800)	(397,800)	305,950	11/20/2035.	
36319R-AS-9, GALAXY CLO LTD 2015-19A D2R.		D. 07/25/2023.	GOLDMAN SACHS & CO.	XXX	3,002,200	3,400,000	3,400,000	3,400,000					3,400,000					307,879	07/24/2030.	
40769C-AJ-5, GUGGENHEIM CLO LTD 2021-4A D.		C. 10/15/2023.	Paydown.	XXX	10,132,047	10,132,047	10,132,047	10,132,047					10,132,047					286,534	01/15/2034.	
40383J-AA-3, 2015-1.	HALCYON LOAN ADVISORS FUNDING CLO	D. 08/17/2023.	GOLDMAN SACHS & CO.	XXX	618,894	4,421,019	2,654,134	2,654,134					2,654,134			(2,035,239)	(2,035,239)	349,835	04/20/2027.	
42086V-AE-0, HAVFIN KINGSLAND X LTD 2019-1A C.		C. 12/14/2023.	Various.	XXX	6,706,700	6,700,000	6,707,784	6,705,807		(1,151)		(1,151)	6,704,656			2,044	2,044	634,464	04/28/2031.	
42086V-AG-5, HAVFIN KINGSLAND X LTD 2019-1A D.		C. 12/14/2023.	Various.	XXX	10,010,000	10,000,000	10,020,220	10,015,286		(2,534)		(2,534)	10,012,752			(2,752)	(2,752)	1,082,516	04/28/2031.	
448250-AJ-8, ICG US CLO LTD 2021-2A D.		C. 10/25/2023.	Paydown.	XXX	12,662,501	12,662,501	12,662,501	12,662,501					12,662,501					190,440	04/23/2034.	
448272-AN-3, 1A D.	ICG RHINEBECK CLO 2021-4 LTD 2021-1A D.	C. 10/26/2023.	Paydown.	XXX	8,471,060	8,471,060	8,471,060	8,471,060					8,471,060					126,681	10/26/2034.	
468229-AG-6, D.	JMP CREDIT ADVISORS CLO LTD 2018-1A D.	C. 08/17/2023.	Various.	XXX	9,000,000	9,000,000	9,000,000	9,000,000					9,000,000					628,005	07/17/2030.	
47047J-AG-9, JAMESTOWN CLO LTD 2019-1A C.		C. 10/27/2023.	Baird	XXX	13,717,650	14,200,000	14,200,000	14,200,000					14,200,000			(482,350)	(482,350)	1,341,160	04/20/2032.	
48255L-AG-9, KKR FINANCIAL CLO LTD 39A D.		C. 10/15/2023.	Paydown.	XXX	12,432,440	12,432,440	12,432,440	12,432,440					12,432,440					184,998	10/15/2034.	
540543-AG-0, LOGAN CLO I LTD 2021-1A D.		C. 10/20/2023.	Paydown.	XXX	10,469,938	10,469,938	10,469,938	10,469,938					10,469,938					157,853	07/20/2034.	
56377G-AJ-8, MARANON LOAN FUNDING LTD 2020-1A C.		C. 10/15/2023.	Paydown.	XXX	13,293,763	13,293,763	13,293,763	13,293,763					13,293,763					380,072	01/15/2034.	
56377J-AG-8, DR.	MARANON LOAN FUNDING LTD 2021-2RA	C. 10/15/2023.	Paydown.	XXX	20,297,472	20,297,472	20,294,935	20,295,613		1,858		1,858	20,297,472					581,442	07/15/2033.	
56577L-AN-8, DR.	MARANON LOAN FUNDING LTD 2021-1RA	C. 10/15/2023.	Paydown.	XXX	14,040,973	14,040,973	14,040,973	14,040,973					14,040,973					401,482	07/15/2034.	
56577N-AJ-3, MARANON LOAN FUNDING LTD 2021-3A D.		C. 10/16/2023.	Paydown.	XXX	3,964,603	3,964,603	3,963,947	3,964,110		493		493	3,964,603					202,310	01/15/2034.	
56906C-AG-8, MARBLE POINT CLO 2010-1A D.		C. 05/18/2023.	Various.	XXX	11,312,500	12,509,000	12,509,000	12,507,842		(437)		(437)	12,507,405			(1,194,905)	(1,194,905)	619,751	04/20/2033.	
62948R-AB-1, NYLIM STRATFORD CPO LTD 2001-1A B.		D. 01/25/2023.	Paydown.	XXX	1,213	1,213	1,182	774	407				1,213					16	07/25/2036.	
66860N-AA-7, NORTHWOODS CLO LTD 2019-18A E.		D. 07/26/2023.	GOLDMAN SACHS & CO.	XXX	8,125,000	10,000,000	9,350,000	9,528,478		28,898		28,898	9,557,376			(1,432,376)	(1,432,376)	797,233	05/20/2032.	
67105V-AQ-7, OHA CREDIT PARTNERS LTD SECURED		C. 08/25/2023.	Various.	XXX	10,752,150	10,750,000	10,750,000	10,750,000					10,750,000			2,150	2,150	5,132	10/20/2025.	
67108F-AS-5, OZLM FUNDING LTD 2013-4A BR.		C. 09/27/2023.	DIRECT.	XXX	9,402,750	9,450,000	9,450,000	9,450,000					9,450,000			(47,250)	(47,250)	727,185	10/22/2030.	
67108F-AU-0, OZLM FUNDING LTD 2013-4A CR.		C. 12/12/2023.	Various.	XXX														921,486	10/22/2030.	
67109T-AG-0, OZLM LTD 2015-11A CR		D. 04/06/2023.	GOLDMAN SACHS & CO.	XXX	3,090,000	4,000,000	4,000,000	4,000,000					4,000,000			(910,000)	(910,000)	208,523	10/30/2030.	
67109U-AY-8, OZLM LTD 2015-11A CR		C. 11/06/2023.	Various.	XXX	9,798,475	9,850,000	9,850,000	9,850,000					9,850,000			(51,525)	(51,525)	829,083	10/30/2030.	
67111C-AS-7, OFSI FUND LTD 2017-1A DR.		C. 08/17/2023.	Various.	XXX	4,507,875	4,500,000	4,500,000	4,500,000					4,500,000			7,875	7,875	331,328	08/16/2029.	
67111W-AA-4, OCTAGON INVESTMENT PARTNERS 52		D. 07/20/30.	GOLDMAN SACHS & CO.	XXX	2,347,500	3,000,000	2,850,000	2,948,414		1,891		1,891	2,950,305			(602,805)	(602,805)	151,334	07/20/2030.	
67577K-AE-7, 2021-1A C.	OCTAGON INVESTMENT PARTNERS 52	C. 10/20/2023.	Paydown.	XXX	14,017,421	14,017,421	14,017,421	14,017,421					14,017,421					204,955	04/20/2034.	
75887V-AG-6, REGATTA IX FUNDING LTD 2017-1A D.		C. 08/22/2023.	Various.	XXX	5,001,000	5,000,000	4,997,550	4,998,119		29		29	4,998,149			2,851	2,851	376,365	04/17/2030.	
82755Q-AG-2, SILVER CREEK CLO 2014-1A E2R.		D. 12/12/2023.	Various.	XXX	7,958,750	8,000,000	8,000,000	8,000,000					8,000,000			(41,250)	(41,250)	964,705	07/20/2029.	
88432M-AC-8, WIND RIVER CLO LTD 2017-1A B.		C. 05/31/2023.	Various.	XXX														(19,234)	04/18/2029.	
98989F-AA-2, 1A A.	TURBINE ENGINE SECURITIZATION 2013-1A A.	D. 12/15/2023.	Paydown.	XXX	2,409,844	2,409,844	2,383,917	2,402,449		7,396		7,396	2,409,844					88,498	12/13/2046.	

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	CUSIP Identification	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
		Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B/A/C.V. (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	
	91734K-AJ-6	BLACKROCK BAKER CLD 2021-1, LT	10/15/2023	Paydown	XXX	2,167,872	2,167,872	2,167,872	2,167,872						2,167,872				111,216	01/15/2034	
	973142-AE-2	WIND RIVER CLD LTD 2020-1A C	10/20/2023	Paydown	XXX	12,256,658	12,256,658	12,256,658	12,256,658						12,256,658				183,646	10/20/2033	
	97314H-AJ-8	WIND RIVER CLD LTD 2021-1A D	10/20/2023	Paydown	XXX	11,672,666	11,672,666	11,672,666	11,672,666						11,672,666				172,712	04/20/2034	
	G1969H-AD-8	BALFOUR BEATTY PLC 5,140%	03/05/2023	Maturity	XXX	6,000,000	6,000,000	6,000,000	6,000,000						6,000,000				154,200	03/05/2023	
	G9380Q-AA-0	VITA WARMICK 2 LIMITED CONSTRUCTION	08/21/2023	DIRECT	XXX	94,910,023	94,910,023	94,455,622	89,487,329					4,958,294	94,910,023	454,401			3,182,912	11/23/2023	
	G9380Q-AA-0	VITA WARMICK 2 LIMITED CONSTRUCTION	08/24/2023	Various	XXX	2,072,217,218	2,087,074,204	2,092,875,255	2,069,342,723	3,043	3,699,069		3,702,112	19,093,125	2,085,224,847	(6,917,711)	(13,007,627)	(19,925,338)	95,293,999	XX	
Bonds - Hybrid Securities																					
	4812BB-AF-8	JP MORGAN CHASE & CO 5,000%	09/15/2023	JP MORGAN SECURITIES INC	XXX	2,928,750	3,000,000	3,000,000	3,000,000						3,000,000			(71,250)	170,000	12/31/2069	
	7425IV-AL-6	PRINCIPAL FINANCIAL GRP	04/07/2023	Call	XXX	500,000	500,000	496,875	496,997		(2)		(2)		496,995		3,005	3,005	15,376	05/15/2055	
	74737E-AA-2	GEE INSURANCE GROUP LTD	11/24/2023	Call	XXX	150,000	150,000	167,262	152,582		(2,582)		(2,582)		150,000				11,250	11/24/2043	
	87089N-AA-8	SWISS RE FINANCE LUX 5,000%	10/18/2023	Call	XXX	3,417,711	3,600,000	3,615,400	3,610,471		(1,161)		(1,161)		3,609,309				14,775	04/02/2049	
	1309999999	Bonds - Hybrid Securities				6,996,461	7,250,000	7,279,527	7,260,050		(3,745)		(3,745)		7,256,304		(68,245)	(68,245)	211,401	XX	
Bonds - Parent, Subsidiaries and Affiliates																					
	60474H-AA-5	MIRROR MEDIA IP HOLDINGS' LLC TERM LOAN	01/11/2023	Various	XXX	143,625,000	143,625,000	143,625,000	143,625,000						143,625,000				137,351	01/31/2023	
	60474H-AB-3	MIRROR MEDIA IP HOLDINGS' LLC REVOLVER	01/11/2023	Various	XXX	149,950,000	149,950,000	149,950,000	149,950,000						149,950,000				536,314	01/31/2023	
	12777Q-AD-6	CALIN INTERNATIONAL LP 2ND LIEN TERM LOAN	06/15/2023	No Broker	XXX	125,000,000	125,000,000	125,000,000	125,000,000						125,000,000				4,638,889	06/30/2023	
	81607Q-AA-1	700 EDEWATER DEVELOPMENT LLC CONSTRUCTION	09/08/2023	Various	XXX	238,060,383	238,060,383	238,060,383	238,060,383						238,060,383				16,822,262	10/29/2023	
	78711H-AA-0	SALES 2, LLC Senior Secured Notes	11/28/2023	Redemption	XXX	11,758,062	11,758,062	11,758,062	11,758,062						11,758,062				444,210	02/28/2025	
	06652*-AB-4	BANNER CREEK BRIDGE, LLC REVOLVER	01/13/2023	Various	XXX	342,000,000	342,000,000	342,000,000	342,000,000						342,000,000				919,461	07/20/2025	
	12777Q-AA-2	CALIN INTERNATIONAL LP 1ST LIEN TERM LOAN	06/15/2023	No Broker	XXX	825,000,000	825,000,000	825,000,000	825,000,000						825,000,000				17,757,667	06/30/2023	
	12777Q-AB-0	CALIN INTERNATIONAL LP 4,640% 06/30/23	06/15/2023	Various	XXX	90,000,000	90,000,000	90,000,000	90,000,000						90,000,000				1,939,485	06/30/2023	
	23312A-AF-9	DGP RIGHTS, LLC Class A-2 Notes	01/12/2023	Various	XXX	271,887,279	271,887,279	271,887,279	271,887,279						271,887,279				3,723,802	12/19/2049	
	23312A-AF-9	DGP RIGHTS, LLC Class A-2 Notes	01/10/2023	Paydown	XXX	2,197,280,724	2,197,280,724	2,197,280,724	2,197,280,724						2,197,280,724				(16,506)	12/19/2049	
	1509999999	Bonds - Parent, Subsidiaries and Affiliates				2,197,280,724	2,197,280,724	2,197,280,724	2,197,280,724						2,197,280,724				46,902,935	XX	
Bonds - SVI Identified Funds																					
Bonds - Unaffiliated Bank Loans																					
	000000-00-0	YAK ACCESS, LLC TERM LOAN	03/10/2023	Maturity	XXX	256,014	256,014	253,454	254,105				1,909		256,014				14,056	03/10/2023	
	000000-00-0	SSH GROUP HOLDINGS, INC	03/01/2023	MACQUARIE CAPITAL FUNDING LLC	XXX	5,555,556	5,555,556	5,555,556	5,555,556						5,555,556				192,306	07/28/2023	
	000000-00-0	SSH GROUP HOLDINGS, INC	01/11/2023	Redemption	XXX	2,777,778	2,777,778	2,777,778	2,777,778						2,777,778					07/28/2023	
	000000-00-0	CONSERVAGE MIDCO, LLC SYNDICATED	02/10/2023	Redemption	XXX	3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				34,739	05/13/2025	
	000000-00-0	SUF II FINCO TERM LOAN	12/18/2023	Redemption	XXX	23,115,578	23,115,578	23,115,578	23,115,578						23,115,578				621,290	12/23/2025	
	000000-00-0	CORNERSTONE UNDERMAN INC REVOLVING CREDIT	09/07/2023	Redemption	XXX	8,500,000	8,500,000	8,500,000	8,500,000						8,500,000				499,675	09/21/2026	
	000000-00-0	SPX FLOW INC SYNDICATED CORP REVOLVER	01/31/2023	Redemption	XXX	562,500	562,500	562,500	562,500						562,500				4,086	04/05/2027	
	27004G-AH-6	EAGLEVIEW TECHNOLOGY CORPORATE REVOLVING	10/13/2023	DIRECT	XXX	2,822,317	3,094,443	2,999,932	3,072,989		(11,984)		(11,984)		3,059,106		(236,788)	(236,788)	240,603	05/14/2025	
	27004G-AH-6	EAGLEVIEW TECHNOLOGY CORPORATE REVOLVING	08/31/2023	Redemption	XXX	2,132,811	2,132,811	2,069,135	2,114,422						2,132,811				84,850	05/14/2025	
	36167B-AE-8	GEE HOLDINGS 2 LLC TERM LOAN	10/23/2023	DIRECT	XXX	1,804,203	3,032,274	1,801,878	2,871,391		49,631		(1,005,658)		1,865,734				310,383	03/23/2026	
	78397G-AB-7	SCIH SALT HOLDINGS INC REVOLVING CREDIT	03/31/2023	Redemption	XXX	4,860,948	4,860,948	4,860,948	4,860,948						4,860,948				94,677	03/17/2025	
	78473K-AC-3	DRI HOLDING, INC 9,606% 12/21/26	10/13/2023	DIRECT	XXX	1,150,949	1,307,927	1,307,927	1,307,927						1,307,927				114,395	12/21/2026	
	78473K-AC-3	DRI HOLDING, INC 9,606% 12/21/26	10/06/2023	Redemption	XXX	1,067,073	1,067,073	1,067,073	1,067,073						1,067,073				27,824	12/21/2026	
	82968E-AC-1	SIRVA WORLDWIDE INC SYNDICATED REVOLVER	06/12/2023	Redemption	XXX	1,143,369	1,143,369	1,143,369	1,143,369						1,143,369				70,088	08/02/2023	
	82968E-AC-1	SIRVA WORLDWIDE INC SYNDICATED REVOLVER	08/02/2023	Redemption	XXX	731,631	731,631	731,631	731,631						731,631				83,291	08/02/2023	
	98432U-AC-9	YAK ACCESS, LLC REVOLVER	03/10/2023	No Broker	XXX	3,409,225	7,335,000	2,934,000	2,934,000						2,934,000		475,225	475,225	(122,904)	07/11/2023	

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year																					
1	CUSIP Identifi- cation	2	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Dividends Received During Year	21 Stated Contractual Maturity Date
											11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other-Than- Temporary Impairment Recognized	14 Total Change in B/A C.V. (11+12-13)	15 Total Foreign Exchange Change in B/A C.V.						
	000000-00-0.	AXV HOLDINGS MIDCO LLC REVOLVING CREDIT.		10/13/2023.	DIRECT.	XXX.	1,890,100	1,944,947	1,944,947	1,944,947				1,944,947		(54,848)	(54,848)		182,343	03/10/2025.	
	000000-00-0.	AXV HOLDINGS MIDCO LLC REVOLVING CREDIT.		08/07/2023.	Redemption	XXX.	1,034,553	1,034,553	1,034,553	1,034,553				1,034,553					48,540	03/10/2025.	
	000000-00-0.	ENDURANCE INTERNATIONAL GROUP, REVOLVING.		10/13/2023.	DIRECT.	XXX.	10,471,746	11,150,000	11,150,000	11,150,000				11,150,000		(678,255)	(678,255)		1,073,870	02/10/2026.	
	000000-00-0.	ENDURANCE INTERNATIONAL GROUP, REVOLVING.		12/19/2023.	Redemption	XXX.	2,200,000	2,200,000	2,200,000	2,200,000				2,200,000					110,731	02/10/2026.	
	74834Y-AP-7.	GUEST BORROWER LIMITED REVOLVING CREDIT.		10/27/2023.	DIRECT.	XXX.	1,496,200	2,000,000	2,000,000	2,000,000				2,000,000		(503,800)	(503,800)		158,985	01/20/2027.	
	000000-00-0.	CREATIVE ARTISTS AGENCY, LLC REVOLVING C.		01/01/2023.	No Broker.	XXX.	79,982,551	86,802,402	81,010,259	82,198,767		39,556	1,055,289	(1,015,733)		(1,216,974)	(1,216,974)		6,003	11/26/2024.	
Bonds - Unaffiliated Certificates of Deposit																					
	2509099997	Bonds - Subtotals - Bonds - Part 4					4,365,400,589	4,397,330,965	4,387,852,145	4,365,425,016	3,043	3,326,207	1,055,289	2,273,961	19,093,125	4,379,895,480	(6,917,711)	(14,303,291)	146,460,211	XX	
	2509099998	Bonds - Summary item from Part 5 for Bonds					2,417,324,273	2,422,967,665	2,421,913,039		40,924	4,172,437		4,131,513		2,426,139,206	94,656	(8,814,940)	25,437,715	XX	
	2509099999	Bonds - Subtotals - Bonds					6,782,724,862	6,820,298,630	6,809,765,184	4,365,425,016	3,043	7,498,644	1,096,213	6,405,474	19,093,125	6,806,034,686	(6,823,055)	(23,118,231)	171,897,926	XX	
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Perpetual Preferred																					
	808513-BD-6.	12/31/49		06/30/2023.	MERRILL LYNCH & CO INC.	(1,550,000,000)	(40)		342	342							(383)	(383)	(8,331)	XXX	
	74460W-57-8.	PUBLIC STORAGE SERIES K		11/14/2023.	WELLS FARGO	160,000,000	3,181,000	4,000,000	3,227,200	3,227,200	772,800			772,800		4,000,000	(819,000)	(819,000)	142,500	XX	
	74460W-62-8.	PUBLIC STORAGE SERIES L		11/14/2023.	WELLS FARGO	198,000,000	4,154,550	4,949,960	3,989,700	3,989,700	960,260			960,260		4,949,960	(795,410)	(795,410)	180,985	XX	
	949746-55-6.	Perpet		09/15/2023.	Call	25,000	652,500	652,500	600,561	600,561	51,939			51,939		652,500	(1,901,500)	(1,901,500)	28,628	XX	
	94988U-15-1.	WELLS FARGO & COMPANY		06/01/2023.	WELLS FARGO	320,000,000	6,098,500	8,000,000	5,862,400	5,862,400	2,137,600			2,137,600		8,000,000	(3,516,293)	(3,516,293)	190,003	XX	
	4019099999	Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Perpetual Preferred					14,086,510	XX	17,602,802	13,680,203	3,922,599			3,922,599		17,602,802	(3,516,293)	(3,516,293)	533,785	XX	
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Redeemable Preferred																					
	4509099997	Preferred Stocks - Parent, Subsidiaries and Affiliates - Perpetual Preferred					14,086,510	XX	17,602,802	13,680,203	3,922,599			3,922,599		17,602,802	(3,516,293)	(3,516,293)	533,785	XX	
	4509099998	Preferred Stocks - Subtotals - Preferred Stocks - Part 4					14,086,510	XX	17,631,695	13,680,203	3,922,599			3,922,599		17,631,695	(3,545,186)	(3,545,186)	533,785	XX	
	4509099999	Preferred Stocks - Summary item from Part 5 for Preferred Stocks																			
Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Publicly Traded																					
	14316J-10-8.	CARLYLE GROUP INC/THE COMMON STOCK		12/18/2023.	GOLDMAN SACHS & CO.	2,617,691,000	78,531,180	XX	92,980,384	78,111,899	14,868,485			14,868,485		92,980,384	(14,449,204)	(14,449,204)	3,599,325	XX	
	25401T-60-3.	DIGITALBRIDGE GROUP INC		12/22/2023.	GOLDMAN SACHS & CO.	2,313,212,500	39,508,317	XX	31,677,016	25,306,545	6,370,471			6,370,471		31,677,016	7,831,301	7,831,301	92,529	XX	
	5019099999	Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Publicly Traded					118,039,497	XX	124,657,400	103,418,444	21,238,956			21,238,956		124,657,400	(6,617,903)	(6,617,903)	3,691,854	XX	
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other																					
	31340J-10-2.	FEDERAL HOME LOAN OF TOPEKA CLASS A		02/09/2023.	DIRECT	5,687,000	588,700	XX	568,700	568,700						568,700				XX	
	31340J-11-0.	FEDERAL HOME LOAN OF TOPEKA CLASS B		10/18/2023.	DIRECT	65,541,000	6,626,093	XX	6,294,897	6,554,100	(259,203)			(259,203)		6,294,897	331,196	331,196		XX	
	000000-00-0.	GEE HOLDINGS 2 LLC COMMON STOCK		10/13/2023.	DIRECT	158,360,000		XX		1,187,700	395,900			1,583,600	(1,187,700)					XX	
	5029099999	Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Other					7,194,793	XX	6,863,597	8,310,500	138,697			1,583,600	(1,446,903)	6,863,597	331,196	331,196		XX	
Common Stocks - Mutual Funds - Designations Assigned by the SVO																					
Common Stocks - Mutual Funds - Designations Not Assigned by the SVO																					
Common Stocks - Unit Investment Trusts - Designations Assigned by the SVO																					
Common Stocks - Unit Investment Trusts - Designations Not Assigned by the SVO																					
Common Stocks - Closed-End Funds - Designations Assigned by the SVO																					
Common Stocks - Closed-End Funds - Designations Not Assigned by the SVO																					
Common Stocks - Exchange Traded Funds																					
Common Stocks - Parent, Subsidiaries and Affiliates - Publicly Traded																					
Common Stocks - Parent, Subsidiaries and Affiliates - Other																					
	5909099997	Common Stocks - Subtotals - Common Stocks - Part 4					125,234,290	XX	131,520,997	111,728,944	21,375,653		1,583,600	19,792,053		131,520,997	(6,286,707)	(6,286,707)	3,691,854	XX	
	5909099998	Common Stocks - Summary Item from Part 5 for Common Stocks					50,978,866	XX	50,420,725							50,420,725	558,140	558,140	1,019,797	XX	
	5909099999	Common Stocks - Subtotals - Common Stocks					176,213,156	XX	181,941,722	111,728,944	21,375,653		1,583,600	19,792,053		181,941,722	(5,728,567)	(5,728,567)	4,711,651	XX	
	5909099999	Common Stocks - Preferred and Common Stocks					190,299,666	XX	199,573,417	125,409,147	25,298,252		1,583,600	23,714,652		199,573,417	(9,273,753)	(9,273,753)	5,245,436	XX	
	6009999999	Totals					6,973,024,528	XX	7,009,338,601	4,490,834,163	25,301,295	7,498,644	2,679,813	30,120,126	19,093,125	7,005,608,103	(6,823,055)	(39,215,039)	177,143,362	XX	

SCHEDULE D - PART 5

1	CUSIP Identification	2	3 F o r e i g n	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value				17	18	19	20	21	
												12	13	14	15						16
Bonds - U.S. Governments																					
Bonds - All Other Governments																					
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)																					
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)																					
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																					
01F062-63-1	FANNIE MAE TBA	5.500%	03/15/45	03/08/2023	CITIGROUP GLOBAL MARKETS	03/08/2023	CITIGROUP GLOBAL MARKETS	7,500,000	7,458,438	7,458,438	7,458,438								18,042	16,042	
01F062-66-4	FANNIE MAE TBA	5.500%	03/15/45	03/25/2023	BANK OF AMERICA	03/25/2023	BANK OF AMERICA	75,000,000	74,755,859	74,755,859	74,755,859								137,500	137,500	
01F060-68-3	FANNIE MAE FNCL 6 8/23			05/03/2023	BANK OF AMERICA	05/03/2023	BANK OF AMERICA	75,000,000	74,953,125	74,953,125	74,953,125								162,500	162,500	
01F060-67-5	FANNIE MAE TBA			07/13/2023	BANK OF AMERICA	07/13/2023	BANK OF AMERICA	50,000,000	49,992,188	49,992,188	49,992,188								100,000	100,000	
01F060-69-1	FANNIE MAE TBA			09/14/2023	BANK OF AMERICA	09/14/2023	BANK OF AMERICA	125,000,000	124,440,625	124,440,625	124,440,625								270,833	270,833	
01F060-6A-8	FANNIE MAE TBA			10/03/2023	BANK OF AMERICA	10/03/2023	BANK OF AMERICA	3,500,000	3,481,406	3,481,406	3,481,406								18,333	18,333	
01F062-68-2	FANNIE MAE TBA			11/11/2023	BANK OF AMERICA	11/11/2023	BANK OF AMERICA	500,000	496,094	496,094	496,094								1,083	1,083	
31320W-HH-9	FREDDIE MAC FR S06332	6.000%		07/07/2023	BANK OF AMERICA	12/01/2023	Paydown	2,022,323	2,022,007	2,022,323	2,022,323		316		316				26,071	4,045	
31320W-HT-3	FREDDIE MAC FR S06342	5.500%		05/24/2023	BANK OF AMERICA	12/01/2023	Paydown	2,073,778	2,070,618	2,073,778	2,073,778		3,159		3,159				29,706	3,802	
31320W-HU-0	FREDDIE MAC FR S06343	6.000%		09/20/2023	BANK OF AMERICA	12/01/2023	Paydown	2,432,983	2,431,268	2,432,983	2,432,983		1,714		1,714				25,981	5,258	
31338V-4V-4	FREDDIE MAC FR 0F6036	5.500%		05/25/2023	BANK OF AMERICA	12/01/2023	Paydown	414,376	411,592	414,376	414,376		2,784		2,784				4,083	760	
3133C2-TN-8	FREDDIE MAC FR 062357	5.500%		05/25/2023	BANK OF AMERICA	12/01/2023	Paydown	263,015	261,248	263,015	263,015		1,767		1,767				3,109	482	
3133CH-D6-9	FREDDIE MAC FR 0H4625	6.500%		05/01/53	BANK OF AMERICA	12/01/2023	Paydown	6,194	6,146	6,194	6,194		48		48				34	13	
3140NC-UG-2	FANNIE MAE FN BX7782	5.500%		03/01/53	BANK OF AMERICA	12/01/2023	Paydown	419,215	416,399	419,215	419,215		2,817		2,817				4,381	769	
3140NK-4F-5	FANNIE MAE FN B13521	5.500%		05/25/2023	BANK OF AMERICA	12/01/2023	Paydown	285,081	283,165	285,081	285,081		1,915		1,915				5,810	523	
31418E-P3-8	FANNIE MAE FN MA4941 MTGE			02/24/2023	BARCLAYS CAPITAL INC.	12/01/2023	Paydown	147,082	146,668	147,082	147,082		414		414				3,334	607	
31418E-PD-6	FANNIE MAE 5.500% 02/01/53			03/08/2023	CITIGROUP GLOBAL MARKETS	12/01/2023	Paydown	457,607	455,071	457,607	457,607		2,536		2,536				9,894	839	
31418E-T7-5	FANNIE MAE FN MA5073	6.000%		08/21/2023	BANK OF AMERICA	12/01/2023	Paydown	1,646,257	1,634,665	1,646,257	1,646,257		11,592		11,592				15,595	3,567	
31418E-VA-5	FANNIE MAE FN MA5108	6.000%		08/11/2023	BANK OF AMERICA	12/01/2023	Paydown	1,115,579	1,114,882	1,115,579	1,115,579		697		697				9,767	2,417	
0909999999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions											347,783,489	346,831,464	346,861,225	346,861,225		29,759				844,056	729,373
Bonds - Industrial and Miscellaneous (Unaffiliated)																					
80584*-AA-4	SCALE 322 60 LENDER LLC DELAYED DRAW CON			08/09/2023	DIRECT	09/13/2023	Redemption	100,0000	7,458,611	7,458,611	7,458,611								323,313		
805800-AA-0	SCALE PAVONIA LENDER LLC A NOTE			06/02/2023	DIRECT	07/18/2023	Redemption	100,0000	8,468,356	8,468,356	8,468,356								259,061		
502550-AA-3	LA COLOMBE TORREFACT ION, INC.			06/09/2023	DIRECT	08/31/2023	Redemption	100,0000	25,301,083	25,301,083	25,301,083		301,083		301,083				703,511	61,847	
502550-AA-3	LA COLOMBE TORREFACT ION, INC.			08/01/2023	Interest Capitalization	08/31/2023	Redemption	100,0000	473,776	473,776	473,776								6,535		
G7658*-AA-9	SCARGROFT TRUSTEES I LIMITED A CONSTRUCT			10/16/2023	DIRECT	10/16/2023	Redemption	100,0000	114,615	112,041	111,990					(2,625)	51	(2,574)	2,512		
G7658*-AA-9	SCARGROFT TRUSTEES I LIMITED A CONSTRUCT			10/16/2023	Various	10/16/2023	Various	10,400	10,485	10,400	10,443					(42)	(43)	(85)	240		
763960-AA-4	SB POLK STREET MULTIFAMILY LLC CONSTRUCT			12/12/2023	DIRECT	12/16/2023	Redemption	100,0000	6,250,493	6,250,493	6,250,493								229,573		
763960-AA-4	SB POLK STREET MULTIFAMILY LLC CONSTRUCT			12/01/2023	Various	12/16/2023	Various	596,971	596,971	596,971	596,971								18,903		
45000#-AA-9	IGH-RADD HOLDINGS I, LLC CONSTRUCT			01/01/2023	Interest Capitalization	01/01/2023	Redemption	100,0000	66,760	66,760	66,760								(66,760)		
G2000*-AA-7	Carlyle Credit Opportunities F Corp Debt			09/27/2023	DIRECT	12/27/2023	DIRECT		35,360	35,360	35,360								237		
00238*-AA-2	AP SUNRISE LLC SENIOR NOTE			05/24/2023	Various	12/27/2023	Various	611,895	595,989	611,895	611,895		(2,965)		(2,965)			18,872	237		
012653-AD-3	ALBEMARLE CORP 4.650% 06/01/27			07/11/2023	GOLDMAN SACHS & CO.	10/10/2023	BARCLAYS CAPITAL INC.	5,000	4,861	4,764	4,869		8		8		(105)	85	27		
017481-AC-5	AMERIPRISE FINANCIAL INC.			07/11/2023	GOLDMAN SACHS & CO.	10/10/2023	BARCLAYS CAPITAL INC.	5,000	4,905	4,677	4,907		2		2		(231)	(231)	76	9	
03076C-AA-8	AMERIPRISE FINANCIAL INC.			10/03/2023	Various	11/27/2023	CITIGROUP GLOBAL MARKETS	559,785	563,433	563,433	563,433		338		338		3,360	3,360	21,536	7,677	
031162-DS-6	ANGEN INC 5.600% 03/02/43			02/15/2023	CITIGROUP GLOBAL MARKETS	02/15/2023	BARCLAYS CAPITAL INC.	2,000,000	1,988,820	2,003,780	1,988,820						14,960	14,960	24,990		
031162-DT-4	ANGEN INC 5.650% 03/02/53			02/15/2023	CITIGROUP GLOBAL MARKETS	02/15/2023	BARCLAYS CAPITAL INC.	3,000,000	2,995,680	3,020,670	2,995,680						24,990	24,990	30,931		
043161-AD-1	ARTHUR J GALLAGHER & CO.			07/05/2023	Various	11/10/2023	Various	4,958,000	4,938,955	4,937,923	4,937,923		868		868		(277,874)	(277,874)	178,693	71,653	
053332-BH-4	AVALONBAY COMMUNITIES	2.300%		10/19/2023	JP MORGAN SECURITIES INC.	11/27/2023	Various	15,000,000	14,960,550	15,277,210	14,960,639		89		89		316,571	316,571	30,931		
05348E-B6-3	BERRY GLOBAL INC 1.570%			07/11/2023	GOLDMAN SACHS & CO.	10/10/2023	BARCLAYS CAPITAL INC.	5,000	4,168	4,079	4,195		26		26		(115)	(115)	71	42	
06576P-AH-4	BERRY GLOBAL INC			07/11/2023	GOLDMAN SACHS & CO.	10/10/2023	BARCLAYS CAPITAL INC.	5,000	4,514	4,529	4,559		45		45		(31)	(31)	58	39	

SCHEDULE D - PART 5

1	CUSIP Identification	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
												12	13	14	15	16					
Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED of During Current Year																					
		Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change In B/A, C.V. (12 + 13 - 14)	Total Foreign Exchange Change in B/A, C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
092113-AV-1	03/15/28	BLACK HILLS CORP 5.950%		03/02/2023	Various	11/30/2023	Various	6,285,000	6,264,699	6,331,758	6,267,247		2,548		2,548			64,511	64,511	256,614	
092636-AA-7	2023-1A E	BLACKROCK MT. HOOD CLO X LLC																			
092724-AH-9	03/15/16	BORGWARNER INC 4.375%		07/11/2023	GOLDMAN SACHS & CO.	10/10/2023	BARCLAYS CAPITAL INC.	5,000	3,968	3,704	3,974		6		6			(270)	(270)	5,423	72
10075E-AV-4	12/01/23	BOSTON GAS COMPANY 6.950%		01/03/2023	DIRECT	12/01/2023	Maturity	1,000,000	1,011,315	1,000,000	1,000,000		(11,315)		(11,315)				81,083	18,147	
10569V-AA-5	2023-NM4	BRAYO RESIDENTIAL FUNDING TRUS		09/06/2023	DIRECT	12/01/2023	Paydown	37,484	37,350	37,484	37,484		134		134				445	47	
11135F-BV-2	05/15/37	BROADCOM INC 4.920%		05/22/2023	INC.	09/08/2023	WELLS FARGO	10,000,000	8,816,100	8,812,300	8,832,605		16,505		16,505			(20,305)	(20,305)	160,095	12,315
11259N-AA-2	06/14/1	BROOKFIELD CAPITAL FIN BNKX 6.087		06/07/2023	Various	11/17/2023	Various	11,000,000	11,000,000	10,806,030	11,000,000							(193,970)	(193,970)	287,780	
12479R-AE-7	08/30/2023	CAPITAL AUTOMOTIVE REIT 2017-1A A2		08/30/2023	DIRECT	09/25/2023	Paydown	799,799	778,503	799,799	799,799		21,295		21,295						1,393
126650-BV-1	09/06/2023	CVS PASS-THROUGH TRUST		09/06/2023	DIRECT	12/10/2023	Redemption	39,159	38,010	39,159	39,159		1,149		1,149				3,714	3,714	472
127097-A6-8	05/15/27	COTERRA ENERGY INC 3.900%		07/11/2023	GOLDMAN SACHS & CO.	10/10/2023	BARCLAYS CAPITAL INC.	5,000	4,712	4,700	4,729		17		17			(29)	(29)	80	31
14040H-CZ-6	07/11/2023	CAPITAL ONE FINANCIAL CO.		07/11/2023	GOLDMAN SACHS & CO.	10/10/2023	BARCLAYS CAPITAL INC.	5,000	4,944	4,944	4,946		2		2			(97)	(97)	109	31
15189Y-A6-1	07/11/2023	CENTERPOINT ENERGY RES.		07/11/2023	GOLDMAN SACHS & CO.	10/10/2023	BARCLAYS CAPITAL INC.	5,000	4,984	4,917	4,985		1		1			(69)	(69)	167	102
21036P-BP-2	04/27/2023	CONSTITUTION BRANDS INC.		04/27/2023	BANK OF AMERICA	08/07/2023	JPIMORGAN SECURITIES INC.	4,965,300	4,965,300	4,984,350	4,965,300							19,050	19,050		
21871X-AP-4	05/23/2023	COREBRIDGE FINANCIAL INC.		05/23/2023	No Broker	08/03/2023	RBC CAPITAL MARKETS LLC	5,000,000	5,000,000	4,865,250	5,000,000							(143,750)	(143,750)	221,528	150,868
231021-AS-5	09/01/50	CUMMINS INC 2.600%		07/11/2023	GOLDMAN SACHS & CO.	10/10/2023	BARCLAYS CAPITAL INC.	5,000	3,161	2,851	3,169		8		8			(318)	(318)	48	7
233046-AL-5	08/30/2023	DB MASTER FINANCE LLC 2019-1A A23		08/30/2023	DIRECT	11/20/2023	Paydown	5,625	5,077	5,625	5,625		548		548					61	
25755T-AH-3	2017-1A A	DOMINOS PIZZA MASTER ISSUER LL		08/30/2023	DIRECT	10/25/2023	Paydown	1,875	1,725	1,875	1,875		150		150					19	8
25755T-AP-5	2021-1A A	DOMINOS PIZZA MASTER ISSUER LL		08/30/2023	DIRECT	10/25/2023	Paydown	2,500	2,078	2,500	2,500		422		422			(223)	(223)	20	8
263534-CR-8	07/11/2023	EDIP INC 4.800%		07/11/2023	GOLDMAN SACHS & CO.	10/10/2023	BARCLAYS CAPITAL INC.	5,000	4,852	4,832	4,855		3		3				98	39	
26929H-AB-1	01/13/2023	ENC MASTER ISSUER LLC 2022-1A A2		01/13/2023	Various	12/15/2023	Various	150,000	136,852	150,000	150,000		13,148		13,148				5,156	756	
281020-AV-3	11/15/28	EDISON INTERNATIONAL 5.250%		05/10/2023	MITSUBISHI FINANCIAL GROUP	05/11/2023	GROUP	5,000,000	4,990,350	5,021,200	4,990,350							30,850	30,850		
285512-AF-6	02/15/61	ELECTRONIC ARTS INC EA 2.95		07/11/2023	GOLDMAN SACHS & CO.	10/10/2023	BARCLAYS CAPITAL INC.	5,000	3,322	2,979	3,329		7		7			(350)	(350)	97	61
29273V-A0-3	02/15/33	ENERGY TRANSFER LP ET 5.3/4		03/02/2023	JEFFERIES & COMPANY INC.	03/09/2023	DIRECT	3,115,000	3,039,586	3,066,032	3,039,669		84		84			26,363	26,363	42,788	40,798
29379V-C0-3	01/31/1	ENTERPRISE PRODUCTS OPER EPD 5.35		01/03/2023	JPIMORGAN SECURITIES INC.	01/06/2023	Various	7,000,000	6,986,210	7,048,700	6,986,210							62,490	62,490		
30190A-20-3	11/29/2023	F&G ANNUITIES & LIFE INC F6 7.4		11/29/2023	WELLS FARGO	12/14/2023	Various	600,000	15,000,000	15,212,975	15,000,000							212,975	212,975		
30190A-AA-2	01/13/28	EXTRA SPACE STORAGE LP		01/09/2023	Various	09/19/2023	Various	95,000,000	94,961,050	94,965,587	94,965,587		4,537		4,537						
30225V-A0-0	07/21/2023	FIP MASTER FUNDING, LLC 2023-2A A1		07/21/2023	No Broker	10/10/2023	BARCLAYS CAPITAL INC.	5,000	3,970	3,817	3,993		23		23			(176)	(176)	4,790,883	32
30332V-AA-9	10/12/2023	FISERV INC 5.600%		10/12/2023	AMERICA	12/15/2023	Paydown	15,115	14,088	15,115	15,115		1,017		1,017				72		
337738-BE-7	02/27/2023	FISERV INC 5.600%		02/27/2023	BANK OF AMERICA	10/31/2023	Various	1,250,000	1,247,350	1,178,866	1,247,485		135		135			(68,619)	(68,619)	46,545	
337738-BH-0	08/16/2023	FIVE GUYS FUNDING, LLC 2017-1A A2		08/16/2023	WELLS FARGO	11/10/2023	Various	18,000,000	17,828,510	17,556,390	17,830,031		1,521		1,521			(273,641)	(273,641)	127,188	
33830J-AA-3	09/30/2023	FLORIDA GAS TRANSMISSION		09/30/2023	DIRECT	11/30/2023	Call	837,250	817,110	837,250	817,110		4,673		4,673			15,467	15,467	13,373	3,744
340711-A6-5	09/06/2023	FOX CORP 4.709%		09/06/2023	DIRECT	11/01/2023	Redemption	250,000	252,418	250,000	250,000		(2,418)		(2,418)					11,488	8,105
35137L-AH-8	07/11/2023	GAT 2023-NM2 A1 5.837%		07/11/2023	GOLDMAN SACHS & CO.	10/10/2023	BARCLAYS CAPITAL INC.	5,000	4,839	4,727	4,845		6		6			(119)	(119)	168	110
361690-AA-0	11/25/67	GENERAL MOTORS FINL CO		09/06/2023	DIRECT	12/01/2023	Paydown	60,886	59,968	60,886	60,886		918		918					551	69
37045X-EF-9	07/11/2023	GENUINE PARTS CO 1.875%		07/11/2023	GOLDMAN SACHS & CO.	10/10/2023	BARCLAYS CAPITAL INC.	5,000	4,943	4,907	4,948		5		5			(40)	(40)	140	73
372460-AA-3	11/01/30	GOLDENTREE LOAN MANAGEMENT US		07/11/2023	GOLDMAN SACHS & CO.	10/10/2023	BARCLAYS CAPITAL INC.	5,000	3,880	3,781	3,911		31		31			(131)	(131)	42	19
381386-AA-7	2022-16A E	HCA INC 5.200%		04/11/2023	Various	12/20/2023	Various	5,000,000	4,793,550	5,000,000	4,805,337		11,787		11,787			194,663	194,663	596,821	172,179
404119-CP-2	06/01/2023	HCA INC 5.500%		06/01/2023	Various	10/24/2023	Various	2,000,000	1,996,720	1,903,480	1,997,067		347		347			(93,587)	(93,587)	49,689	
404119-C0-0	05/01/2023	HCA INC 5.500%		05/01/2023	Various	10/24/2023	Various	7,995,000	7,989,563	7,355,480	7,990,139		576		576			(634,660)	(634,660)	210,091	
466313-AJ-2	10/03/2023	JABIL INC JBL 3.6 01/15/30		10/03/2023	GOLDMAN SACHS & CO.	11/30/2023	Various	3,280,000	2,809,058	2,899,371	2,819,154		10,097		10,097			80,216	80,216	45,379	26,242
466365-AE-3	2022-1A A21	JACK IN THE BOX FUNDING, LLC		04/05/2023	BARCLAYS CAPITAL INC.	11/25/2023	Paydown	30,000	25,163	30,000	30,000		4,838		4,838				620		155
466476-DY-9	10/23/34	JPIMORGAN CHASE & CO JPM 6.254		10/16/2023	JPIMORGAN SECURITIES INC.	11/10/2023	Various	15,000,000	15,000,000	15,227,600	15,000,000							227,600	227,600	33,007	
46666P-AA-2	04/10/2023	JABIL INC 5.450%		04/10/2023	Various	11/30/2023	Various	4,500,000	4,474,170	4,456,480	4,476,247		2,077		2,077			(19,767)	(19,767)	155,401	
47233M-BH-0	07/18/2023	JEFFERIES FIN GROUP INC		07/18/2023	Various	11/16/2023	Various	5,995,000	5,961,248	5,906,559	5,962,671		1,422		1,422			(56,112)	(56,112)	84,540	
477600-AB-9	2017-1A A211	JIMMY JOHN'S FUNDING LLC 2017-1A A211		04/20/2023	BARCLAYS CAPITAL INC.	10/30/2023	Paydown	40,500	38,019	40,500	40,500		2,481		2,481				981		458

SCHEDULE D - PART 5

1	CUSIP Identification	3	2	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
												12	13	14	15	16					
		Foreign	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change In B/A, C.V. (12 + 13 - 14)	Total Foreign Exchange Change in B/A, C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
477600-A6-7	A21	JIMMY JOHN'S FUNDING LLC 2022-1A		03/30/2023	BARCLAYS CAPITAL INC.	10/30/2023	Paydown	33,794	30,758	33,794	33,794		3,036		3,036					689	241
494468-B4-6	02/01/33	KINCO REALTY OP LLC KIM 4.6		07/11/2023	GOLDMAN SACHS & CO.	10/10/2023	BARCLAYS CAPITAL INC.	5,000	4,595	4,405	4,603		8		8			(198)		160	104
494568-AH-4	06/01/45	KINDER MORGAN INC KMI 5.55		07/11/2023	GOLDMAN SACHS & CO.	10/10/2023	BARCLAYS CAPITAL INC.	5,000	4,540	4,251	4,543		3		3			(292)		101	32
501889-A6-3	LKO CORP 5.750% 06/15/28			05/15/2023	WELLS FARGO	08/07/2023	BANK OF AMERICA	6,990,000	6,970,847	6,944,984	6,971,503		656		656			(26,519)		83,734	
532273-AD-6	10/15/31	LIFE STORAGE LP 2.400%		07/11/2023	GOLDMAN SACHS & CO.	07/21/2023	No Broker	5,000	3,931	3,975	3,933		2		2			42		32	29
553427-AA-3	A	MARITIME PARTNERS, LLC MP 2023-1A		05/16/2023	Various	12/15/2023	Various	1,519,057	1,519,051	1,519,057	1,519,057		6		6				39,765		
63111X-AH-4	A	NASDAQ INC 5.350% 06/28/28		06/22/2023	GOLDMAN SACHS & CO.	07/31/2023	Various	6,500,000	6,487,065	6,508,180	6,487,166		101		101			21,014		15,158	
63111X-AJ-0	02/15/34	NASDAQ INC NASDAQ INC 5.550%		06/22/2023	GOLDMAN SACHS & CO.	07/31/2023	GOLDMAN SACHS & CO.	4,000,000	3,998,880	4,032,560	3,998,880							33,680		20,967	
63111X-AK-7	NASDAQ INC 5.950% 08/15/53			06/22/2023	GOLDMAN SACHS & CO.	06/22/2023	Various	5,000,000	4,971,550	5,018,620	4,971,550							47,070			
636180-B5-9	10/01/26	NATIONAL FUEL GAS CO 5.500%		05/15/2023	JPIMORGAN SECURITIES INC.	09/29/2023	STIFEL NICOLAUS & CO.	2,000,000	1,995,600	1,972,680	1,995,922		322		322			(23,242)		41,250	
655663-AA-0	NORDSON CORP NDSN 5.6 09/15/28			09/07/2023	JPIMORGAN SECURITIES INC.	09/07/2023	SEA PORT GROUP SEC LLC	3,000,000	2,999,340	3,003,360	2,999,340							4,020			
655663-AB-8	NORDSON CORP NORDSON CORPORATION			09/07/2023	JPIMORGAN SECURITIES INC.	09/07/2023	JEFFERIES & COMPANY INC.	3,000,000	2,991,450	3,009,030	2,991,450							17,580			
662680-BK-8	11/01/30	ONEOK INC ONEOK INC 5.800%		08/10/2023	GOLDMAN SACHS & CO.	09/18/2023	GOLDMAN SACHS & CO.	3,000,000	2,994,150	2,971,890	2,994,150							(22,260)		12,567	
662680-BL-6	08/01/23	ONEOK INC ONEOK INC 5.000%		08/10/2023	GOLDMAN SACHS & CO.	09/18/2023	GOLDMAN SACHS & CO.	3,000,000	2,999,280	3,000,450	2,999,288		8		8			1,162		13,108	
66389X-CP-8	03/02/23	ORACLE CORP 4.900% 02/06/33		03/02/2023	Various	12/12/2023	Various	8,455,000	7,906,165	8,006,780	7,932,911		24,746		24,746			73,868		275,379	34,525
694308-J0-1	05/23/2023	PACIFIC GAS & ELECTRIC		05/23/2023	Various	09/08/2023	BANK OF AMERICA	11,448,000	8,795,785	8,724,635	8,821,747		25,962		25,962			(97,112)		359,181	205,258
694308-KH-9	01/15/5	PACIFIC GAS & ELECTRIC PG&E 6 3/4		06/01/2023	JPIMORGAN SECURITIES INC.	06/01/2023	MORGAN STANLEY	2,000,000	1,938,380	1,958,420	1,938,380							20,040		55,875	
718172-DA-4	04/27/2023	PHILIP MORRIS INTL INC		04/27/2023	WELLS FARGO	04/27/2023	JEFFERIES & COMPANY INC.	5,000,000	5,028,300	5,030,250	5,028,300		(7)		(7)			1,950		54,097	
718172-DB-2	04/27/2023	PHILIP MORRIS INTL INC FW 5 1/4		04/27/2023	Various	04/28/2023	Various	5,000,000	5,040,260	5,059,410	5,040,253							19,157		34,788	
718172-DC-0	09/07/28	PLANET FITNESS MASTER ISSUER L		09/05/2023	DEUTSCHE BANK SECURITIES	11/08/2023	Various	7,000,000	6,943,370	6,936,130	6,943,892		522		522			(7,762)		19,104	
72703P-AB-9	2018-1A	PLANET FITNESS MASTER ISSUER L		04/11/2023	BARCLAYS CAPITAL INC.	12/05/2023	Paydown	203,813	194,973	203,813	203,813		8,840		8,840					4,755	378
74251A-A5-1	PRINCIPAL FINANCIAL GRP			07/11/2023	GOLDMAN SACHS & CO.	10/10/2023	BARCLAYS CAPITAL INC.	5,000	4,029	3,960	4,058		29		29			(97)		35	8
744573-AJ-0	PUBLIC SERVICE ENTERPRISES			10/10/2023	GOLDMAN SACHS & CO.	10/10/2023	BARCLAYS CAPITAL INC.	5,000	3,999	3,862	4,023		24		24			(161)		50	20
754730-AF-6	RAYMOND JAMES FINANCIAL			07/11/2023	GOLDMAN SACHS & CO.	10/10/2023	BARCLAYS CAPITAL INC.	5,000	4,414	4,100	4,417		3		3			(318)		184	122
76396V-AB-9	SSANO FINANCE LLC 2022-1 A2			08/30/2023	DIRECT	10/25/2023	Paydown	3,750	3,521	3,750	3,750		229		229					52	20
76409V-BP-8	SBP GLOBAL INC 5.250% 09/15/33			09/07/2023	BANK OF AMERICA	09/07/2023	Various	5,000,000	4,994,600	4,995,030	4,994,600							430			
76520E-AE-6	2023-1 A2	SABAY DATA CENTER ISSUER LLC		04/18/2023	Various	12/19/2023	Various	4,643,000	4,641,065	4,643,000	4,641,252		187		187			1,748		167,261	
78711D-AA-5	SECURE	SAIL 4 VFN NOTE ISSUER LLC SENIOR		10/10/2023	Interest Capitalization	12/04/2023	Paydown	38,408	38,408	38,408	38,408									691	
808513-CD-5	05/19/29	CHARLES SCHWAB CORP 5.643%		05/17/2023	JPIMORGAN SECURITIES INC.	05/17/2023	SMBC NIKKO SECURITIES AMERICA	5,000,000	5,000,000	5,007,750	5,000,000							7,750			
808513-CE-3	05/19/34	CHARLES SCHWAB CORP 5.853%		05/17/2023	JPIMORGAN SECURITIES INC.	05/17/2023	JEFFERIES & COMPANY INC.	5,000,000	5,000,000	5,028,200	5,000,000							28,200			
808513-CH-6	08/24/34	CHARLES SCHWAB CORP SCHW 6.136		08/22/2023	CITIGROUP GLOBAL MARKETS	08/23/2023	BANK OF AMERICA	3,334,000	3,334,000	3,355,004	3,334,000							21,004		588	
816851-BB-9	SEMPRA	5.500% 08/01/33		06/20/2023	Various	10/16/2023	Various	20,000,000	19,940,000	19,434,260	19,941,147		1,147		1,147			(506,887)		255,597	
842400-HA-4	SOUTHERN CALIF EDISON CO			05/17/2023	JPIMORGAN SECURITIES INC.	09/12/2023	Various	10,000,000	9,978,600	9,710,492	9,978,802		202		202			(268,311)		182,686	
842434-CY-6	08/01/63	SOUTHERN CALIF GAS CO 5.750%		05/17/2023	JPIMORGAN SECURITIES INC.	09/12/2023	INC	10,000,000	9,951,600	9,690,400	9,951,891		291		291			(261,491)		177,292	
857477-CC-5	05/18/34	STATE STREET CORP 5.159%		05/15/2023	Various	11/27/2023	Various	8,438,000	8,438,000	8,031,199	8,436,000							(404,801)		218,915	
86212X-AF-7	A1	STORE MASTER FUNDING LLC 2023-1A		05/22/2023	SMBC NIKKO SECURITIES AMERICA	12/20/2023	Paydown	58,333	58,325	58,333	58,333		9		9					1,103	
86212X-AG-5	A2	STORE MASTER FUNDING LLC 2023-1A		08/30/2023	DIRECT	12/20/2023	Paydown	3,333	3,235	3,333	3,333		99		99					48	6
87165B-AD-5	08/15/24	SYNCHRONY FINANCIAL 4.250%		07/11/2023	GOLDMAN SACHS & CO.	10/10/2023	BARCLAYS CAPITAL INC.	5,000	4,852	4,888	4,885		33		33			3		140	87
87251F-AD-1	CLASS B	TCW DIRECT LENDING STRUCTURED		07/17/2023	DIRECT	07/20/2023	DIRECT	1	1	1	1									131,018	
87342R-AG-9	A21	TACO BELL FUNDING, LLC 2021-1A		04/18/2023	GUGENHEIM SECURITIES	11/25/2023	Paydown	7,400	6,432	7,400	7,400		988		988			(373)		54	22
876030-AA-5	TAPESTRY INC 3.050% 03/15/32			07/11/2023	GOLDMAN SACHS & CO.	10/10/2023	BARCLAYS CAPITAL INC.	5,000	3,980	3,639	4,012		22		22					88	50
89102T-AS-3	GLOBE LIFE INC GL 4.55 09/15/28			07/11/2023	GOLDMAN SACHS & CO.	10/10/2023	BARCLAYS CAPITAL INC.	5,000	4,824	4,741	4,832		8		8			(91)		131	75
913903-AW-0	10/15/30	UNIVERSAL HEALTH SVCS 2.650%		07/11/2023	GOLDMAN SACHS & CO.	10/10/2023	BARCLAYS CAPITAL INC.	5,000	4,070	3,906	4,096		26		26			(191)		85	32

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Security Benefit Life Insurance Company

SCHEDULE D - PART 5

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Date Acquired	5 Name of Vendor	6 Disposal Date	7 Name of Purchaser	8 Par Value (Bonds) or Number of Shares (Stocks)	9 Actual Cost	10 Consideration	11 Book/ Adjusted Carrying Value at Disposal	Change in Book/Adjusted Carrying Value				17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Interest and Dividends Received During Year	21 Paid for Accrued Interest and Dividends
											12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Change In B/A, C.V. (12 + 13 - 14)						16 Total Foreign Exchange Change in B/A, C.V.
925390-AA-6-A1	VERIS SECURITIZATION TRUST 2023-2		09/06/2023	DIRECT	12/01/2023	Paydown	73,670	72,987	73,670	73,670	683		683				716	89	
925524-AV-8-04/30/36	PARMOUNT GLOBAL 6.875%		11/08/2023	BARCLAYS CAPITAL INC.	12/19/2023	GOLDMAN SACHS & CO.	13,575,000	12,213,680	13,605,486	12,221,205	7,525		7,525		1,384,281	1,384,281	132,215	24,124	
929803-AH-4-07/11/2023	MACOVIA CORP 5.500% 08/01/35		07/11/2023	GOLDMAN SACHS & CO.	10/10/2023	BARCLAYS CAPITAL INC.	5,000	4,838	4,555	4,840	3		3		(265)	(265)	192	124	
950000-3E-1-07/25/29	WELLS FARGO & COMPANY WFC 5.574		07/18/2023	WELLS FARGO	07/19/2023	Various	7,000,000	7,000,000	7,025,260	7,000,000					25,260	25,260			
950000-3F-8-07/25/34	WELLS FARGO & COMPANY WFC 5.557		07/18/2023	WELLS FARGO	07/19/2023	Various	7,000,000	7,000,000	7,022,890	7,000,000					22,890	22,890			
950000-36-6-10/24/29	WELLS FARGO & COMPANY WFC 6.303		10/16/2023	WELLS FARGO	10/16/2023	BARCLAYS CAPITAL INC.	2,500,000	2,500,000	2,500,525	2,500,000					525	525			
950000-3H-4-10/23/34	WELLS FARGO & COMPANY WFC 6.491		10/16/2023	WELLS FARGO	10/16/2023	SEA PORT GROUP SEC LLC	3,000,000	3,000,000	3,001,950	3,000,000					1,950	1,950			
950021-AA-1-PERP	WELLS FARGO		07/17/2023	Various	07/17/2023	Various	12,000,000	12,000,000	12,055,000	12,000,000					55,000	55,000			
970648-AI-5-10/10/36	WILLIS NORTH AMERICA INC.		07/11/2023	GOLDMAN SACHS & CO.	10/10/2023	BARCLAYS CAPITAL INC.	5,000	4,835	4,776	4,844	10		10		(68)	(68)	76	18	
98419M-AI-4-XYLEM INC 2.250% 01/30/31	XYLEM INC		10/10/2023	GOLDMAN SACHS & CO.	10/10/2023	BARCLAYS CAPITAL INC.	5,000	4,115	3,957	4,139	24		24		(182)	(182)	79	51	
98566P-AV-4-ZIMMER BIOMET HOLDINGS	ZIMMER BIOMET HOLDINGS		07/11/2023	GOLDMAN SACHS & CO.	10/10/2023	BARCLAYS CAPITAL INC.	5,000	4,124	3,921	4,145	21		21		(224)	(224)	50	18	
136375-DB-5-08/05/52	CANADIAN NATL RAILWAY 4.400%		10/10/2023	GOLDMAN SACHS & CO.	10/10/2023	BARCLAYS CAPITAL INC.	5,000	4,504	4,084	4,506	2		2		(422)	(422)	151	97	
94106B-AO-3-01/15/5	WASTE CONNECTIONS INC WCON 2.95		10/15/23	GOLDMAN SACHS & CO.	10/10/2023	BARCLAYS CAPITAL INC.	5,000	3,345	2,981	3,351	6		6		(370)	(370)	109	73	
629443-AA-5-EDYN (WOOD WHARF B2) I LIMITED	EDYN (WOOD WHARF B2) I LIMITED		08/31/2023	Interest Capitalization	09/05/2023	No Broker	2,187,400	2,187,400	2,187,400	2,187,400							79,707		
60717-AA-5-BAL TIC INVESTMENTS HOLDINGS LI	BAL TIC INVESTMENTS HOLDINGS LI		02/15/2023	Various	12/12/2023	Various	76,245	81,665	76,245	81,665					(5,420)	(5,420)	3,998		
69565-AA-5-MEDFORD FUNDING DAC 7.430%	MEDFORD FUNDING DAC 7.430%		08/14/2023	DIRECT	12/15/2023	Redemption	8,726,424	8,648,300	8,726,424	8,729,087				80,787	(2,663)	78,124	254,165		
69565-AA-5-MEDFORD FUNDING DAC 7.430%	MEDFORD FUNDING DAC 7.430%		12/15/2023	Various	12/15/2023	Various	5,017,070	5,248,307	5,017,070	5,245,972				(2,336)	(228,902)	(231,238)	109,758		
001748-AF-9-2014-1AA	AMERICAN MONEY MANAGEMENT CORP		07/25/2023	Interest Capitalization	10/27/2023	Call	15,180	15,180	15,180	15,180							503		
06739E-AV-5-BARCLAYS PLC 4.375% 01/12/26	BARCLAYS PLC 4.375% 01/12/26		07/11/2023	GOLDMAN SACHS & CO.	10/10/2023	BARCLAYS CAPITAL INC.	5,000	4,809	4,794	4,827	18		18		(33)	(33)	55	1	
200020-AG-4-ELWOOD CLO V LT LTD 2020-4A D	ELWOOD CLO V LT LTD 2020-4A D		08/21/2023	CITIGROUP GLOBAL MARKETS	10/05/2023	Redemption	2,960,000	2,959,520	2,960,000	2,960,000	1,480		1,480				80,315	27,896	
40170F-AA-4-2018-1A A1	GUGENHEIM MM CLO 2018-1, LTD		08/30/2023	DIRECT	10/16/2023	Paydown	82,573	81,648	82,573	82,573	924		924				1,482	685	
40538J-AA-3-2015-1	HALCYON LON ADVISORS FUNDING CLO		07/20/2023	Interest Capitalization	08/17/2023	GOLDMAN SACHS & CO.	358,435	358,435	50,177	358,435					(308,258)	(308,258)	9,302		
687011-AG-8-PALMER SQUARE CLO LTD 2020-3A DR	PALMER SQUARE CLO LTD 2020-3A DR		10/12/2023	Baird	12/15/2023	Call	971,000	971,000	1,000,000	971,586	586		586		28,414	28,414	41,353	20,023	
716973-AG-6-PFIZER INVESTMENT ENTER	PFIZER INVESTMENT ENTER		05/16/2023	BANK OF AMERICA	08/22/2023	Various	10,000,000	9,888,000	9,871,180	9,988,201	201		201		(117,021)	(117,021)	41,286		
716973-AD-4-PFIZER INVESTMENT ENTER	PFIZER INVESTMENT ENTER		05/16/2023	BANK OF AMERICA	08/22/2023	Various	10,000,000	9,882,300	9,924,020	9,982,600	300		300		(58,580)	(58,580)	64,583		
716973-AE-2-PFIZER INVESTMENT ENTER	PFIZER INVESTMENT ENTER		05/16/2023	BANK OF AMERICA	08/22/2023	Various	4,995,000	4,987,508	4,943,156	4,987,572	64		64		(44,416)	(44,416)	25,682		
716973-AF-9-PFIZER INVESTMENT ENTER	PFIZER INVESTMENT ENTER		05/16/2023	BANK OF AMERICA	08/22/2023	Various	5,000,000	4,900,000	4,812,910	4,900,455	455		455		(87,545)	(87,545)	40,454		
716973-AG-7-PFIZER INVESTMENT ENTER	PFIZER INVESTMENT ENTER		05/16/2023	CITIGROUP GLOBAL MARKETS	05/16/2023	Various	4,000,000	3,994,040	4,025,940	3,994,040					31,900	31,900			
83192P-AA-6-10/14/30	SMITH & NEPHEW PLC SNLN 2.032		07/11/2023	GOLDMAN SACHS & CO.	10/10/2023	BARCLAYS CAPITAL INC.	5,000	4,015	3,841	4,043	28		28		(201)	(201)	50	25	
902613-AE-8-UBS GROUP AG 2.095% 02/11/32	UBS GROUP AG 2.095% 02/11/32		03/24/2023	CITIGROUP GLOBAL MARKETS	06/07/2023	MORGAN STANLEY	10,000,000	7,621,000	7,628,500	7,662,931	41,931		41,931		(34,431)	(34,431)	68,689	27,351	
902613-AV-0-UBS GROUP AG 5.958% 01/12/34	UBS GROUP AG 5.958% 01/12/34		03/24/2023	BANK OF AMERICA	04/03/2023	MORGAN STANLEY	10,000,000	10,014,400	10,014,400	10,014,454	54		54		295,546	295,546	137,388	125,801	
11099999999 - Bonds - Industrial and Miscellaneous (Unaffiliated)							557,705,587	562,100,596	561,851,909	562,707,060	511,811		511,811		94,656	(760,502)	12,180,584	1,188,786	

Bonds - Hybrid Securities

Bonds - Parent, Subsidiaries and Affiliates																		
700 EDGEWATER DEVELOPMENT LLC																		
818076-AA-1	CONSTRUCT	01/01/2023	Various	09/08/2023	Various	5,239,617	5,239,617	5,239,617										285,482
06652-AA-4	BANNER CREEK BRIDGE, LLC REVOLVER	11/30/2023	DIRECT	12/06/2023	DIRECT	1,382,000,000	1,382,000,000	1,382,000,000										9,161,911
12782-AA-7	CALIN RE LLC 1ST LIEN TERM LOAN	09/30/2023	Interest Capitalization	12/19/2023	Redemption	20,635	20,635	20,635										54
12782-AA-7	CALIN RE LLC 1ST LIEN TERM LOAN	06/15/2023	No Broker	12/19/2023	Redemption	1,871,400	1,871,400	1,871,400										20,620
15099999999 - Bonds - Parent, Subsidiaries and Affiliates						1,389,131,652	1,389,131,652	1,389,131,652										9,468,067

Bonds - SVO Identified Bank Loans

Bonds - Unaffiliated Bank Loans																		
000000-00-0-YAK ACCESS LLC TERM LOAN	YAK ACCESS LLC TERM LOAN	02/16/2023	CANTOR FITZGERALD & CO.	03/10/2023	Maturity	182,758	180,931	182,758	182,758		1,828				1,828			1,049
000000-00-0-YAK ACCESS LLC TERM LOAN	YAK ACCESS LLC TERM LOAN	02/28/2023	Interest Capitalization	03/10/2023	Maturity	9,024	9,024	9,024	9,024									165
000000-00-0-SSH GROUP HOLDINGS, INC.	SSH GROUP HOLDINGS, INC.	03/27/2023	Various	08/21/2023	Redemption	100,000	12,243,333	12,500,000	12,500,000		256,667				256,667			18,653
000000-00-0-REDDY ICE CORP REVOLVING CREDIT	REDDY ICE CORP REVOLVING CREDIT	07/14/2023	DIRECT	08/21/2023	Redemption	100,000	1,690,500	1,690,500	1,690,500									54,126
000000-00-0-CONSERVIVE MIDCO, LLC SYNDICATED	CONSERVIVE MIDCO, LLC SYNDICATED																	
000000-00-0-CORP RE	CORP RE	03/15/2023	DIRECT	06/16/2023	Redemption	5,000,000	5,000,000	5,000,000	5,000,000									58,981
000000-00-0-CORNERSTONE ONSHORE INC	CORNERSTONE ONSHORE INC																	
000000-00-0-REVOLVING CREDIT	REVOLVING CREDIT	12/07/2023	JP MORGAN	12/29/2023	Redemption	100,000	4,000,000	4,000,000	4,000,000									138,353

SCHEDULE D - PART 5

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Impairment Recognized	Total Change In B/A - C.V. (12 + 13 - 14)	Total Foreign Exchange Change in B/A - C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
000000-00-0...	SUNSET DEBT MERGER SUB INC REVOLVER		12/26/2023	Various	12/26/2023	DIRECT	1,500,000	1,500,000	1,293,130	1,500,000							(206,870)	(206,870)	16,093	
000000-00-0...	SUNSET DEBT MERGER SUB INC REVOLVER		03/15/2023	JP MORGAN	08/11/2023	Redemption	2,500,000	2,500,000	2,500,000	2,500,000							(538,583)	(538,583)	67,886	
000000-00-0...	FINTHRIVE SOFTWARE INTERMEDIAT...		11/30/2023	JP MORGAN	11/30/2023	DIRECT	2,250,000	2,250,000	1,711,418	2,250,000									26,950	
000000-00-0...	ILLUMINATE BUYER LLC REVOLVING CREDIT		01/01/2023	CREDIT SUISSE FIRST BOSTON	03/31/2023	Redemption	7,920,000	7,187,400	7,920,000	7,920,000		732,600		732,600			(1,572,087)	(1,572,087)	29,839	
000000-00-0...	U.S. RENAI CARE, INC. 10.356%		10/24/2023	BARCLAYS CAPITAL INC.	10/24/2023	DIRECT	3,300,000	3,300,000	1,727,913	3,300,000									60,353	
000000-00-0...	U.S. RENAI CARE, INC. 10.356%		06/28/28	BARCLAYS CAPITAL INC.	09/29/2023	Redemption	3,300,000	3,300,000	3,300,000	3,300,000									27,760	
270046-AH-6...	EAGLEYEN TECHNOLOGY CORPORATI REVOLVING		09/28/2023	Various	10/13/2023	DIRECT	3,607,028	3,607,028	3,289,826	3,607,028							(317,202)	(317,202)	163,927	
270046-AH-6...	EAGLEYEN TECHNOLOGY CORPORATI REVOLVING		06/29/2023	Various	08/31/2023	Redemption	1,331,895	1,331,895	1,331,895	1,331,895									38,706	
361676-AE-8...	GEE HOLDINGS 2 LLC TERM LOAN		09/25/2023	Interest Capitalization	10/13/2023	DIRECT	117,592	99,193	69,967	99,193		40,924	40,924				(29,226)	(29,226)	139,643	
763976-AB-7...	SOIH SALT HOLDINGS INC REVOLVING CREDIT		12/26/2023	MORGAN STANLEY	12/26/2023	DIRECT	5,667,395	5,667,395	5,599,933	5,667,395							(67,462)	(67,462)	75,973	
78473K-A0-3...	DRI HOLDING, INC. 9.606%		12/27/2023	UBS SECURITIES LLC	12/27/2023	DIRECT	650,406	650,406	607,350	650,406							(43,056)	(43,056)	35,288	
78473K-A0-3...	DRI HOLDING, INC. 9.606%		06/30/2023	UBS SECURITIES LLC	11/16/2023	Redemption	1,099,594	1,099,594	1,099,594	1,099,594									48,651	
82968E-A0-1...	SIRVA WORLDWIDE INC SYNDICATED REVOLVER		04/03/2023	BARCLAYS CAPITAL INC.	06/12/2023	Redemption	1,504,131	1,504,131	1,504,131	1,504,131									27,141	
82968E-A0-1...	SIRVA WORLDWIDE INC SYNDICATED REVOLVER		06/15/2023	BARCLAYS CAPITAL INC.	08/02/2023	Maturity	2,658,369	2,658,369	2,658,369	2,658,369									116,245	
90385K-A0-5...	UKG INC. REVOLVING CREDIT		12/14/2023	RBC DAIN RAUSCHER	12/14/2023	DIRECT	1,100,917	1,100,917	1,100,917	1,100,917									51,443	
90385K-A0-5...	UKG INC. REVOLVING CREDIT		03/01/2023	JP MORGAN	06/10/2023	Redemption	11,743,119	9,243,119	11,743,119	11,743,119		2,500,000		2,500,000			(965,056)	(965,056)	75,541	
000000-00-0...	CASTLE US HOLDING CORPORATION		09/13/2023	BANK OF AMERICA	11/29/2023	DIRECT	3,200,000	3,200,000	2,234,944	3,200,000									109,369	
000000-00-0...	CASTLE US HOLDING CORPORATION		11/26/2023	BANK OF AMERICA	11/20/2023	Redemption	1,000,000	1,000,000	1,000,000	1,000,000									15,594	
000000-00-0...	EVECARE PARTNERS LLC REVOLVER		11/22/2023	Various	11/22/2023	DIRECT	8,797,800	8,797,800	5,015,932	8,797,800							(3,781,888)	(3,781,888)	317,404	
000000-00-0...	EVECARE PARTNERS LLC REVOLVER		11/22/2023	Various	12/15/2023	Redemption	14,074,000	14,074,000	14,074,000	14,074,000									79,802	
000000-00-0...	AAV HOLDINGS MIDCO LLC REVOLVING CREDIT		04/10/2023	Various	10/13/2023	DIRECT	758,653	758,653	737,259	758,653							(21,394)	(21,394)	57,188	
000000-00-0...	AAV HOLDINGS MIDCO LLC REVOLVING CREDIT		04/10/2023	Various	08/07/2023	Redemption	542,547	542,547	542,547	542,547									35,143	
000000-00-0...	CONSTANT CONTACT INC REVOLVER		10/10/2023	DEUTSCHE BANK SECURITIES	11/01/2023	Redemption	9,573,742	9,573,742	9,573,742	9,573,742									45,079	
000000-00-0...	YAK ACCESS - LLC TERM LOAN		03/10/2023	No Broker	10/13/2023	DIRECT	4,360,327	3,380,211	3,855,049	3,479,059		98,848		98,848			375,990	375,990	403,152	
00135B-AD-5...	AT CONVOY LUXENBOURG SARLAI CO REVOLVING	D	10/16/2023	CREDIT SUISSE AG	11/01/2023	DIRECT	4,604,614	4,604,614	4,710,331	4,604,614							105,717	105,717	350,838	
00135B-AD-5...	AT CONVOY LUXENBOURG SARLAI CO REVOLVING	D	10/16/2023	CREDIT SUISSE AG	10/31/2023	Redemption	1,677,886	1,677,886	1,677,886	1,677,886									75,884	
00135B-AD-5...	AT CONVOY LUXENBOURG SARLAI CO REVOLVING	D	12/21/2023	Interest Capitalization	11/01/2023	DIRECT	138,502	138,502	141,682	138,502							3,180	3,180	3,525	
00135B-AD-5...	AT CONVOY LUXENBOURG SARLAI CO REVOLVING	D	09/21/2023	Interest Capitalization	10/31/2023	Redemption	28,137	28,137	28,137	28,137									278	
74834Y-AP-7...	QUEST BORROWER LIMITED REVOLVING CREDIT	D	10/27/2023	GOLDMAN SACHS & CO.	10/27/2023	DIRECT	3,500,000	3,500,000	2,618,350	3,500,000							(881,650)	(881,650)	94,348	
000000-00-0...	PARTICLE LUXENBOURG S.A.R.L.	D	07/31/2023	DIRECT	10/13/2023	DIRECT	1,691,667	1,691,667	1,671,451	1,691,667							(20,215)	(20,215)	63,447	
000000-00-0...	PARTICLE LUXENBOURG S.A.R.L.	D	07/31/2023	DIRECT	12/29/2023	Redemption	758,333	758,333	758,333	758,333									19,211	
1909999999 - Bonds - Unaffiliated Bank Loans			07/31/2023	DIRECT	12/29/2023	Redemption	128,346,938	123,946,327	119,479,487	127,439,269		3,630,867	40,924	3,589,943			(7,959,782)	(7,959,782)	2,945,008	

2509999998 - Subtotal - Bonds											Change in Book/Adjusted Carrying Value					17	18	19	20	21		
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Perpetual Preferred																						
000000-00-0...	YAK ACCESS - LLC PREFERRED SERIES B-1		03/10/2023	No Broker	10/13/2023	DIRECT	2,889,263,090	28,893		28,893								(28,893)	(28,893)			
4019999999 - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Perpetual Preferred																						
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Redeemable Preferred																						
Preferred Stocks - Parent, Subsidiaries and Affiliates - Perpetual Preferred																						
Preferred Stocks - Parent, Subsidiaries and Affiliates - Redeemable Preferred																						
4509999998 - Preferred Stocks - Subtotals - Preferred Stocks																			(28,893)	(28,893)		
Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Publicly Traded																						
871521-52-8...	PNWGRW BBB-B OLC ETF CLOZ		02/15/2023	Jane Street	09/11/2023	Various	1,151,350,000	29,115,111	29,588,228	29,115,111								473,117	473,117	1,019,797		

SCHEDULE D - PART 6 - SECTION 1

1. Total amount of goodwill nonadmitted \$.....

SCHEDULE D - PART 6 - SECTION 2

NONE

SCHEDULE DA - PART 1

Showing all SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest				20		
	2	3					8	9	10	11			14	15	16	17		18	19
Description			Code	Date Acquired	Name of Vendor	Maturity Date	Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B/A.C.V.	Par Value	Actual Cost	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
Bonds - U.S. Governments Issuer Obligations																			
Bonds - U.S. Governments - Residential Mortgage-Backed Securities																			
Bonds - U.S. Governments - Commercial Mortgage-Backed Securities																			
Bonds - U.S. Governments - Other Loan-Backed and Structured Securities																			
Bonds - All Other Governments - Issuer Obligations																			
Bonds - All Other Governments - Residential Mortgage-Backed Securities																			
Bonds - All Other Governments - Single Class Mortgage-Backed/Asset-Backed Securities																			
Bonds - All Other Governments - Other Loan-Backed and Structured Securities																			
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																			
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Residential Mortgage-Backed Securities																			
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Commercial Mortgage-Backed Securities																			
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Other Loan-Backed and Structured Securities																			
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																			
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Residential Mortgage-Backed Securities																			
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Commercial Mortgage-Backed Securities																			
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Other Loan-Backed and Structured Securities																			
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations																			
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Residential Mortgage-Backed Securities																			
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Commercial Mortgage-Backed Securities																			
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Other Loan-Backed and Structured Securities																			
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations																			
105-02 FOREST HILLS LLC.....12/20/2023, Various.....05/18/2024.....59,541,033.....1,325,326.....9,206.....13,528.....MON.....2,945,180.....421,719																			
ATHENE GLOBAL FUNDING.....05/04/2023, JEFFRIES & COMPANY, INC.....04/16/2024.....9,829,976.....372,976.....1,000.....7,078.....AO.....50,000.....6,111																			
CATERPILLAR INC.....07/17/2023, GOLDMAN SACHS & CO.....05/15/2024.....4,962.....47.....3,400.....5,461.....MM.....85.....27																			
1099999999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations.....69,375,971.....1,698,349.....70,535,600.....67,677,623.....XXX.....2,995,265.....427,857																			
Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																			
Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																			
Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																			
1109999999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Subtotals - Industrial and Miscellaneous (Unaffiliated)																			
Bonds - Hybrid Securities - Issuer Obligations																			
Bonds - Hybrid Securities - Residential Mortgage-Backed Securities																			
Bonds - Hybrid Securities - Commercial Mortgage-Backed Securities																			
Bonds - Hybrid Securities - Other Loan-Backed and Structured Securities																			
Bonds - Parent, Subsidiaries and Affiliates Bonds - Issuer Obligations																			
Bonds - Parent, Subsidiaries and Affiliates Bonds - Residential Mortgage-Backed Securities																			
Bonds - Parent, Subsidiaries and Affiliates Bonds - Commercial Mortgage-Backed Securities																			
Bonds - Parent, Subsidiaries and Affiliates Bonds - Other Loan-Backed and Structured Securities																			
Bonds - Parent, Subsidiaries and Affiliates Bonds - Issued																			
Bonds - Parent, Subsidiaries and Affiliates Bonds - Affiliated Bank Loans - Acquired																			
Bonds - SVO Identified Funds - Exchange Traded Funds - as Identified by the SVO																			
Bonds - Unaffiliated Bank Loans - Unaffiliated Bank Loans - Issued																			
Bonds - Unaffiliated Bank Loans - Unaffiliated Bank Loans - Acquired																			
2419999999 - Bonds - Total Bonds - Subtotals - Issuer Obligations.....69,375,971.....1,698,349.....70,535,600.....67,677,623.....XXX.....2,995,265.....427,857																			
2509999999 - Bonds - Total Bonds - Subtotals - Bonds.....69,375,971.....1,698,349.....70,535,600.....67,677,623.....XXX.....2,995,265.....427,857																			
Parent, Subsidiaries and Affiliates - Mortgage Loans																			
Parent, Subsidiaries and Affiliates - Other Short-Term Invested Assets																			
RED SEA 2022-1, LLC 2023-2.....12/28/2023, DIRECT.....01/11/2024.....7,200,000.....5,729.....9,548.....9,548.....MT.....																			
NICOMENUS PLACE, LLC 2023-5.....06/20/2023, No Broker.....06/14/2024.....34,000,000.....1,825,655.....10,180.....10,026.....MT.....388,236																			
1861 CAPITAL, LLC 2023-9.....06/23/2023, DIRECT.....06/17/2024.....18,000,000.....922,644.....9,860.....9,729.....MT.....																			
1861 CAPITAL, LLC 2023-10.....06/26/2023, DIRECT.....06/20/2024.....3,000,000.....151,300.....9,850.....9,736.....MT.....																			
1861 CAPITAL, LLC 2023-11.....06/28/2023, DIRECT.....06/22/2024.....1,000,000.....49,871.....9,848.....9,735.....MT.....																			
HOLIDAY PARK, LLC 2023-17.....06/28/2023, DIRECT.....06/22/2024.....74,000,000.....3,803,332.....10,148.....10,035.....MT.....																			
1861 CAPITAL, LLC 2023-12.....06/29/2023, DIRECT.....06/23/2024.....3,000,000.....148,559.....9,828.....9,719.....MT.....																			
1861 CAPITAL, LLC 2023-13.....06/30/2023, DIRECT.....06/24/2024.....3,000,000.....147,622.....9,865.....9,712.....MT.....																			
1861 CAPITAL, LLC 2023-14.....07/05/2023, DIRECT.....06/29/2024.....1,000,000.....47,714.....9,834.....9,688.....MT.....																			
1861 CAPITAL, LLC 2023-15.....07/07/2023, DIRECT.....07/01/2024.....1,000,000.....47,114.....9,816.....9,687.....MT.....																			
DANN ACRES V, LLC 2023-7.....07/07/2023, No Broker.....07/01/2024.....5,000,000.....242,579.....10,106.....9,977.....MT.....116,396																			
1861 CAPITAL, LLC 2023-16.....07/10/2023, DIRECT.....07/04/2024.....1,000,000.....46,125.....9,777.....9,651.....MT.....																			
DANN ACRES V, LLC 2023-8.....07/13/2023, No Broker.....07/07/2024.....3,000,000.....138,778.....10,034.....9,941.....MT.....																			
1861 CAPITAL, LLC 2023-17.....07/14/2023, DIRECT.....07/08/2024.....1,000,000.....44,943.....9,734.....9,651.....MT.....																			

SCHEDULE DA - PART 1

Showing all SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1			2			3			4			5			6			7			8			9			10			11			12			13			Interest			14			15			16			17			18			19			20		
Description			Code			F o r e i g n			Date Acquired			Name of Vendor			Maturity Date			Book/ Adjusted Carrying Value			Unrealized Valuation Increase/ (Decrease)			Current Year's (Amortization)/ Accretion			Current Other-Than-Temporary Impairment Recognized			Total Foreign Exchange Change in B./A.C.V.			Par Value			Actual Cost			Non-Admitted Due and Accrued			Rate of			Effective Rate of			When Paid			Amount Received During Year			Paid for Accrued Interest								
1861 CAPITAL, LLC 2023-18									07/17/2023			DIRECT			07/11/2024			1,000,000															1,000,000			1,000,000			9.743			9.688			WAT						9.743			9.688			WAT			.80,624		
DANN ACRES V, LLC 2023-9									07/18/2023			No Broker			07/12/2024			4,000,000															4,000,000			4,000,000			10.025			9.940			WAT						10.025			9.940			WAT			.9,940		
1861 CAPITAL, LLC 2023-19									07/21/2023			DIRECT			07/15/2024			1,000,000															1,000,000			1,000,000			9.752			9.674			WAT						9.752			9.674			WAT			.9,674		
HOLLIDAY PARK, LLC 2023-18									07/21/2023			DIRECT			07/15/2024			1,000,000															1,000,000			1,000,000			10.042			9.964			WAT						10.042			9.964			WAT			.9,964		
NICODEMUS PLACE, LLC 2023-6									07/27/2023			No Broker			07/21/2024			2,000,000															2,000,000			2,000,000			10.027			9.987			WAT						10.027			9.987			WAT			.2,222		
HOLLIDAY PARK, LLC 2023-19									07/27/2023			DIRECT			07/21/2024			70,000,000															70,000,000			70,000,000			10.027			9.997			WAT						10.027			9.997			WAT			.2,997,403		
1861 CAPITAL, LLC 2023-19									07/27/2023			DIRECT			07/29/2024			1,000,000															1,000,000			1,000,000			9.773			9.749			WAT						9.773			9.749			WAT			.39,846		
NICODEMUS PLACE, LLC 2023-7									08/01/2023			DIRECT			08/01/2024			1,000,000															1,000,000			1,000,000			10.050			10.040			WAT						10.050			10.040			WAT			.40,175		
1861 CAPITAL, LLC 2023-21									08/08/2023			DIRECT			08/02/2024			1,000,000															1,000,000			1,000,000			9.748			9.751			WAT						9.748			9.751			WAT			.38,728		
HOLLIDAY PARK, LLC 2023-20									08/08/2023			DIRECT			08/02/2024			1,000,000															1,000,000			1,000,000			10.038			10.041			WAT						10.038			10.041			WAT			.37,074		
1861 CAPITAL, LLC 2023-22									08/14/2023			DIRECT			08/08/2024			41,000,000															41,000,000			41,000,000			10.040			10.025			WAT						10.040			10.025			WAT			.1,553,488		
MARANON LOAN FUNDING 2024-1, L 2023-1									08/15/2023			DIRECT			08/12/2024			1,000,000															1,000,000			1,000,000			9.737			9.749			WAT						9.737			9.749			WAT			.36,004		
1861 CAPITAL, LLC 2023-24									08/18/2023			DIRECT			08/12/2024			1,000,000															1,000,000			1,000,000			9.747			9.760			WAT						9.747			9.760			WAT			.70,459		
1861 CAPITAL, LLC 2023-25									08/21/2023			DIRECT			08/15/2024			2,000,000															2,000,000			2,000,000			9.752			9.763			WAT						9.752			9.763			WAT			.9,763		
1861 CAPITAL, LLC 2023-26									08/22/2023			DIRECT			08/16/2024			1,000,000															1,000,000			1,000,000			9.758			9.763			WAT						9.758			9.763			WAT			.69,387		
1861 CAPITAL, LLC 2023-27									08/23/2023			DIRECT			08/17/2024			2,000,000															2,000,000			2,000,000			10.068			10.097			WAT						10.068			10.097			WAT			.135,654		
NICODEMUS PLACE, LLC 2023-9									08/30/2023			DIRECT			08/24/2024			4,000,000															4,000,000			4,000,000			9.778			9.812			WAT						9.778			9.812			WAT			.9,812		
1861 CAPITAL, LLC 2023-28									08/31/2023			DIRECT			08/25/2024			2,000,000															2,000,000			2,000,000			10.068			10.102			WAT						10.068			10.102			WAT			.67,852		
HOLLIDAY PARK, LLC 2023-22									08/31/2023			DIRECT			08/25/2024			6,000,000															6,000,000			6,000,000			10.068			10.102			WAT						10.068			10.102			WAT			.33,926		
NICODEMUS PLACE, LLC 2023-10									08/31/2023			DIRECT			08/25/2024			1,000,000															1,000,000			1,000,000			9.777			9.810			WAT						9.777			9.810			WAT			.32,497		
SSSB CREDIT FUND LLC 2023-13									08/31/2023			DIRECT			08/25/2024			1,000,000															1,000,000			1,000,000			10.065			10.091			WAT						10.065			10.091			WAT			.30,964		
HOLLIDAY PARK, LLC 2023-23									09/01/2023			DIRECT			08/26/2024			1,000,000															1,000,000			1,000,000			9.766			9.781			WAT						9.766			9.781			WAT			.31,882		
1861 CAPITAL, LLC 2023-30									09/05/2023			DIRECT			09/01/2024			1,000,000															1,000,000			1,000,000			10.056			10.071			WAT						10.056			10.071			WAT			.6,714		
DANN ACRES V, LLC 2023-12									09/07/2023			No Broker			09/01/2024			1,000,000															1,000,000			1,000,000			10.060			10.078			WAT						10.060			10.078			WAT			.6,439		
DANN ACRES V, LLC 2023-13									09/08/2023			No Broker			09/02/2024			1,000,000															1,000,000			1,000,000			9.762			9.801			WAT						9.762			9.801			WAT			.9,789		
1861 CAPITAL, LLC 2023-31									09/11/2023			DIRECT			09/05/2024			1,000,000															1,000,000			1,000,000			9.825			9.849			WAT						9.825			9.849			WAT			.28,980		
NICODEMUS PLACE, LLC 2023-11									09/13/2023			DIRECT			09/07/2024			1,000,000															1,000,000			1,000,000			9.774			9.812			WAT						9.774			9.812			WAT			.9,710		
1861 CAPITAL, LLC 2023-33									09/14/2023			DIRECT			09/08/2024			3,000,000															3,000,000			3,000,000			10.106			10.128			WAT						10.106			10.128			WAT			.26,462		
HOLLIDAY PARK, LLC 2023-25									09/15/2023			DIRECT			09/09/2024			1,000,000															1,000,000			1,000,000			9.825			9.849			WAT						9.825			9.849			WAT			.28,943		
1861 CAPITAL, LLC 2023-34									09/18/2023			DIRECT			09/12/2024			1,000,000															1,000,000			1,000,000			10.088			10.120			WAT						10.088			10.120			WAT			.27,787		
1861 CAPITAL, LLC 2023-35									09/19/2023			DIRECT			09/13/2024			1,000,000															1,000,000			1,000,000			9.710			9.750			WAT						9.710			9.750			WAT			.9,731		
DANN ACRES V, LLC 2023-14									09/25/2023			DIRECT			09/19/2024			1,000,000															1,000,000			1,000,000			9.990			10.030			WAT						9.990			10.030			WAT			.50,809		
1861 CAPITAL, LLC 2023-36									09/26/2023			No Broker			09/20/2024			2,000,000															2,000,000			2,000,000			9.691			9.726			WAT						9.691			9.726			WAT			.50,728		
NICODEMUS PLACE, LLC 2023-12									09/27/2023			DIRECT			09/21/2024			1,000,000															1,000,000			1,000,000			9.978			10.016			WAT						9.978			10.016			WAT			.25,870		
HOLLIDAY PARK, LLC 2023-26									09/28/2023			DIRECT			09/22/2024			1,000,000															1,000,000			1,000,000			9.978			10.016			WAT						9.978			10.016			WAT			.25,870		
CHAIN BRIDGE OPPORTUNISTIC FUND 2023-24									09/29/2023			DIRECT			09/23/2024			1,000,000															1,000,000			1,000,000			9.368			9.410			WAT						9.368			9.410			WAT			.49,574		
1861 CAPITAL, LLC 2023-38									09/29/2023			DIRECT			09/23/2024			2,000,000															2,000,000			2,000,000			9.658			9.700			WAT						9.658			9.700			WAT			.9,715		
MARANON LOAN FUNDING 2024-1, L 2023-3									09/29/2023			DIRECT			09/23/2024			7,000,000															7,000,000			7,000,000			9.948			9.990			WAT						9.948			9.990			WAT			.9,715		
1861 ACRES V, LLC 2023-38									10/02/2023																																																					

SCHEDULE DA - PART 1

Showing all SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1	Codes			4	5	6	7	Change in Book/Adjusted Carrying Value			11	12	13	Interest				19	20		
	2	3	8					9	10	14				15	16	17	18				
Description	Code	F	o	r	e	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due And Accrued Dec. 31 of Current Year On Bond Not In Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest	
																					Date Acquired	Name of Vendor
AUBURNDALE, LLC 2023-40						11/03/2023	DIRECT					21,000,000	21,000,000	323,511			9,562	9,562	WAT		
SSSB CREDIT FUND LLC 2023-14						10/28/2024	2,000,000					2,000,000	2,000,000	32,647			10,132	10,132	WAT		
CHAIN BRODE OPPORTUNISTIC FUN 2023-29						11/03/2023	3,000,000					3,000,000	3,000,000	43,737			9,543	9,543	WAT		
1861 CAPITAL, LLC 2023-48						10/31/2024	2,000,000					2,000,000	2,000,000	29,401			9,800	9,800	WAT		
1861 CAPITAL, LLC 2023-46						11/07/2023	2,000,000					2,000,000	2,000,000	29,401			9,800	9,800	WAT		
DAWN ACRES V, LLC 2023-19						11/01/2024	1,000,000					1,000,000	1,000,000	14,852			10,088	10,088	WAT		
MARANON LOAN FUNDING 2024-1, L 2023-5						11/02/2024	8,000,000					8,000,000	8,000,000	116,777			10,106	10,106	WAT		
AUBURNDALE, LLC 2023-41						11/09/2023	7,000,000					7,000,000	7,000,000	94,596			9,539	9,539	WAT		
SSSB CREDIT FUND LLC 2023-15						11/04/2024	1,000,000					1,000,000	1,000,000	14,321			10,109	10,109	WAT		
1861 CAPITAL, LLC 2023-50						11/08/2024	1,000,000					1,000,000	1,000,000	12,857			9,848	9,848	WAT		
SSSB CREDIT FUND LLC 2023-17						11/14/2023	1,000,000					1,000,000	1,000,000	12,857			10,128	10,128	WAT		
SSSB CREDIT FUND LLC 2023-16						11/08/2024	1,000,000					1,000,000	1,000,000	12,857			10,109	10,109	WAT		
CHAIN BRODE OPPORTUNISTIC FUN 2023-30						11/09/2024	1,000,000					1,000,000	1,000,000	12,931			10,120	10,120	WAT		
MARANON LOAN FUNDING 2024-1, L 2023-6						11/10/2024	1,000,000					1,000,000	1,000,000	11,925			9,540	9,540	WAT		
DAWN ACRES V, LLC 2023-20						11/16/2023	5,000,000					5,000,000	5,000,000	63,189			10,110	10,110	WAT		
NICODEMUS PLACE, LLC 2023-14						11/10/2024	3,000,000					3,000,000	3,000,000	37,913			10,110	10,110	WAT		
CHAIN BRODE OPPORTUNISTIC FUN 2023-31						11/16/2023	12,000,000					12,000,000	12,000,000	151,663			9,538	9,538	WAT		
CHAIN BRODE OPPORTUNISTIC FUN 2023-32						11/24/2023	3,000,000					3,000,000	3,000,000	29,409			9,540	9,540	WAT		
1861 CAPITAL, LLC 2023-51						11/27/2023	1,000,000					1,000,000	1,000,000	9,010			9,830	9,830	WAT		
1861 CAPITAL, LLC 2023-52						11/21/2024	3,000,000					3,000,000	3,000,000	27,851			9,833	9,833	WAT		
AUBURNDALE, LLC 2023-42						11/23/2024	1,000,000					1,000,000	1,000,000	8,741			9,518	9,518	WAT		
1861 CAPITAL, LLC 2023-53						11/24/2024	15,000,000					15,000,000	15,000,000	122,944			9,518	9,518	WAT		
1861 CAPITAL, LLC 2023-53						11/24/2024	1,000,000					1,000,000	1,000,000	8,446			9,808	9,808	WAT		
1861 CAPITAL, LLC 2023-54						11/30/2023	1,000,000					1,000,000	1,000,000	8,446			9,808	9,808	WAT		
SSSB OCF LLC 2023-19						11/24/2024	1,000,000					1,000,000	1,000,000	8,687			10,088	10,088	WAT		
AUBURNDALE, LLC 2023-43						11/25/2024	6,000,000					6,000,000	6,000,000	47,585			9,517	9,517	WAT		
CHAIN BRODE OPPORTUNISTIC FUN 2023-33						12/01/2023	2,000,000					2,000,000	2,000,000	15,862			9,517	9,517	WAT		
1861 CAPITAL, LLC 2023-56						11/28/2024	1,000,000					1,000,000	1,000,000	7,350			9,799	9,799	WAT		
1861 CAPITAL, LLC 2023-55						12/04/2023	2,000,000					2,000,000	2,000,000	14,699			9,799	9,799	WAT		
DAWN ACRES V, LLC 2023-22						11/28/2024	1,000,000					1,000,000	1,000,000	7,575			10,099	10,099	WAT		
CHAIN BRODE OPPORTUNISTIC FUN 2023-34						12/06/2023	1,000,000					1,000,000	1,000,000	7,016			10,103	10,103	WAT		
1861 CAPITAL, LLC 2023-59						12/01/2024	1,000,000					1,000,000	1,000,000	6,357			9,536	9,536	WAT		
CHAIN BRODE OPPORTUNISTIC FUN 2023-35						12/02/2024	2,000,000					2,000,000	2,000,000	12,190			9,540	9,540	WAT		
1861 CAPITAL, LLC 2023-58						12/05/2024	1,000,000					1,000,000	1,000,000	5,473			9,852	9,852	WAT		
1861 CAPITAL, LLC 2023-59						12/07/2024	1,000,000					1,000,000	1,000,000	4,945			9,889	9,889	WAT		
CHAIN BRODE OPPORTUNISTIC FUN 2023-36						12/09/2024	1,000,000					1,000,000	1,000,000	4,536			9,606	9,606	WAT		
1861 CAPITAL, LLC 2023-56						12/14/2023	5,000,000					5,000,000	5,000,000	31,338			9,810	9,810	WAT		
MARANON LOAN FUNDING 2024-1, L 2023-7						12/08/2024	1,000,000					1,000,000	1,000,000	4,820			10,206	10,206	WAT		
1861 CAPITAL, LLC 2023-60						12/08/2024	1,000,000					1,000,000	1,000,000	4,411			9,925	9,925	WAT		
DAWN ACRES V, LLC 2023-23						12/15/2023	3,000,000					3,000,000	3,000,000	13,633			10,225	10,225	WAT		
1861 CAPITAL, LLC 2023-61						12/09/2024	1,000,000					1,000,000	1,000,000	3,571			9,888	9,888	WAT		
1861 CAPITAL, LLC 2023-62						12/12/2024	3,000,000					3,000,000	3,000,000	10,712			9,888	9,888	WAT		
MARANON LOAN FUNDING 2024-1, L 2023-8						12/18/2023	16,000,000					16,000,000	16,000,000	66,220			10,188	10,188	WAT		
DAWN ACRES V, LLC 2023-24						12/18/2023	8,000,000					8,000,000	8,000,000	29,431			10,188	10,188	WAT		
MARANON LOAN FUNDING 2024-1, L 2023-9						12/12/2024	2,000,000					2,000,000	2,000,000	6,789			10,184	10,184	WAT		
AUBURNDALE, LLC 2023-46						12/13/2024	10,000,000					10,000,000	10,000,000	29,304			9,590	9,590	WAT		
1861 CAPITAL, LLC 2023-63						12/14/2024	1,000,000					1,000,000	1,000,000	3,022			9,860	9,860	WAT		
DAWN ACRES V, LLC 2023-25						12/14/2024	8,000,000					8,000,000	8,000,000	15,969			10,190	10,190	WAT		
MARANON LOAN FUNDING 2024-1, L 2023-10						12/15/2024	2,000,000					2,000,000	2,000,000	5,330			9,595	9,595	WAT		
CHAIN BRODE OPPORTUNISTIC FUN 2023-37						12/15/2024	2,000,000					2,000,000	2,000,000	5,330			9,595	9,595	WAT		
DAWN ACRES V, LLC 2023-26						12/16/2024	1,000,000					1,000,000	1,000,000	5,664			10,195	10,195	WAT		
CHAIN BRODE OPPORTUNISTIC FUN 2023-38						12/16/2024	3,000,000					3,000,000	3,000,000	2,400			9,601	9,601	WAT		
WEARY BLUES HOLDINGS, LLC 2023-16						12/22/2023	1,000,000					1,000,000	1,000,000	2,400			9,601	9,601	WAT		
AUBURNDALE, LLC 2023-46						12/22/2023	1,000,000														

SCHEDULE DA - PART 1

Showing all SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1			Codes		4	5	6	7	Change in Book/Adjusted Carrying Value			11	12	13	Interest				19	20
Description	Code	F o r e i g n	2	3	Date	Name of Vendor	Maturity Date	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
DAWY ACRES V. LLC 2023-29					12/28/2023	DIRECT	12/22/2024	3,000,000					3,000,000	3,000,000		10.148	10.148	WAT		
1861 CAPITAL, LLC 2023-69					12/23/2023	DIRECT	12/23/2024	2,000,000					2,000,000	2,000,000		9.868	9.868	WAT		
1861 CAPITAL, LLC 2023-70					12/29/2023	DIRECT	12/23/2024	1,000,000					1,000,000	1,000,000		9.868	9.868	WAT		
DAWY ACRES V. LLC 2023-30					12/29/2023	DIRECT	12/23/2024	2,000,000					2,000,000	2,000,000		10.168	10.168	WAT		
BLACKBROOK PROPERTY HOLDINGS S STL					12/20/2023	Various	02/04/2024	2,568,229	66.144			66.144	2,568,229	2,502,085		8.874	8.866	USD	178,978	
BLACKBROOK PROPERTY HOLDINGS S STL					12/20/2023	Various	02/16/2024	21,887	1.045			1.045	21,887	20,842		7.597	6.832	USD	1,353	
BLACKBROOK PROPERTY HOLDINGS S STL					12/20/2023	Various	02/16/2024	90,098	4.301			4.301	90,098	85,797		7.624	6.832	USD	123,041	
BLACKBROOK PROPERTY HOLDINGS S STL					12/20/2023	Various	03/25/2024	911,340	15.015			15.015	911,340	896,325		8.874	8.477	USD	54,322	
BLACKBROOK PROPERTY HOLDINGS S STL					12/20/2023	Various	05/04/2024	465,010	3.138			3.138	465,010	461,874		8.880	8.288	USD	23,840	
BLACKBROOK PROPERTY HOLDINGS S STL					12/20/2023	Various	06/01/2024	699,501	21.467			21.467	699,501	678,034		8.880	8.283	USD	31,723	
BLACKBROOK PROPERTY HOLDINGS S STL					12/20/2023	Various	06/21/2024	3,655,833	860			860	3,655,833	3,654,973		8.880	8.822	USD	150,199	
BLACKBROOK PROPERTY HOLDINGS S STL					12/20/2023	Various	06/27/2024	1,576,329	24.616			24.616	1,576,329	1,551,714		8.880	8.880	USD	61,893	
BLACKBROOK PROPERTY HOLDINGS S STL					12/20/2023	Various	07/21/2024	7,791,887	(11,543)			(11,543)	7,791,887	7,483,006		8.880	8.807	USD	50,613	
BLACKBROOK PROPERTY HOLDINGS S STL					12/20/2023	Various	07/21/2024	2,811,630	(61,122)			(61,122)	2,811,630	2,781,214		8.880	8.782	USD	288,013	
BLACKBROOK PROPERTY HOLDINGS S STL					12/20/2023	Various	07/21/2024	2,542,284	30.416			30.416	2,542,284	2,510,675		8.880	8.880	USD	92,827	
BLACKBROOK PROPERTY HOLDINGS S STL					12/20/2023	Various	08/23/2024	31,609	31.009			31.009	31,609	30,675		8.880	8.830	USD	68,458	
BLACKBROOK PROPERTY HOLDINGS S STL					12/20/2023	Various	08/23/2024	10,601,588	131.813			131.813	10,601,588	10,469,775		8.880	8.830	USD	285,476	
BLACKBROOK PROPERTY HOLDINGS S STL					12/20/2023	Various	08/23/2024	5,949,470	73.972			73.972	5,949,470	5,755,498		8.880	8.830	USD	160,206	
BLACKBROOK PROPERTY HOLDINGS S STL					12/20/2023	Various	08/26/2024	2,948,161	61.022			61.022	2,948,161	2,786,539		8.880	8.829	USD	74,697	
BLACKBROOK PROPERTY HOLDINGS S STL					12/20/2023	Various	09/02/2024	213,876	18.380			18.380	213,876	195,496		7.530	7.529	USD	4,507	
BLACKBROOK PROPERTY HOLDINGS S STL					12/20/2023	Various	09/02/2024	33,995	33.995			33.995	1,132,809	1,098,814		8.880	8.802	USD	27,899	
BLACKBROOK PROPERTY HOLDINGS S STL					12/20/2023	Various	09/23/2024	3,947,521	167,989			167,989	3,947,521	3,779,531		8.880	9.008	USD	78,007	
BLACKBROOK PROPERTY HOLDINGS S STL					12/20/2023	Various	09/23/2024	5,722,930	243,543			243,543	5,722,930	5,479,386		8.880	9.008	USD	113,091	
BLACKBROOK PROPERTY HOLDINGS S STL					12/20/2023	Various	09/23/2024	4,123,111	175,462			175,462	4,123,111	3,947,649		8.880	9.008	USD	81,477	
BLACKBROOK PROPERTY HOLDINGS S STL					12/20/2023	Various	09/29/2024	2,520,949	117,758			117,758	2,520,949	2,403,191		8.880	8.966	USD	46,225	
BLACKBROOK PROPERTY HOLDINGS S STL					12/21/2024	Various	10/21/2024	3,229,584	152,891			152,891	3,229,584	3,076,683		8.880	9.017	USD	42,315	
BLACKBROOK PROPERTY HOLDINGS S STL					12/20/2023	Various	10/21/2024	3,720,481	176,130			176,130	3,720,481	3,544,350		8.880	9.017	USD	48,747	
BLACKBROOK PROPERTY HOLDINGS S STL					12/20/2023	Various	11/04/2024	2,838,158	134.361			134.361	2,838,158	2,703,798		8.880	9.017	USD	37,186	
BLACKBROOK PROPERTY HOLDINGS S STL					12/20/2023	Various	11/24/2024	2,722,023	92.652			92.652	2,722,023	2,629,371		8.880	9.018	USD	26,501	
BLACKBROOK PROPERTY HOLDINGS S STL					12/20/2023	Various	11/24/2024	6,021,211	41.801			41.801	6,021,211	5,979,410		8.880	8.980	USD	29,464	
BLACKBROOK PROPERTY HOLDINGS S STL					12/20/2023	Various	11/24/2024	5,047,568	35.042			35.042	5,047,568	5,012,527		8.880	8.980	USD	24,699	
BLACKBROOK PROPERTY HOLDINGS S STL					12/20/2023	Various	11/24/2024	1,434,842	9.961			9.961	1,434,842	1,424,881		8.880	8.980	USD	7,021	
BLACKBROOK PROPERTY HOLDINGS S STL					12/09/2024	Various	12/27/2024	1,227,679	14,559			14,559	1,227,679	1,213,120		8.880	9.009	USD	1,507	
BLACKBROOK PROPERTY HOLDINGS S STL					12/21/2024	DIRECT	12/21/2024	2,893,796	(8,967)			(8,967)	2,893,796	2,902,763		8.880	8.923	USD	8,929	
BLACKBROOK PROPERTY HOLDINGS S STL					12/27/2023	DIRECT	12/21/2024	5,468,892	(16,946)			(16,946)	5,468,892	5,485,838		8.880	8.923	USD	8,929	
BLACKBROOK PROPERTY HOLDINGS S STL					12/27/2023	DIRECT	12/21/2024	2,244,923	(6,566)			(6,566)	2,244,923	2,251,879		8.880	8.923	USD	8,929	
7029999999 - Parent, Subsidiaries and Affiliates								985,715,063				1,775,006	XX	983,940,057		XX	XX	XX	2,194,285	666,641
7029999999 - Parent, Subsidiaries and Affiliates								985,715,063				1,775,006	XX	983,940,057		XX	XX	XX	2,194,285	666,641
Mortgage Loans																				
Other Short-Term Invested Assets																				
SHAWNEE 2024-1, LLC SENIOR LOAN					12/15/2023	DIRECT	10/20/2024	90,500,000					90,500,000	90,500,000		9.290	9.405	JA10		
7509999999 - Other Short-Term Invested Assets								90,500,000					XX	90,500,000		XX	XX	XX		
7509999999 Totals								1,145,591,034		1,698,349		1,775,006	XX	1,142,117,680		XX	XX	XX	5,189,550	1,094,498

1. Line NumberBook/Adjusted Carrying Value by NAIC Designation Category Footnote:
1A 1A \$ 1B \$ 1C \$ 1D \$ 1E \$ 9,829,976 1F \$ 4,962 1G \$
1B 2A \$ 2B \$ 2C \$ 59,541,033
1C 3A \$ 3B \$ 3C \$
1D 4A \$ 4B \$ 4C \$
1E 5A \$ 5B \$ 5C \$
1F 6 \$
.....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
	Description of Item(s) Hedged, Used for Income Generation or	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received)	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
ALTVI - ML I - EUROPEAN	Purchased Options - Replicated	- Excluding Variable Annuity Guarantees Under SSAP No. 108 - Call Options and Warrants																				
	Purchased Options - Hedging Effective	- Excluding Variable Annuity Guarantees Under SSAP No. 108 - Put Options																				
	Purchased Options - Hedging Effective	- Excluding Variable Annuity Guarantees Under SSAP No. 108 - Caps																				
	Purchased Options - Hedging Effective	- Excluding Variable Annuity Guarantees Under SSAP No. 108 - Floors																				
	Purchased Options - Hedging Effective	- Excluding Variable Annuity Guarantees Under SSAP No. 108 - Collars																				
	Purchased Options - Hedging Effective	- Excluding Variable Annuity Guarantees Under SSAP No. 108 - Other																				
	Purchased Options - Hedging Effective	- Variable Annuity Guarantees Under SSAP No. 108 - Call Options and Warrants																				
	Purchased Options - Hedging Effective	- Variable Annuity Guarantees Under SSAP No. 108 - Put Options																				
	Purchased Options - Hedging Effective	- Variable Annuity Guarantees Under SSAP No. 108 - Caps																				
	Purchased Options - Hedging Effective	- Variable Annuity Guarantees Under SSAP No. 108 - Floors																				
	Purchased Options - Hedging Effective	- Variable Annuity Guarantees Under SSAP No. 108 - Collars																				
	Purchased Options - Hedging Effective	- Variable Annuity Guarantees Under SSAP No. 108 - Other																				
	Purchased Options - Hedging Other	- Call Options and Warrants																				
	ALTVI - ML I - EUROPEAN	Ta2202487	N/A		11/10/2022	04/30/2024	74,000	23,421,000	312,244/19999999	848,040			191,287		58,525			(581,832)				0/0
	ALTVI - ML I - EUROPEAN	Ta2202775	N/A		12/08/2022	12/07/2027	5,170	1,645,766	332,07	57,542			45,376		17,730			(11,534)				0/0
	ALTVI - ML I - EUROPEAN	Ta2308239	N/A		10/20/2023	10/20/2028	8,741	2,660,000	308,1139		108,282		104,164		74,301			(4,098)				0/0
	ALTVI - ML I - EUROPEAN	Ta2308901	N/A		11/20/2023	11/29/2028	4,094	1,200,000	998		50,280		49,426		47,451			(854)				0/0
	ALTVI - ML I - EUROPEAN	Ta2202041	N/A		09/22/2022	12/31/2024	33,000	10,605,540	293,49	858,980			379,119		318,203			(379,119)				0/0
	ALTVI - ML I - EUROPEAN	Ta2303624	N/A		03/03/2023	03/03/2028	9,920	3,100,000	326,48		102,610		85,724		44,815			(16,886)				0/0
	ALTVI - ML I - EUROPEAN	Ta2303414	N/A		02/15/2023	02/15/2028	4,428	1,400,000	331,03		46,760		38,608		16,990			(8,152)				0/0
	ALTVI - ML I - EUROPEAN	Ta2303209	N/A		01/30/2023	01/28/2028	3,714	1,200,000	339,25		39,840		32,537		10,538			(7,303)				0/0
	ALTVI - ML I - EUROPEAN	Ta2202490	N/A		11/10/2022	08/29/2025	13,000	4,114,500	998	239,590			142,624		89,315			(85,904)				0/0
	ALTVI - ML I - EUROPEAN	Ta2304309	N/A		04/17/2023	04/17/2028	3,165	1,000,000	325,9067/1700000		34,300		29,470		12,566			(4,830)				0/0
	ALTVI - ML I - EUROPEAN	Ta2304746	N/A		05/12/2023	05/12/2028	11,404	3,600,000	998		123,120		107,586		46,301			(15,534)				0/0
	ALTVI - ML I - EUROPEAN	Ta2202925	N/A		12/23/2022	12/23/2027	11,376	3,600,000	318,8475000000	121,860			97,167		41,506			(24,426)				0/0
	ALTVI - ML I - EUROPEAN	Ta2307797	N/A		09/27/2023	09/27/2028	4,129	1,300,000	321,9221529999		53,040		50,308		25,514			(2,732)				0/0
	ALTVI - ML I - EUROPEAN	Ta2306004	N/A		07/07/2023	07/07/2028	6,493	2,000,000	998		66,600		60,243		35,648			(6,357)				0/0
	ALTVI - ML I - EUROPEAN	Ta2309200	N/A		12/15/2023	12/15/2028	8,789	2,600,000	302		110,500		109,712		98,105			(788)				0/0
	ALTVI - ML I - EUROPEAN	Ta2304445	N/A		04/26/2023	04/26/2028	3,736	1,200,000	335,6853500000		41,640		35,982		12,652			(5,659)				0/0
	ALTVI - ML I - EUROPEAN	Ta2302989	N/A		01/06/2023	01/07/2028	10,559	3,400,000	338,45		115,280		92,752		32,733			(22,508)				0/0
	ALTVI - ML I - EUROPEAN	Ta2303144	N/A		01/23/2023	01/21/2028	3,140	1,000,000	334,27		33,400		27,149		10,610			(6,251)				0/0
	ALTVI - ML I - EUROPEAN	Ta2202491	N/A		11/10/2022	06/30/2024	38,000	12,027,000	998	642,580			237,774		162,537			(358,626)				0/0
	ALTVI - ML I - EUROPEAN	Ta2304347	N/A		04/19/2023	04/19/2028	4,721	1,500,000	332,02785		51,450		44,261		17,563			(7,189)				0/0
	ALTVI - ML I - EUROPEAN	Ta2306740	N/A		08/04/2023	08/04/2028	9,206	2,800,000	302		89,880		82,682		55,287			(7,198)				0/0
	ALTVI - ML I - EUROPEAN	Ta2305895	N/A		06/30/2023	06/30/2028	11,948	3,700,000	997		123,210		111,038		61,526			(12,172)				0/0
	ALTVI - ML I - EUROPEAN	Ta2303785	N/A		03/15/2023	03/15/2028	3,143	1,000,000	332,41		34,200		28,765		11,685			(5,435)				0/0
	ALTVI - ML I - EUROPEAN	Ta2308463	N/A		07/21/2023	07/21/2028	7,545	2,300,000	998		74,750		68,189		44,330			(6,561)				0/0
	ALTVI - ML I - EUROPEAN	Ta2202602	N/A		11/21/2022	11/19/2027	3,472	1,100,000	332,03	36,520			28,422		12,266			(7,316)				0/0
	ALTVI - ML I - EUROPEAN	Ta2306595	N/A		07/28/2023	07/28/2028	11,885	3,600,000	998		114,840		105,202		74,306			(9,638)				0/0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received)	Current Year Initial Cost of Undiscounted Premium (Received)	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
ALTYI - ML	EUROPEAN T2207097	N/A	Equity/Index	BNP	08/23/2023	08/23/2028	2,318	700,000	317.089499999999		22,610		21,012		15,039			(1,593)				0/0
ALTYI - ML	EUROPEAN T2203252	N/A	Equity/Index	BNP	02/03/2023	02/04/2028	8,686	2,800,000	339.40303		93,520		76,694		24,345			(16,826)				0/0
ALTYI - ML	EUROPEAN T2203286	N/A	Equity/Index	CIBC	02/06/2023	02/04/2028	4,676	1,500,000	336.71		49,650		40,739		14,602			(8,911)				0/0
ALTYI - ML	EUROPEAN T2203062	N/A	Equity/Index	BNP	01/13/2023	01/14/2028	13,080	4,200,000	336.769048		141,540		114,506		38,396			(27,034)				0/0
ALTYI - ML	EUROPEAN T2203118	N/A	Equity/Index	BNP	01/20/2023	01/21/2028	10,007	3,200,000	335.502689999999		106,500		86,569		31,025			(19,991)				0/0
ALTYI - ML	EUROPEAN T2202832	N/A	Equity/Index	CIBC	12/13/2022	12/13/2027	3,959	1,250,000	329.97	43,000			33,995		15,257			(8,605)				0/0
ALTYI - ML	EUROPEAN T2202774	N/A	Equity/Index	BNP	12/08/2022	12/03/2027	9,295	2,958,877	329.54	109,216			86,075		34,980			(21,939)				0/0
ALTYI - ML	EUROPEAN T2204838	N/A	Equity/Index	BNP	05/16/2023	05/16/2028	4,790	1,500,000	327.293927999999		51,600		45,154		21,348			(6,446)				0/0
ALTYI - ML	EUROPEAN T2203359	N/A	Equity/Index	CIBC	02/10/2023	02/11/2028	10,740	3,400,000	331.75		112,200		92,443		40,111			(19,757)				0/0
ALTYI - ML	EUROPEAN T2202505	N/A	Equity/Index	BNP	11/11/2022	11/12/2027	7,652	2,400,000	329.31	69,840			54,056		28,679			(13,983)				0/0
ALTYI - ML	EUROPEAN T2202044	N/A	Equity/Index	CIBC	09/22/2022	12/31/2026	9,000	2,892,420	301.097300000000	144,990			101,968		44,040			(33,989)				0/0
ALTYI - ML	EUROPEAN T2209465	N/A	Equity/Index	CIBC	12/29/2023	12/29/2028	10,424	3,100,000	302		132,370		132,370		108,442							0/0
ALTYI - ML	EUROPEAN T2204433	N/A	Equity/Index	CIBC	04/25/2023	04/25/2028	3,133	1,000,000	333.574450000000		34,600		29,879		11,401			(4,721)				0/0
ALTYI - ML	EUROPEAN T2203961	N/A	Equity/Index	BNP	03/24/2023	03/24/2028	10,333	3,300,000	333.7312		113,190		95,867		35,606			(17,323)				0/0
ALTYI - ML	EUROPEAN T2206832	N/A	Equity/Index	BNP	08/09/2023	08/09/2028	3,591	1,100,000	321.656999999999		35,640		32,847		20,027			(2,793)				0/0
ALTYI - ML	EUROPEAN T2203185	N/A	Equity/Index	BNP	01/27/2023	01/28/2028	9,333	3,000,000	327.501500000000		99,000		80,807		26,945			(18,193)				0/0
ALTYI - ML	EUROPEAN T2207992	N/A	Equity/Index	CIBC	10/06/2023	10/06/2028	6,811	2,100,000	312.1841		85,470		81,623		51,380			(3,847)				0/0
ALTYI - ML	EUROPEAN T2204684	N/A	Equity/Index	BNP	05/10/2023	05/10/2028	4,445	1,400,000	329.175146999999		48,440		42,229		18,499			(6,211)				0/0
ALTYI - ML	EUROPEAN T2206240	N/A	Equity/Index	BNP	07/14/2023	07/14/2028	7,827	2,400,000	320.969815999999		79,200		71,945		44,228			(7,255)				0/0
ALTYI - ML	EUROPEAN T2202952	N/A	Equity/Index	CIBC	12/27/2022	12/27/2027	6,317	2,000,000	330.8	68,200			54,440		23,818			(13,647)				0/0
ALTYI - ML	EUROPEAN T2209185	N/A	Equity/Index	CIBC	12/13/2023	12/13/2028	2,690	800,000	301.096600000000		33,760		33,446		27,947			(314)				0/0
ALTYI - ML	EUROPEAN T2206302	N/A	Equity/Index	BNP	07/17/2023	07/17/2028	3,262	1,000,000	321.050575999999		33,200		30,180		18,403			(3,020)				0/0
ALTYI - ML	EUROPEAN T2204538	N/A	Equity/Index	CIBC	05/01/2023	05/01/2028	3,122	1,000,000	334.671699999999		34,500		29,906		10,978			(4,594)				0/0
ALTYI - ML	EUROPEAN T2205306	N/A	Equity/Index	BNP	06/09/2023	06/09/2028	6,389	2,000,000	327.158103999999		67,600		60,109		28,923			(7,491)				0/0
ALTYI - ML	EUROPEAN T2203824	N/A	Equity/Index	BNP	03/17/2023	03/17/2028	10,948	3,500,000	334.001664000000		119,000		100,331		37,198			(18,669)				0/0
ALTYI - ML	EUROPEAN T2202045	N/A	Equity/Index	CIBC	09/22/2022	06/30/2027	45,000	14,462,100	352.31	351,000			257,696		63,822			(73,714)				0/0
ALTYI - ML	EUROPEAN T2202039	N/A	Equity/Index	CIBC	09/22/2022	06/30/2026	7,000	2,249,660	317.029999999999	109,760			72,827		31,929			(29,179)				0/0
ALTYI - ML	EUROPEAN T2202043	N/A	Equity/Index	CIBC	09/22/2022	12/31/2025	14,000	4,499,320	299.27	324,800			198,913		131,533			(99,456)				0/0
ALTYI - ML	EUROPEAN T2202040	N/A	Equity/Index	CIBC	09/22/2022	06/30/2025	24,000	7,713,120	293.75	619,720			335,140		256,640			(224,040)				0/0
ALTYI - ML	EUROPEAN T2209128	N/A	Equity/Index	BNP	10/13/2023	10/13/2028	6,888	2,100,000	309.680875000000		86,730		83,114		59,560			(3,616)				0/0
ALTYI - ML	EUROPEAN T2203039	N/A	Equity/Index	BNP	01/11/2023	01/11/2028	6,862	2,200,000	335.518365000000		73,920		59,614		21,121			(14,306)				0/0
ALTYI - ML	EUROPEAN T2202860	N/A	Equity/Index	CIBC	12/15/2022	12/14/2027	2,839	892,979	330.38	29,469			23,352		10,789			(5,907)				0/0
EUROPEAN	T2207851	N/A	Equity/Index	CIBC	09/29/2023	09/29/2028	7,024	2,200,000	317.135299999999		90,420		85,956		45,718			(4,464)				0/0

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
ALTYI - ML - EUROPEAN T2202891	N/A		Equity/Index	CIBC	12/19/2022	12/17/2027	3,473	1,100,000	331.01	37,730			29,944		12,927			(7,553)				0/0
ALTYI - ML - EUROPEAN T22030704	N/A		Equity/Index	CIBC	06/23/2023	06/23/2028	11,293	3,500,000	325.8766499999		117,600		105,472		58,008			(12,128)				0/0
ALTYI - ML - EUROPEAN T220304904	N/A		Equity/Index	BNP	05/22/2023	05/22/2028	4,802	1,500,000	326.4369849999		51,150		44,928		22,106			(6,222)				0/0
ALTYI - ML - EUROPEAN T220309105	N/A		Equity/Index	CIBC	12/08/2023	12/08/2028	7,081	2,100,000	300.287300000000		88,620		87,648		75,132			(972)				0/0
ALTYI - ML - EUROPEAN T220304007	N/A		Equity/Index	CIBC	03/28/2023	03/28/2028	4,071	1,300,000	333.76		44,720		37,932		14,515			(6,789)				0/0
ALTYI - ML - EUROPEAN T220307563	N/A		Equity/Index	CIBC	09/15/2023	09/15/2028	6,728	2,100,000	319.2674999999		80,220		75,644		40,925			(4,576)				0/0
ALTYI - ML - EUROPEAN T220303223	N/A		Equity/Index	CIBC	02/01/2023	02/01/2028	3,087	1,000,000	340.16		33,300		27,239		8,495			(6,061)				0/0
ALTYI - ML - EUROPEAN T220305989	N/A		Equity/Index	CIBC	07/05/2023	07/05/2028	2,593	800,000	322.4134000000		26,880		24,258		14,010			(2,622)				0/0
ALTYI - ML - EUROPEAN T220307303	N/A		Equity/Index	CIBC	08/30/2023	08/30/2028	4,252	1,300,000	321.0165000000		41,860		39,062		24,409			(2,798)				0/0
ALTYI - ML - EUROPEAN T220305269	N/A		Equity/Index	CIBC	06/07/2023	06/07/2028	3,212	1,000,000	325.4232380000		34,100		30,251		15,608			(3,849)				0/0
ALTYI - ML - EUROPEAN T220304912	N/A		Equity/Index	BNP	05/19/2023	05/19/2028	15,061	4,700,000	326.1651120000		157,920		138,602		69,881			(19,318)				0/0
ALTYI - ML - EUROPEAN T220308709	N/A		Equity/Index	CIBC	11/17/2023	11/17/2028	6,036	1,800,000	301.9579		75,240		73,548		61,084			(1,692)				0/0
ALTYI - ML - EUROPEAN T22029493	N/A		Equity/Index	BNP	11/10/2022	04/30/2026	8,000	2,532,000	316.1972000000	103,920			69,994		34,126			(30,056)				0/0
ALTYI - ML - EUROPEAN T220307684	N/A		Equity/Index	BNP	09/22/2023	09/22/2028	9,005	2,800,000	314.9099039999		113,680		107,631		63,081			(6,049)				0/0
ALTYI - ML - EUROPEAN T220304236	N/A		Equity/Index	CIBC	04/12/2023	04/12/2028	3,779	1,200,000	331.82		41,520		35,559		14,508			(5,961)				0/0
ALTYI - ML - EUROPEAN T220308442	N/A		Equity/Index	CIBC	11/01/2023	11/01/2028	2,272	700,000	305.5416999999		28,700		27,772		17,322			(928)				0/0
ALTYI - ML - EUROPEAN T220308599	N/A		Equity/Index	CIBC	11/10/2023	11/10/2028	7,955	2,400,000	331.0978000000		98,640		96,043		72,902			(2,597)				0/0
ALTYI - ML - EUROPEAN T220304276	N/A		Equity/Index	BNP	04/14/2023	04/13/2028	9,469	3,000,000	301		101,700		87,299		36,294			(14,401)				0/0
ALTYI - ML - EUROPEAN T220308874	N/A		Equity/Index	BNP	08/11/2023	08/11/2028	8,821	2,700,000	321.3840000000		86,670		80,062		49,788			(6,808)				0/0
ALTYI - ML - EUROPEAN T22020670	N/A		Equity/Index	CIBC	11/28/2022	11/26/2027	3,160	1,000,000	330.82	34,500			26,983		11,706			(6,911)				0/0
ALTYI - ML - EUROPEAN T220304134	N/A		Equity/Index	CIBC	04/05/2023	04/05/2028	4,410	1,400,000	331.66		49,000		41,846		16,968			(7,154)				0/0
ALTYI - ML - EUROPEAN T220304611	N/A		Equity/Index	CIBC	05/05/2023	05/05/2028	9,466	3,000,000	303		104,400		90,827		37,510			(13,573)				0/0
ALTYI - ML - EUROPEAN T220305161	N/A		Equity/Index	BNP	06/02/2023	06/02/2028	12,790	4,000,000	301		135,200		119,700		58,320			(15,500)				0/0
ALTYI - ML - EUROPEAN T22029496	N/A		Equity/Index	BNP	11/10/2022	08/31/2027	50,000	15,825,000	336.4816999999	449,500			343,675		134,196			(93,753)				0/0
ALTYI - ML - EUROPEAN T220202828	N/A		Equity/Index	CIBC	12/12/2022	12/10/2027	3,794	1,200,000	330.58	41,160			32,508		14,284			(8,246)				0/0
ALTYI - ML - EUROPEAN T220304570	N/A		Equity/Index	BNP	05/02/2023	05/02/2028	6,872	2,200,000	334.5462999999		75,240		65,263		23,521			(9,977)				0/0
ALTYI - ML - EUROPEAN T220308361	N/A		Equity/Index	BNP	10/27/2023	10/27/2028	7,503	2,300,000	310.3717500000		93,840		90,649		60,838			(3,191)				0/0
ALTYI - ML - EUROPEAN T220303544	N/A		Equity/Index	CIBC	02/27/2023	02/25/2028	3,810	1,200,000	329.21		40,080		33,349		15,638			(6,731)				0/0
ALTYI - ML - EUROPEAN T220304491	N/A		Equity/Index	CIBC	04/28/2023	04/28/2028	8,426	2,700,000	334.8598000000		92,610		80,215		29,389			(12,395)				0/0
ALTYI - ML - EUROPEAN T220309361	N/A		Equity/Index	CIBC	12/22/2023	12/22/2028	6,764	2,000,000	299.3954		85,400		85,166		73,590			(234)				0/0
ALTYI - ML - EUROPEAN T22030318	N/A		Equity/Index	CIBC	10/25/2023	10/25/2028	4,575	1,400,000	309.8855		56,840		54,784		37,024			(2,056)				0/0
ALTYI - ML - EUROPEAN T220305756	N/A		Equity/Index	BNP	06/26/2023	06/26/2028	2,583	800,000	325.6782999999		26,960		24,198		13,253			(2,762)				0/0
ALTYI - ML - EUROPEAN T22030897	N/A		Equity/Index	BNP	08/18/2023	08/18/2028	6,906	2,100,000	319.2945000000		66,780		61,945		41,688			(4,835)				0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
ALTYI - ML EUROPEAN T2203446	N/A		Equity/Index	BNP	02/17/2023	02/18/2028	10,965	3,500,000	333.978595999999		115,860		95,948		36,649			(19,902)				0/0
ALTYI - ML EUROPEAN T2203719	N/A		Equity/Index	BNP	08/25/2023	08/25/2028	5,626	1,700,000	317.267999999999		54,400		50,670		36,316			(3,730)				0/0
ALTYI - ML EUROPEAN T22030604	N/A		Equity/Index	BNP	05/26/2023	05/26/2028	16,999	5,300,000	325.841277999999		176,400		155,664		79,998			(20,826)				0/0
ALTYI - ML EUROPEAN T2202863	N/A		Equity/Index	BNP	11/29/2022	11/29/2027	4,740	1,500,000	330.637706999999	51,750			40,515		17,077			(10,356)				0/0
ALTYI - ML EUROPEAN T22037534	N/A		Equity/Index	CIBC	09/13/2023	09/13/2028	3,203	1,000,000	321.003699999999		37,200		34,999		18,467			(2,201)				0/0
ALTYI - ML EUROPEAN T22034103	N/A		Equity/Index	CIBC	04/03/2023	04/03/2028	6,946	2,200,000	330.93		75,460		64,255		27,372			(11,205)				0/0
ALTYI - ML EUROPEAN T2202038	N/A		Equity/Index	CIBC	09/22/2022	06/28/2024	70,000	22,496,600	298.89	1,578,500			440,798		368,916			(898,834)				0/0
ALTYI - ML EUROPEAN T22035540	N/A		Equity/Index	CIBC	06/16/2023	06/16/2028	11,136	3,400,000	319.059399999999		114,240		102,076		66,452			(12,164)				0/0
ALTYI - ML EUROPEAN T2202489	N/A		Equity/Index	BNP	11/10/2022	04/30/2025	28,000	8,862,000	288.3766	737,240			398,619		342,188			(299,992)				0/0
ALTYI - ML EUROPEAN T22035214	N/A		Equity/Index	CIBC	06/05/2023	06/05/2028	2,883	900,000	326.207063000000		30,600		27,112		13,652			(3,488)				0/0
ALTYI - ML EUROPEAN T2202991	N/A		Equity/Index	CIBC	12/28/2022	12/28/2027	4,096	1,300,000	331.66	44,200			35,307		14,986			(8,845)				0/0
ALTYI - ML EUROPEAN T22030336	N/A		Equity/Index	CIBC	02/08/2023	02/08/2028	2,512	800,000	333.96		26,640		21,893		8,668			(4,747)				0/0
ALTYI - ML EUROPEAN T2202494	N/A		Equity/Index	BNP	11/10/2022	08/31/2026	3,000	949,500	316.5206	39,870			28,010		14,002			(10,507)				0/0
ALTYI - ML EUROPEAN T2202871	N/A		Equity/Index	BNP	12/16/2022	12/17/2027	10,458	3,300,000	325.791756000000	112,200			88,997		39,320			(22,465)				0/0
ALTYI - ML EUROPEAN T22034658	N/A		Equity/Index	BNP	05/09/2023	05/09/2028	3,179	1,000,000	325.798910999999		34,500		30,058		13,397			(4,442)				0/0
ALTYI - ML EUROPEAN T2202495	N/A		Equity/Index	BNP	11/10/2022	04/30/2027	6,000	1,899,000	327.893300000000	39,000			29,124		9,606			(8,749)				0/0
ALTYI - ML EUROPEAN T2203593	N/A		Equity/Index	CIBC	06/12/2023	06/12/2028	3,182	1,000,000	328.401772999999		34,000		30,255		14,065			(3,745)				0/0
ALTYI - ML EUROPEAN T22030010	N/A		Equity/Index	BNP	01/04/2023	01/04/2028	4,525	1,450,000	334.848654000000		49,373		39,628		14,220			(9,745)				0/0
ALTYI - ML EUROPEAN T22030284	N/A		Equity/Index	CIBC	12/20/2023	12/20/2028	4,743	1,400,000	296.879000000000		59,500		59,174		52,306			(326)				0/0
ALTYI - ML EUROPEAN T220303729	N/A		Equity/Index	BNP	03/10/2023	03/10/2028	13,333	4,200,000	325.080499999999		139,800		117,381		53,955			(22,479)				0/0
ALTYI - ML EUROPEAN T22030520	N/A		Equity/Index	BNP	02/24/2023	02/25/2028	11,103	3,500,000	325.436421999999		116,900		97,214		44,025			(19,686)				0/0
ALTYI - ML EUROPEAN T220303764	N/A		Equity/Index	BNP	12/27/2023	12/27/2028	2,372	700,000	298.748249999999		29,960		29,911		27,076			(49)				0/0
ALTYI - ML EUROPEAN T2202794	N/A		Equity/Index	CIBC	03/13/2023	03/13/2028	6,643	2,100,000	330.27		72,030		60,505		26,507			(11,525)				0/0
ALTYI - ML EUROPEAN T2202071	N/A		Equity/Index	CIBC	12/09/2022	12/10/2027	12,871	4,100,000	332.92	140,630			111,007		44,570			(28,157)				0/0
BX IAV10-1 Yr T22037979	N/A		Equity/Index	CIBC	09/26/2022	09/24/2027	4,608	1,500,000	341.698344000000	50,550			37,788		10,908			(10,127)				0/0
BX IAV10-1 Yr T22038659	N/A		Equity/Index	BAR	10/05/2023	08/05/2024	530	200,769	405.03		2,818		2,818		10,060							0/0
BX IAV10-1 Yr T22039438	N/A		Equity/Index	BAR	11/13/2023	10/18/2024	207	80,183	876.65		4,254		4,254		8,392							0/0
BX IAV10-1 Yr T22034197	N/A		Equity/Index	BAR	12/28/2023	11/18/2024	304	126,463	393.01		8,808		8,808		8,848							0/0
BX IAV10-1 Yr T22036938	N/A		Equity/Index	BAR	04/10/2023	04/04/2024	908	373,830	414.08		14,057		14,057		9,077							0/0
BX IAV10-1 Yr T22035490	N/A		Equity/Index	BAR	07/24/2023	07/08/2024	1,167	489,175	400.18		31,269		31,269		24,791							0/0
BX IAV10-1 Yr T22035126	N/A		Equity/Index	BAR	06/15/2023	06/10/2024	292	122,068	406.97		6,456		6,456		4,777							0/0
BX IAV10-1 Yr T22036436	N/A		Equity/Index	BAR	05/31/2023	04/12/2024	550	223,206	411.16		7,177		7,177		6,552							0/0
BX IAV10-1 Yr T22038658	N/A		Equity/Index	BAR	12/28/2023	12/06/2024	289	120,223	399.48		7,278		7,278		7,340							0/0
					11/13/2023	06/28/2024	407	157,654	412.04		1,783		1,783		5,783							0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
BX IAY10-1 Yr TA2305125	N/A		Equity/Index	BAR-	05/31/2023	05/17/2024	556	225.64	408.52		8,299		8,299		8,196							0/0
BX IAY10-1 Yr TA2308680	N/A		Equity/Index	BAR-	11/13/2023	09/11/2024	196	75.922	402.54		1,664		1,664		4,164							0/0
BX IAY10-1 Yr TA2304198	N/A		Equity/Index	BAR-	04/10/2023	03/28/2024	436	179.504	405.66		8,425		8,425		6,385							0/0
TA2202989	N/A		Equity/Index	BAR-	01/04/2023	12/31/2032	1	398	398.4524000000				3,330		3,330	3,330						0/0
BX IAY10-1 Yr TA2305760	N/A		Equity/Index	BAR-	06/26/2023	06/21/2024	1,628	664.802	412.06		23,942		23,942		22,771							0/0
BX IAY10-1 Yr TA2305761	N/A		Equity/Index	BAR-	06/26/2023	06/14/2024	1,721	702.591	412.13		24,999		24,999		23,631							0/0
BX IAY10-1 Yr TA2305489	N/A		Equity/Index	BAR-	06/15/2023	05/14/2024	459	191.880	412.63		8,517		8,517		5,681							0/0
BX IAY10-1 Yr TA2309437	N/A		Equity/Index	BAR-	12/28/2023	12/26/2024	270	112.319	415.48		4,607		4,607		4,703							0/0
BX IIMW7-EUROPEAN - 1 YR TA2304885	N/A		Equity/Index	BAR-	05/18/2023	05/17/2024	14,048	4,000,000	303		117,820		117,820		85,647							0/0
BX IIMW7-EUROPEAN - 1 YR TA2308476	N/A		Equity/Index	BAR-	11/02/2023	10/11/2024	22,951	6,173,018	270.01		163,404		163,404		403,796							0/0
BX IIMW7-EUROPEAN - 1 YR TA2305313	N/A		Equity/Index	BAR-	06/09/2023	06/07/2024	7,033	2,000,000	998		58,694		58,694		46,777							0/0
BX IIMW7-EUROPEAN - 1 YR TA2307350	N/A		Equity/Index	BAR-	08/31/2023	03/21/2024	4,558	1,282,080	997		24,450		24,450		25,985							0/0
BX IIMW7-EUROPEAN - 1 YR TA2306063	N/A		Equity/Index	BAR-	07/10/2023	03/01/2024	4,757	1,343,949	998		2,051		2,051		56							0/0
BX IIMW7-EUROPEAN - 1 YR TA2303291	N/A		Equity/Index	BAR-	02/03/2023	02/05/2024	4,882	1,400,000	801		44,306		44,306		17,151							0/0
BX IAY05-091 YR TA2305491	N/A		Equity/Index	BAR-	06/15/2023	06/14/2024	12,561	3,600,000	286.6035		105,678		105,678		71,106							0/0
BX IIMW7-EUROPEAN - 1 YR TA2306174	N/A		Equity/Index	BAR-	07/13/2023	04/11/2024	7,129	2,048,532	285.67		58,211		58,211		34,960							0/0
BX IIMW7-EUROPEAN - 1 YR TA2307354	N/A		Equity/Index	BAR-	08/31/2023	03/15/2024	15,063	4,236,972	998		80,694		80,694		85,450							0/0
BX IIMW7-EUROPEAN - 1 YR TA2306248	N/A		Equity/Index	BAR-	07/14/2023	07/15/2024	4,540	1,300,000	997		38,240		38,240		28,478							0/0
BX IIMW7-EUROPEAN - 1 YR TA2307206	N/A		Equity/Index	BAR-	08/28/2023	08/09/2024	7,500	2,089,854	997		52,721		52,721		71,986							0/0
BX IIMW7-EUROPEAN - 1 YR TA2308923	N/A		Equity/Index	BAR-	11/29/2023	09/13/2024	9,700	2,676,144	278.13		60,862		60,862		112,961							0/0
BX IIMW7-EUROPEAN - 1 YR TA2305386	N/A		Equity/Index	BAR-	06/12/2023	05/06/2024	4,763	1,363,138	998		27,455		27,455		16,219							0/0
BX IIMW7-EUROPEAN - 1 YR TA2306173	N/A		Equity/Index	BAR-	07/13/2023	04/12/2024	6,414	1,843,076	298.5		21,392		21,392		6,233							0/0
BX IIMW7-EUROPEAN - 1 YR TA2303103	N/A		Equity/Index	BAR-	01/18/2023	01/11/2024	8,928	2,540,845	282.94		81,211		81,211		33,536							0/0
BX IIMW7-EUROPEAN - 1 YR TA2306156	N/A		Equity/Index	BAR-	07/12/2023	07/10/2024	8,206	2,343,434	284.13		73,951		73,951		59,923							0/0
BX IIMW7-EUROPEAN - 1 YR TA2309027	N/A		Equity/Index	BAR-	12/05/2023	11/25/2024	10,465	2,909,535	276.61		91,604		91,604		139,710							0/0
BX IAY06-007	N/A		Equity/Index	BAR-	07/19/2023	05/15/2024	1,796	517,837	292.33		10,822		10,822		5,217							0/0
BX IAY03-019	N/A		Equity/Index	BAR-	03/17/2023	03/15/2024	5,271	1,500,000	284.761955		43,865		43,865		25,032							0/0
BX IAY08-067	N/A		Equity/Index	BAR-	11/02/2023	09/20/2024	7,700	2,071,031	276.06		35,181		35,181		100,641							0/0
BX IAY04-033	N/A		Equity/Index	BAR-	05/05/2023	05/06/2024	3,500	1,000,000	801		29,587		29,587		18,840							0/0
BX IAY06-061	N/A		Equity/Index	BAR-	07/10/2023	03/01/2024	25,698	7,260,204	277.87		236,157		236,157		234,122							0/0
BX IAY05-081	N/A		Equity/Index	BAR-	06/12/2023	05/08/2024	3,994	1,138,276	291.02		22,116		22,116		12,820							0/0
BX IIMW7-EUROPEAN - 1 YR TA230748	N/A		Equity/Index	BAR-	05/12/2023	05/10/2024	6,313	1,800,000	285.1395		53,062		53,062		36,336							0/0
BX IIMW7-EUROPEAN - 1 YR TA2308478	N/A		Equity/Index	BAR-	11/02/2023	10/18/2024	5,616	1,510,508	998		47,738		47,738		111,314							0/0
YR TA2304554	N/A		Equity/Index	BAR-	05/01/2023	03/22/2024	20,075	5,724,968	305.19		39,604		39,604		3,718							0/0

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
BX IMNW7-EUROPEAN - 1	N/A		Equity/Index	BAR-	06/15/2023	06/05/2024	7,785	2,231,208	284,6000000000		72,073		72,073		50,589							0/0
YR TA2305518									002													0/0
BX IMNW7-EUROPEAN - 1	N/A		Equity/Index	BAR-	07/13/2023	04/18/2024	8,298	2,384,447	297,68		30,075		30,075		9,837							0/0
YR TA2306178									271,6254999999													0/0
BX IMNW7-EUROPEAN - 1	N/A		Equity/Index	BAR-	09/29/2023	09/27/2024	14,726	4,000,000	999		117,044		117,044		239,656							0/0
YR TA2307877									281,421100000000													0/0
BX IMNW7-EUROPEAN - 1	N/A		Equity/Index	BAR-	07/07/2023	07/05/2024	4,975	1,400,000	002		40,982		40,982		43,481							0/0
YR TA2306006									284,740599999999													0/0
BX IMNW7-EUROPEAN - 1	N/A		Equity/Index	BAR-	06/30/2023	07/02/2024	2,810	800,000	997		23,542		23,542		19,285							0/0
YR TA2305936									281,910000000000													0/0
BX IMNW7-EUROPEAN - 1	N/A		Equity/Index	BAR-	08/28/2023	09/09/2024	11,700	3,280,472	003		76,789		76,789		104,624							0/0
YR TA2307208									284,334200000000													0/0
BX IMNW7-EUROPEAN - 1	N/A		Equity/Index	BAR-	06/22/2023	06/21/2024	10,551	3,000,000	001		88,035		88,035		72,807							0/0
YR TA2305662									301,160000000000													0/0
BX IMNW7-EUROPEAN - 1	N/A		Equity/Index	BAR-	07/13/2023	04/12/2024	11,154	3,205,424	003		30,020		30,020		7,119							0/0
YR TA2306172									271,625499999999													0/0
BX IMNW7-EUROPEAN - 1	N/A		Equity/Index	BAR-	09/29/2023	09/30/2024	4,050	1,100,000	999		32,308		32,308		66,006							0/0
YR TA2307879									280,730500000000													0/0
BX IMNW7-EUROPEAN - 1	N/A		Equity/Index	BAR-	09/01/2023	09/04/2024	5,689	1,600,000	001		47,146		31,992		56,735			(15,154)				0/0
YR TA2307361									284,588999999999													0/0
BX IMNW7-EUROPEAN - 1	N/A		Equity/Index	BAR-	07/12/2023	06/28/2024	18,858	5,385,387	997		163,406		163,406		129,714							0/0
YR TA2306154									284,660000000000													0/0
BX IMNW7-EUROPEAN - 1	N/A		Equity/Index	BAR-	07/13/2023	04/17/2024	6,538	1,878,707	003		57,237		57,237		36,305							0/0
YR TA2306175									288,95													0/0
BX IMNW7-EUROPEAN - 1	N/A		Equity/Index	BAR-	06/12/2023	05/02/2024	9,587	2,726,562	288,95		59,758		59,758		36,975							0/0
YR TA2305380									285,474100000000													0/0
BX IMNW7-EUROPEAN - 1	N/A		Equity/Index	BAR-	12/22/2023	12/20/2024	5,258	1,500,000	002		43,757		43,757		45,642							0/0
YR TA2308373									282,528000000000													0/0
BX IMNW7-EUROPEAN - 1	N/A		Equity/Index	BAR-	05/24/2023	05/24/2024	6,725	1,900,000	002		55,984		55,984		50,002							0/0
YR TA2305010									286,216000000000													0/0
BX IMNW7-EUROPEAN - 1	N/A		Equity/Index	BAR-	03/15/2023	02/08/2024	9,646	2,732,436	284,61		71,223		71,223		36,541							0/0
YR TA2307092									285,474100000000													0/0
BX IMNW7-EUROPEAN - 1	N/A		Equity/Index	BAR-	12/22/2023	12/24/2024	4,206	1,200,000	002		35,185		35,185		36,694							0/0
YR TA2305374									286,216000000000													0/0
BX IMNW7-EUROPEAN - 1	N/A		Equity/Index	BAR-	04/28/2023	04/30/2024	6,289	1,800,000	001		53,244		53,244		31,624							0/0
YR TA2304494									281,720000000000													0/0
BX IMNW7-EUROPEAN - 1	N/A		Equity/Index	BAR-	08/28/2023	08/02/2024	9,000	2,507,825	003		59,082		59,082		80,610							0/0
YR TA2307205									284,779999999999													0/0
BX IMNW7-EUROPEAN - 1	N/A		Equity/Index	BAR-	11/27/2023	08/12/2024	8,676	2,378,446	997		26,384		26,384		64,596							0/0
YR TA2308892									284,858999999999													0/0
BX IMNW7-EUROPEAN - 1	N/A		Equity/Index	BAR-	06/01/2023	05/31/2024	24,222	6,900,000	998		202,970		202,970		152,073							0/0
YR TA2305144									275,529999999999													0/0
BX IMNW7-EUROPEAN - 1	N/A		Equity/Index	BAR-	11/29/2023	09/24/2024	17,603	4,856,511	997		133,179		133,179		237,071							0/0
YR TA2308926									286,216000000000													0/0
BX IMNW7-EUROPEAN - 1	N/A		Equity/Index	BAR-	04/28/2023	04/26/2024	5,590	1,600,000	001		47,088		47,088		27,664							0/0
YR TA2304493									284,761955													0/0
BX IMNW7-EUROPEAN - 1	N/A		Equity/Index	BAR-	03/17/2023	03/19/2024	9,136	2,600,000			76,422		76,422		44,293							0/0
YR TA2303823									281,67													0/0
BX IMNW7-EUROPEAN - 1	N/A		Equity/Index	BAR-	03/03/2023	02/16/2024	30,660	8,573,959	281,67		218,269		218,269		181,500							0/0
YR TA2303652									281,588999999999													0/0
BX IMNW7-EUROPEAN - 1	N/A		Equity/Index	BAR-	11/27/2023	09/11/2024	11,257	3,086,004	997		48,430		48,430		107,456							0/0
YR TA2308894									281,421100000000													0/0
BX IMNW7-EUROPEAN - 1	N/A		Equity/Index	BAR-	07/07/2023	07/09/2024	3,553	1,000,000	002		29,419		29,419		31,262							0/0
YR TA2306009									281,839999999999													0/0
BX IMNW7-EUROPEAN - 1	N/A		Equity/Index	BAR-	11/27/2023	09/12/2024	9,412	2,580,214	997		39,844		39,844		88,636							0/0
YR TA2308895									284,600000000000													0/0
BX IMNW7-EUROPEAN - 1	N/A		Equity/Index	BAR-	08/28/2023	07/26/2024	12,000	3,343,766	002		64,744		64,744		87,545							0/0
YR TA2307203									283,984199999999													0/0
BX IMNW7-EUROPEAN - 1	N/A		Equity/Index	BAR-	05/19/2023	05/17/2024	5,282	1,500,000	998		44,108		44,108		34,303							0/0
YR TA2304953									284,07													0/0
BX IMNW7-EUROPEAN - 1	N/A		Equity/Index	BAR-	01/26/2023	01/19/2024	25,120	7,167,331	284,07		224,236		224,236		83,623							0/0
YR TA2303177									270,279999999999													0/0
BX IMNW7-EUROPEAN - 1	N/A		Equity/Index	BAR-	12/05/2023	11/14/2024	11,374	3,162,280	997		100,106		100,106		153,081							0/0
YR TA2309028																						0/0
BX IMNW7-EUROPEAN - 1	N/A		Equity/Index	BAR-	12/13/2023	12/06/2024	26,503	7,487,898	278,68		266,541		266,541		322,802							0/0
YR TA2309191																						0/0
BX IMNW7-EUROPEAN - 1	N/A		Equity/Index	BAR-	01/26/2023	01/18/2024	4,653	1,327,611	316,06		4,315		4,315									0/0
YR TA2303180																						0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
BX IMNW7-EUROPEAN - 1	N/A		Equity/Index	BAR-	06/02/2023	06/04/2024	7, 023	2, 000, 000	284, 767,600,000,000		59, 018		59, 018		44, 909							0/0
YR TA2305186			Equity/Index	BAR-	12/01/2023	11/22/2024	29, 263	8, 134, 611	274, 029,999,999,999		293, 013		293, 013		439, 556							0/0
BX IMNW7-EUROPEAN - 1	N/A		Equity/Index	BAR-	01/04/2023	01/04/2024	6, 790	1, 900, 000	280, 095,719,999,999		55, 079		55, 079		41, 357							0/0
YR TA2302973			Equity/Index	BAR-	11/02/2023	10/25/2024	17, 484	4, 702, 586	274, 959,999,999,999		92, 707		92, 707		247, 326							0/0
BX IMNW7-EUROPEAN - 1	N/A		Equity/Index	BAR-	08/25/2023	06/26/2024	3, 598	1, 000, 000	277, 899,200,000,000		29, 358		29, 358		41, 711							0/0
YR TA2307187			Equity/Index	BAR-	05/04/2023	03/28/2024	31, 880	9, 115, 449	283, 899,999,999,999		291, 000		291, 000		176, 419							0/0
BX IMNW7-EUROPEAN - 1	N/A		Equity/Index	BAR-	09/14/2023	09/13/2024	10, 780	3, 000, 000	278, 302,999,999,999		87, 900		87, 900		124, 358							0/0
YR TA2304604			Equity/Index	BAR-	11/29/2023	08/21/2024	7, 293	2, 012, 074	277, 01		47, 278		47, 278		88, 384							0/0
BX IMNW7-EUROPEAN - 1	N/A		Equity/Index	BAR-	11/22/2023	11/22/2024	16, 629	4, 556, 778	280, 339,999,999,999		91, 406		91, 406		184, 069							0/0
YR TA2308804			Equity/Index	BAR-	03/31/2023	04/01/2024	4, 553	1, 300, 000	285, 552,900,000,000		38, 427		38, 427		21, 584							0/0
BX IMNW7-EUROPEAN - 1	N/A		Equity/Index	BAR-	12/01/2023	11/27/2024	16, 124	4, 482, 195	278, 899,999,999,999		138, 826		138, 826		212, 602							0/0
YR TA2308977			Equity/Index	BAR-	03/17/2023	03/18/2024	3, 885	1, 100, 000	284, 761,955		32, 291		32, 291		18, 645							0/0
BX IMNW7-EUROPEAN - 1	N/A		Equity/Index	BAR-	01/27/2023	01/29/2024	4, 207	1, 200, 000	285, 553,259,999		34, 784		34, 784		12, 168							0/0
YR TA2303198			Equity/Index	BAR-	03/31/2023	03/28/2024	5, 253	1, 500, 000	285, 552,900,000		44, 115		44, 115		24, 420							0/0
BX IMNW7-EUROPEAN - 1	N/A		Equity/Index	BAR-	06/16/2023	06/14/2024	3, 149	900, 000	285, 803,800,000		26, 380		26, 380		19, 028							0/0
YR TA2305551			Equity/Index	BAR-	06/30/2023	07/01/2024	10, 185	2, 900, 000	284, 740,599,999,999		85, 234		85, 234		69, 745							0/0
BX IMNW7-EUROPEAN - 1	N/A		Equity/Index	BAR-	07/13/2023	04/17/2024	6, 304	1, 811, 467	298, 5		21, 378		21, 378		6, 550							0/0
YR TA2306176			Equity/Index	BAR-	12/22/2023	12/23/2024	14, 020	4, 000, 000	285, 474,100,000,000		117, 132		117, 132		122, 163							0/0
BX IMNW7-EUROPEAN - 1	N/A		Equity/Index	BAR-	03/03/2023	02/23/2024	19, 950	5, 578, 946	278, 529,999,999,999		171, 803		171, 803		168, 608							0/0
YR TA2308351			Equity/Index	BAR-	06/15/2023	06/05/2024	6, 493	1, 880, 917	293, 08		36, 822		36, 822		19, 615							0/0
BX IMNW7-EUROPEAN - 1	N/A		Equity/Index	BAR-	06/12/2023	05/13/2024	4, 958	1, 413, 013	291, 57		26, 764		26, 764		15, 441							0/0
YR TA2305387			Equity/Index	BAR-	05/05/2023	05/07/2024	3, 500	1, 000, 000	285, 735,000,000,000		29, 625		29, 625		18, 907							0/0
BX IMNW7-EUROPEAN - 1	N/A		Equity/Index	BAR-	11/29/2023	08/23/2024	9, 466	2, 611, 885	277, 540,000,000,000		59, 393		59, 393		111, 616							0/0
YR TA2308920			Equity/Index	BAR-	06/12/2023	05/09/2024	5, 453	1, 554, 086	284, 62		44, 671		44, 671		32, 757							0/0
BX IMNW7-EUROPEAN - 1	N/A		Equity/Index	BAR-	04/20/2023	04/19/2024	11, 579	3, 300, 000	284, 995,400,000,000		97, 182		97, 182		62, 731							0/0
YR TA2304361			Equity/Index	BAR-	05/22/2023	05/22/2024	5, 632	1, 600, 000	284, 070,600,000,000		47, 190		47, 190		36, 817							0/0
BX IMNW7-EUROPEAN - 1	N/A		Equity/Index	BAR-	05/01/2023	03/28/2024	26, 790	7, 639, 945	306, 25		49, 687		49, 687		4, 755							0/0
YR TA2304556			Equity/Index	BAR-	01/26/2023	01/18/2024	7, 633	2, 177, 876	284, 589,999,999,999		66, 153		66, 153		22, 543							0/0
BX IMNW7-EUROPEAN - 1	N/A		Equity/Index	BAR-	04/28/2023	04/29/2024	5, 241	1, 500, 000	285, 216,000,000,000		44, 313		44, 313		26, 250							0/0
YR TA2304496			Equity/Index	BAR-	06/08/2023	06/07/2024	17, 560	5, 000, 000	284, 732,999,999,999		146, 970		146, 970		113, 493							0/0
BX IMNW7-EUROPEAN - 1	N/A		Equity/Index	BAR-	12/05/2023	11/01/2024	20, 372	5, 663, 931	273, 17		209, 775		209, 775		314, 542							0/0
YR TA2309031			Equity/Index	BAR-	06/15/2023	06/13/2024	4, 703	1, 347, 896	285, 600,000,000,000		43, 929		43, 929		31, 189							0/0
BX IMNW7-EUROPEAN - 1	N/A		Equity/Index	BAR-	06/01/2023	05/03/2024	27, 404	7, 806, 301	285, 029,999,999,999		206, 569		206, 569		141, 883							0/0
YR TA2305141			Equity/Index	BAR-	07/10/2023	03/01/2024	7, 682	2, 164, 670	313, 5		2, 661		2, 661		51							0/0
BX IMNW7-EUROPEAN - 1	N/A		Equity/Index	BAR-																		0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
BX | INW7-EUROPEAN - 1		N/A	Equity/Index	BAR-	06/15/2023	06/07/2024	9,514	2,726,746	283.62		92,978		92,978		67,118							0/0
YR | TA2305520									282,7882999999													0/0
BX | INW7-EUROPEAN - 1		N/A	Equity/Index	BAR-	08/04/2023	08/02/2024	11,670	3,300,000	999		96,647		96,647		97,509							0/0
YR | TA2306712									284,767600000000													0/0
BX | INW7-EUROPEAN - 1		N/A	Equity/Index	BAR-	06/02/2023	06/03/2024	4,565	1,300,000	002		38,314		38,314		29,113							0/0
YR | TA2305185																						0/0
BX | INW7-EUROPEAN - 1		N/A	Equity/Index	BAR-	06/01/2023	04/12/2024	23,557	6,710,445	285.62		176,294		176,294		116,619							0/0
YR | TA2305137									285,803800000000													0/0
BX | INW7-EUROPEAN - 1		N/A	Equity/Index	BAR-	06/16/2023	06/17/2024	4,888	1,400,000	002		41,189		41,189		29,842							0/0
YR | TA2305554																						0/0
BX | INW7-EUROPEAN - 1		N/A	Equity/Index	BAR-	08/31/2023	03/13/2024	4,232	1,190,391	282.18		24,356		24,356		26,363							0/0
YR | TA2307349																						0/0
BX | INW7-EUROPEAN - 1		N/A	Equity/Index	BAR-	05/12/2023	05/13/2024	5,962	1,700,000	285.1395		50,308		50,308		34,652							0/0
YR | TA2304751									271,449700000000													0/0
BX | INW7-EUROPEAN - 1		N/A	Equity/Index	BAR-	11/03/2023	11/04/2024	9,578	2,600,000	001		76,487		76,487		159,900							0/0
YR | TA2308479									276,899999999999													0/0
BX | INW7-EUROPEAN - 1		N/A	Equity/Index	BAR-	12/05/2023	11/20/2024	7,410	2,060,167	998		63,438		63,438		97,215							0/0
YR | TA2309030									280,730500000000													0/0
BX | INW7-EUROPEAN - 1		N/A	Equity/Index	BAR-	09/01/2023	09/03/2024	3,918	1,100,000	001		32,372		32,372		38,957							0/0
YR | TA2307364																						0/0
BX | INW7-EUROPEAN - 1		N/A	Equity/Index	BAR-	05/01/2023	04/03/2024	6,482	1,848,530	285.99		50,097		50,097		29,611							0/0
YR | TA2304551																						0/0
BX | INW7-EUROPEAN - 1		N/A	Equity/Index	BAR-	06/15/2023	06/06/2024	12,682	3,634,706	284.88		115,789		115,789		80,790							0/0
YR | TA2305515									277,899200000000													0/0
BX | INW7-EUROPEAN - 1		N/A	Equity/Index	BAR-	08/25/2023	08/27/2024	5,757	1,600,000	001		47,032		47,032		66,804							0/0
YR | TA2307183									275,380499999999													0/0
BX | INW7-EUROPEAN - 1		N/A	Equity/Index	BAR-	12/12/2023	12/12/2024	7,879	2,200,000	998		64,271		64,271		93,167							0/0
YR | TA2305517									293,459999999999													0/0
BX | INW7-EUROPEAN - 1		N/A	Equity/Index	BAR-	06/15/2023	06/07/2024	3,045	872,708	998		16,929		16,929		8,947							0/0
YR | TA2303051																						0/0
BX | INW7-EUROPEAN - 1		N/A	Equity/Index	BAR-	01/12/2023	01/10/2024	10,727	3,049,510	292.08		100,851		100,851		47,310							0/0
YR | TA2309179									283,984199999999													0/0
BX | INW7-EUROPEAN - 1		N/A	Equity/Index	BAR-	05/19/2023	05/20/2024	4,930	1,400,000	998		41,324		41,324		32,280							0/0
YR | TA2304956																						0/0
BX | INW7-EUROPEAN - 1		N/A	Equity/Index	BAR-	11/22/2023	11/18/2024	19,154	5,248,694	275.82		138,215		138,215		264,210							0/0
YR | TA2308805																						0/0
BX | INW7-EUROPEAN - 1		N/A	Equity/Index	BAR-	05/03/2023	04/26/2024	29,048	8,308,309	285.2		254,426		254,426		158,422							0/0
YR | TA2304601									282,470000000000													0/0
BX | INW7-EUROPEAN - 1		N/A	Equity/Index	BAR-	07/12/2023	05/24/2024	27,835	7,949,000	003		280,149		280,149		207,899							0/0
YR | TA2306153																						0/0
BX | INW7-EUROPEAN - 1		N/A	Equity/Index	BAR-	05/01/2023	04/03/2024	4,177	1,191,193	305.67		8,316		8,316		984							0/0
YR | TA2304552									284,470000000000													0/0
BX | INW7-EUROPEAN - 1		N/A	Equity/Index	BAR-	07/12/2023	06/26/2024	8,651	2,470,515	003		75,274		75,274		59,770							0/0
YR | TA2306152									282,788299999999													0/0
BX | INW7-EUROPEAN - 1		N/A	Equity/Index	BAR-	08/04/2023	08/05/2024	5,304	1,500,000	999		44,095		44,095		44,541							0/0
YR | TA2306770									286,739300000000													0/0
BX | INW7-EUROPEAN - 1		N/A	Equity/Index	BAR-	04/06/2023	04/09/2024	3,139	900,000	001		26,724		26,724		13,633				(19,455)			0/0
YR | TA2304155																						0/0
BX | INW7-EUROPEAN - 1		N/A	Equity/Index	BAR-	06/12/2023	05/01/2024	8,227	2,344,666	285.17		64,556		64,556		45,807							0/0
YR | TA2305379									282,220000000000													0/0
BX | INW7-EUROPEAN - 1		N/A	Equity/Index	BAR-	06/15/2023	06/13/2024	4,064	1,164,757	003		42,943		42,943		32,270							0/0
YR | TA2304553																						0/0
BX | INW7-EUROPEAN - 1		N/A	Equity/Index	BAR-	06/12/2023	05/09/2024	6,611	1,884,112	290.3		38,411		38,411		23,026							0/0
YR | TA2305383									278,540000000000													0/0
BX | INW7-EUROPEAN - 1		N/A	Equity/Index	BAR-	11/27/2023	09/17/2024	6,731	1,845,242	002		36,616		36,616		76,947							0/0
YR | TA2308897																						0/0
BX | INW7-EUROPEAN - 1		N/A	Equity/Index	BAR-	08/31/2023	03/14/2024	6,788	1,909,352	281.89		40,065		40,065		43,715							0/0
YR | TA2307352																						0/0
BX | INW7-EUROPEAN - 1		N/A	Equity/Index	BAR-	05/01/2023	03/15/2024	13,855	3,951,155	305.52		25,838		25,838		1,883							0/0
YR | TA2304555																						0/0
BX | INW7-EUROPEAN - 1		N/A	Equity/Index	BAR-	07/13/2023	04/11/2024	4,214	1,210,901	299.27		13,174		13,174		3,584							0/0
YR | TA2306176									285,372599999999													0/0
BX | INW7-EUROPEAN - 1		N/A	Equity/Index	BAR-	06/09/2023	06/11/2024	3,868	1,100,000	998		32,443		32,443		25,984							0/0
YR | TA2305316																						0/0
BX | INW7-EUROPEAN - 1		N/A	Equity/Index	BAR-	03/03/2023	02/09/2024	21,550	6,026,380	282.62		143,297		143,297		109,146							0/0
YR | TA2303653																						0/0
BX INW7-EUROPEAN - 1		N/A	Equity/Index	BAR-	06/15/2023	06/07/2024	4,931	1,413,242	290.55		32,720		32,720		19,235							0/0
YR TA2305519																						0/0

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
BX IMNW7-EUROPEAN - 1	N/A		Equity/Index	BAR-	07/13/2023	04/16/2024	6,795	1,952,557	285.05		58,036		58,036		36,196							0/0
YR TA2306171			Equity/Index	BAR-	08/28/2023	07/05/2024	5,000	1,393,236	002		31,160		31,160		42,619							0/0
BX IMNW7-EUROPEAN - 1	N/A		Equity/Index	BAR-	05/05/2023	05/03/2024	6,999	2,000,000	001		58,948		58,948		37,270							0/0
YR TA2304634			Equity/Index	BAR-	02/03/2023	02/02/2024	20,964	6,000,000	001		189,222		189,222		71,188							0/0
BX IMNW7-EUROPEAN - 1	N/A		Equity/Index	BAR-	11/02/2023	10/25/2024	30,551	8,217,153	098		309,546		309,546		681,185							0/0
YR TA2308473			Equity/Index	BAR-	07/14/2023	07/16/2024	9,778	2,800,000	097		82,466		82,466		61,486							0/0
BX IMNW7-EUROPEAN - 1	N/A		Equity/Index	BAR-	11/30/2023	11/29/2024	10,880	3,000,000	097		87,627		87,627		150,765							0/0
YR TA2306250			Equity/Index	BAR-	02/03/2023	02/01/2024	16,771	4,800,000	098		154,008		154,008		59,697							0/0
BX IMNW7-EUROPEAN - 1	N/A		Equity/Index	BAR-	04/06/2023	04/08/2024	4,882	1,400,000	001		41,517		41,517		21,099							0/0
YR TA2304154			Equity/Index	BAR-	08/30/2023	06/30/2024	7,833	2,200,000	098		64,570		64,570		76,806							0/0
BX IMNW7-EUROPEAN - 1	N/A		Equity/Index	BAR-	05/12/2023	05/14/2024	4,910	1,400,000	285.1395		41,483		41,483		28,628							0/0
YR TA2304752			Equity/Index	BAR-	06/12/2023	05/08/2024	8,445	2,406,795	002		67,433		67,433		48,723							0/0
BX IMNW7-EUROPEAN - 1	N/A		Equity/Index	BAR-	06/09/2023	06/10/2024	4,220	1,200,000	098		35,348		35,348		28,277							0/0
YR TA2305314			Equity/Index	BAR-	04/05/2023	03/08/2024	31,851	9,127,143	279.02		388,362		388,362		265,583							0/0
BX IMNW7-EUROPEAN - 1	N/A		Equity/Index	BAR-	03/31/2023	04/02/2024	2,101	600,000	002		17,758		17,758		10,010							0/0
YR TA2304084			Equity/Index	BAR-	01/26/2023	01/19/2024	15,032	4,288,986	097		17,787		17,787									0/0
BX IMNW7-EUROPEAN - 1	N/A		Equity/Index	BAR-	02/03/2023	01/31/2024	10,482	3,000,000	098		111,588		111,588		56,917							0/0
YR TA2303176			Equity/Index	BAR-	05/01/2023	04/05/2024	22,149	6,316,430	301.52		61,242		61,242		11,744							0/0
BX IMNW7-EUROPEAN - 1	N/A		Equity/Index	BAR-	11/02/2023	10/11/2024	10,000	2,689,651	273.7		56,170		56,170		148,893							0/0
YR TA2308475			Equity/Index	BAR-	11/02/2023	09/27/2024	23,019	6,191,308	097		110,466		110,466		309,753							0/0
BX IMNW7-EUROPEAN - 1	N/A		Equity/Index	BAR-	11/27/2023	08/19/2024	10,848	2,973,880	282.23		41,654		41,654		96,486							0/0
YR TA2308891			Equity/Index	BAR-	01/27/2023	01/26/2024	18,583	5,300,000	098		153,038		153,038		51,419							0/0
BX IMNW7-EUROPEAN - 1	N/A		Equity/Index	BAR-	06/12/2023	05/16/2024	3,783	1,078,142	292.68		19,118		19,118		10,645							0/0
YR TA2303044			Equity/Index	BAR-	01/11/2023	01/05/2024	23,380	6,617,889	280.61		219,443		219,443		131,035							0/0
BX IMNW7-EUROPEAN - 1	N/A		Equity/Index	BAR-	11/27/2023	09/16/2024	12,348	3,385,092	002		63,309		63,309		134,849							0/0
YR TA2308896			Equity/Index	BAR-	06/01/2023	04/19/2024	23,564	6,712,439	097		186,641		186,641		129,577							0/0
BX IMNW7-EUROPEAN - 1	N/A		Equity/Index	BAR-	11/02/2023	09/20/2024	19,193	5,162,247	278.86		71,294		71,294		216,237							0/0
YR TA2308471			Equity/Index	BAR-	07/14/2023	07/12/2024	7,334	2,100,000	097		61,541		61,541		45,668							0/0
BX IMNW7-EUROPEAN - 1	N/A		Equity/Index	BAR-	11/27/2023	08/28/2024	8,190	2,245,214	281.73		33,572		33,572		76,100							0/0
YR TA2308889			Equity/Index	BAR-	07/07/2023	07/08/2024	6,751	1,900,000	002		55,828		55,828		59,301							0/0
BX IMNW7-EUROPEAN - 1	N/A		Equity/Index	BAR-	12/01/2023	11/21/2024	12,135	3,373,321	003		106,260		106,260		162,636							0/0
YR TA2308070			Equity/Index	BAR-	03/15/2023	02/07/2024	8,764	2,482,591	285.07		62,843		62,843		30,624							0/0
BX IMNW7-EUROPEAN - 1	N/A		Equity/Index	BAR-	06/02/2023	05/31/2024	4,214	1,200,000	002		35,232		35,232		26,657							0/0
YR TA2305184			Equity/Index	BAR-	07/10/2023	03/01/2024	7,741	2,186,989	098		63,509		63,509		59,778							0/0
BX IMNW7-EUROPEAN - 1	N/A		Equity/Index	BAR-																		0/0

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
BX IMNW7-EUROPEAN - 1	N/A		Equity/Index	BAR-	07/12/2023	06/24/2024	8,314	2,374,276	295.589999999999		67,780		67,780		52,488							0/0
YR TA2306155			Equity/Index	BAR-	07/19/2023	05/15/2024	6,743	1,944,194	285.350000000000		62,077		62,077		38,721							0/0
BX IMNW7-EUROPEAN - 1	N/A		Equity/Index	BAR-	08/28/2023	07/05/2024	21,000	5,851,591	281.410000000000		134,121		134,121		183,684							0/0
YR TA2307204			Equity/Index	BAR-	11/03/2023	11/05/2024	4,789	1,300,000	271.449700000000		38,292		38,292		79,986							0/0
BX IMNW7-EUROPEAN - 1	N/A		Equity/Index	BAR-	11/27/2023	06/01/2024	13,144	3,603,308	289.850000000000		24,078		24,078		65,957							0/0
YR TA2308893			Equity/Index	BAR-	11/29/2023	06/16/2024	23,000	6,345,495	277.76		140,123		140,123		266,052							0/0
BX IMNW7-EUROPEAN - 1	N/A		Equity/Index	BAR-	09/01/2023	08/30/2024	22,798	6,400,000	280.730500000000		187,411		187,411		225,540							0/0
YR TA2307363			Equity/Index	BAR-	11/29/2023	09/13/2024	7,386	2,037,732	277.02		49,892		49,892		91,301							0/0
BX IMNW7-EUROPEAN - 1	N/A		Equity/Index	BAR-	08/31/2023	04/24/2024	10,981	3,088,773	285.209999999999		55,792		55,792		59,391							0/0
YR TA2307355			Equity/Index	BAR-	11/27/2023	06/20/2024	9,244	2,534,158	282.57		34,650		34,650		80,599							0/0
BX IMNW7-EUROPEAN - 1	N/A		Equity/Index	BAR-	06/12/2023	05/16/2024	4,829	1,376,248	284.32		40,614		40,614		30,401							0/0
YR TA2305384			Equity/Index	BAR-	11/03/2023	11/01/2024	5,884	1,600,000	286.739300000000		46,893		46,893		98,269							0/0
BX IMNW7-EUROPEAN - 1	N/A		Equity/Index	BAR-	04/06/2023	04/05/2024	33,480	9,600,000	287.350000000000		283,603		283,603		142,445							0/0
YR TA2304159			Equity/Index	BAR-	07/19/2023	07/12/2024	18,827	5,428,346	282.350000000000		166,525		166,525		108,592							0/0
BX IMNW7-EUROPEAN - 1	N/A		Equity/Index	BAR-	11/02/2023	09/06/2024	31,697	8,525,387	275.350000000000		117,843		117,843		382,231							0/0
YR TA2308469			Equity/Index	BAR-	11/29/2023	09/23/2024	13,672	3,771,983	273.49		117,035		117,035		203,442							0/0
BX IMNW7-EUROPEAN - 1	N/A		Equity/Index	BAR-	07/10/2023	03/01/2024	5,816	1,643,137	311.959999999999		2,435		2,435		64							0/0
YR TA2309025			Equity/Index	BAR-	01/13/2023	01/12/2024	31,000	8,804,171	284.3		254,879		254,879		87,656							0/0
BX IMNW7-EUROPEAN - 1	N/A		Equity/Index	BAR-	11/27/2023	08/22/2024	8,316	2,279,756	281.8		33,331		33,331		76,301							0/0
YR TA2303088			Equity/Index	BAR-	09/29/2023	10/01/2024	2,577	700,000	271.625499999999		20,585		20,585		42,024							0/0
BX IMNW7-EUROPEAN - 1	N/A		Equity/Index	BAR-	11/02/2023	09/20/2024	25,278	6,798,900	273.37		139,537		139,537		377,646							0/0
YR TA2307878			Equity/Index	BAR-	06/15/2023	06/12/2024	8,131	2,330,373	285		74,267		74,267		52,117							0/0
BX IMNW7-EUROPEAN - 1	N/A		Equity/Index	BAR-	11/02/2023	10/18/2024	22,836	6,142,087	265.89		209,370		209,370		476,919							0/0
YR TA2308477			Equity/Index	BAR-	07/13/2023	04/16/2024	3,542	1,017,801	298.5		11,972		11,972		3,633							0/0
BX IMNW7-EUROPEAN - 1	N/A		Equity/Index	BAR-	12/05/2023	11/12/2024	6,068	1,687,058	279.209999999999		44,960		44,960		70,531							0/0
YR TA2309029			Equity/Index	BAR-	05/19/2023	05/21/2024	4,930	1,400,000	283.984199999999		41,376		41,376		32,368							0/0
BX IMNW7-EUROPEAN - 1	N/A		Equity/Index	BAR-	12/13/2023	12/10/2024	15,620	4,413,122	273.61		150,158		150,158		182,322							0/0
YR TA2309192			Equity/Index	BAR-	11/22/2023	11/15/2024	32,788	8,984,764	284.740599999999		235,178		235,178		450,735							0/0
BX IMNW7-EUROPEAN - 1	N/A		Equity/Index	BAR-	06/30/2023	06/28/2024	9,482	2,700,000	284.740599999999		79,061		79,061		64,487							0/0
YR TA2305935			Equity/Index	BAR-	05/23/2023	05/23/2024	4,588	1,300,000	283.372900000000		38,301		38,301		31,824							0/0
BX IMNW7-EUROPEAN - 1	N/A		Equity/Index	BAR-	08/31/2023	03/15/2024	9,102	2,560,242	283.27		48,292		48,292		50,977							0/0
YR TA2307353			Equity/Index	BAR-	08/31/2023	03/20/2024	4,504	1,286,900	284		22,853		22,853		23,847							0/0
BX IMNW7-EUROPEAN - 1	N/A		Equity/Index	BAR-	06/16/2023	06/18/2024	10,497	3,000,000	285.964400000000		88,371		88,371		64,119							0/0
YR TA2307351			Equity/Index	BAR-	05/11/2023	05/10/2024	12,589	3,600,000	285.964400000000		106,319		106,319		67,277							0/0
BX IMNW7-EUROPEAN - 1	N/A		Equity/Index	BAR-																		0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
BX IMW7-EUROPEAN - 1	N/A		Equity/Index	BAR-	06/15/2023	06/07/2024	6,947	1,991,035	292.089999999999		42,024		42,024		23,386							0/0
YR TA2305514			Equity/Index	BAR-	07/13/2023	04/18/2024	5,875	1,688,193	284.87		50,863		50,863		32,092							0/0
BX IMW7-EUROPEAN - 1	N/A		Equity/Index	BAR-	11/02/2023	09/06/2024	3,873	1,041,702	292.58		10,255		10,255		34,598							0/0
YR TA2306177			Equity/Index	BAR-	08/25/2023	08/23/2024	7,197	2,000,000	277.899200000000		58,498		58,498		83,176							0/0
BX IMW7-EUROPEAN - 1	N/A		Equity/Index	BAR-	11/02/2023	09/27/2024	20,598	5,540,143	303		135,063		135,063		345,330							0/0
YR TA2307184			Equity/Index	BAR-	01/18/2023	01/03/2024	9,060	2,578,411	278.7		102,013		102,013		67,687							0/0
BX IMW7-EUROPEAN - 1	N/A		Equity/Index	BAR-	08/04/2023	08/06/2024	7,072	2,000,000	282.788299999999		58,868		58,868		59,486							0/0
YR TA2303104			Equity/Index	BAR-	06/15/2023	06/12/2024	6,081	1,742,836	303		49,215		49,215		32,499							0/0
BX IMW7-EUROPEAN - 1	N/A		Equity/Index	BAR-	07/20/2023	07/19/2024	9,426	2,700,000	303		79,161		79,161		59,326							0/0
YR TA2306437			Equity/Index	BAR-	06/01/2023	03/22/2024	23,855	6,795,333	284.55		184,430		184,430		120,127							0/0
BX IMW7-EUROPEAN - 1	N/A		Equity/Index	BAR-	01/04/2023	01/03/2025	4,646	1,300,000	279.8159		52,424		52,424		54,771				(25,924)			0/0
YR TA2302972			Equity/Index	BAR-	09/08/2022	09/06/2024	21,082	6,000,000	284.606499999999	245,424			84,290		165,902				(123,558)			0/0
BX IMW7-EUROPEAN - 2	N/A		Equity/Index	BAR-	12/08/2022	12/06/2024	10,647	3,000,000	281.774999999999	120,999			56,744		110,913				(60,917)			0/0
YR TA220783			Equity/Index	BAR-	02/01/2023	01/24/2025	14,816	4,257,225	285.13		185,889		100,292		136,526				(85,597)			0/0
BX IMW7-EUROPEAN - 2	N/A		Equity/Index	BAR-	03/31/2023	04/01/2025	3,502	1,000,000	302		40,544		25,396		33,845				(15,148)			0/0
YR TA2302833			Equity/Index	BAR-	05/05/2023	05/06/2025	3,500	1,000,000	285.735000000000		40,791		27,511		34,649				(13,279)			0/0
BX IMW7-EUROPEAN - 2	N/A		Equity/Index	BAR-	03/17/2023	03/17/2025	3,865	1,100,000	301		44,727		27,132		38,575				(17,596)			0/0
YR TA2303921			Equity/Index	BAR-	11/18/2022	07/12/2024	30,000	8,375,736	302		72,400		72,377		187,669				(136,879)			0/0
BX IMW7-EUROPEAN - 2	N/A		Equity/Index	BAR-	06/16/2023	06/18/2025	6,298	1,800,000	302				53,106		64,480				(19,293)			0/0
YR TA2305552			Equity/Index	BAR-	09/15/2022	09/13/2024	5,335	1,500,000	303				21,489		52,274				(30,639)			0/0
BX IMW7-EUROPEAN - 2	N/A		Equity/Index	BAR-	11/18/2022	09/03/2024	10,000	2,791,912	303				32,277		78,992				(47,890)			0/0
YR TA2202583			Equity/Index	BAR-	12/28/2023	06/13/2025	9,553	2,737,073	285.36		101,290		101,290		99,454				(6,178)			0/0
BX IMW7-EUROPEAN - 2	N/A		Equity/Index	BAR-	08/25/2023	08/25/2025	3,239	900,000	301		35,932		29,754		47,867				(11,885)			0/0
YR TA2307185			Equity/Index	BAR-	11/09/2022	11/08/2024	19,035	5,200,000	273.176699999999				36,886		52,062				(7,122)			0/0
BX IMW7-EUROPEAN - 2	N/A		Equity/Index	BAR-	04/06/2023	04/09/2025	2,790	800,000	288.739300000000	208,244			89,617		294,906				(104,840)			0/0
YR TA2304160			Equity/Index	BAR-	09/01/2023	08/29/2025	3,918	1,100,000	301		32,695		20,810		25,659				(11,885)			0/0
BX IMW7-EUROPEAN - 2	N/A		Equity/Index	BAR-	09/14/2022	09/13/2024	19,124	5,400,000	301		44,008		36,886		52,062				(7,122)			0/0
YR TA2201961			Equity/Index	BAR-	11/23/2022	06/28/2024	24,000	6,731,198	285.67				77,183		174,783				(110,046)			0/0
BX IMW7-EUROPEAN - 2	N/A		Equity/Index	BAR-	08/31/2023	07/25/2025	7,747	2,179,103	285.959999999999	193,207			59,834		152,054				(122,008)			0/0
YR TA2307356			Equity/Index	BAR-	09/14/2023	09/12/2025	3,593	1,000,000	275.302399999999		70,455		58,389		81,138				(12,066)			0/0
BX IMW7-EUROPEAN - 2	N/A		Equity/Index	BAR-	11/03/2023	11/05/2025	2,210	600,000	271.449700000000		39,920		34,138		52,759				(5,782)			0/0
YR TA2308482			Equity/Index	BAR-	11/23/2022	06/14/2024	21,590	6,055,274	282.339999999999	200,051			22,262		42,091				(1,817)			0/0
BX IMW7-EUROPEAN - 2	N/A		Equity/Index	BAR-	12/28/2023	04/24/2025	6,088	1,744,300	285.209999999999		62,278		62,278		170,273				(129,465)			0/0
YR TA2309448			Equity/Index	BAR-					285.209999999999				62,278		61,089							0/0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
BX IMW7-EUROPEAN - 2	N/A		Equity/Index	BAR-	09/19/2022	08/05/2024	10,075	2,827,589	292.44	67,335			21,362		41,615			(35,932)				0/0
YR TA2202010			Equity/Index	BAR-	09/29/2023	09/29/2025	3,682	1,000,000	271,62549999999		39,917		34,975		68,945			(4,942)				0/0
BX IMW7-EUROPEAN - 2	N/A		Equity/Index	BAR-	09/29/2023	09/29/2025	3,682	1,000,000	290,27999999999													0/0
YR TA2307381			Equity/Index	BAR-	12/09/2022	07/22/2024	30,400	8,546,227	997	205,738			71,150		143,088			(127,929)				0/0
BX IMW7-EUROPEAN - 2	N/A		Equity/Index	BAR-	12/09/2022	07/22/2024	30,400	8,546,227	997													0/0
YR TA2202820			Equity/Index	BAR-	12/28/2023	06/13/2025	9,553	2,737,073	285.36		101,290		101,290		99,454			(23,416)				0/0
BX IMW7-EUROPEAN - 2	N/A		Equity/Index	BAR-	12/28/2023	06/13/2025	9,553	2,737,073	285.36													0/0
YR TA2309453			Equity/Index	BAR-	06/01/2023	05/30/2025	7,021	2,000,000	284,85999999999		80,840		57,424		73,825			(40,597)				0/0
BX IMW7-EUROPEAN - 2	N/A		Equity/Index	BAR-	06/01/2023	05/30/2025	7,021	2,000,000	284,85999999999													0/0
YR TA2305145			Equity/Index	BAR-	12/01/2022	11/29/2024	7,079	2,000,000	002	80,638			37,038		70,386			(79,684)				0/0
BX IMW7-EUROPEAN - 2	N/A		Equity/Index	BAR-	12/01/2022	11/29/2024	7,079	2,000,000	002													0/0
YR TA2202710			Equity/Index	BAR-	12/09/2022	07/19/2024	17,200	4,835,365	288.32	127,495			43,663		93,759			(23,230)				0/0
BX IMW7-EUROPEAN - 2	N/A		Equity/Index	BAR-	12/09/2022	07/19/2024	17,200	4,835,365	288.32													0/0
YR TA2202817			Equity/Index	BAR-	05/24/2023	05/23/2025	6,725	1,900,000	002		76,870		53,640		77,971			(40,597)				0/0
BX IMW7-EUROPEAN - 2	N/A		Equity/Index	BAR-	05/24/2023	05/23/2025	6,725	1,900,000	002													0/0
YR TA2305011			Equity/Index	BAR-	12/28/2023	05/19/2025	5,144	1,473,831	283.98		56,821		56,821		55,766			(5,631)				0/0
BX IMW7-EUROPEAN - 2	N/A		Equity/Index	BAR-	12/28/2023	05/19/2025	5,144	1,473,831	283.98													0/0
YR TA2309449			Equity/Index	BAR-	08/04/2023	08/05/2025	2,475	700,000	282,78829999999		28,079		22,448		29,859			(62,723)				0/0
BX IMW7-EUROPEAN - 2	N/A		Equity/Index	BAR-	08/04/2023	08/05/2025	2,475	700,000	282,78829999999													0/0
YR TA2202201			Equity/Index	BAR-	10/13/2022	10/11/2024	11,326	3,100,000	003	124,586			48,803		168,675			(47,577)				0/0
BX IMW7-EUROPEAN - 2	N/A		Equity/Index	BAR-	10/13/2022	10/11/2024	11,326	3,100,000	003													0/0
YR TA2202641			Equity/Index	BAR-	11/23/2022	06/28/2024	9,000	2,524,189	284.83	75,341			23,332		60,798			(14,879)				0/0
BX IMW7-EUROPEAN - 2	N/A		Equity/Index	BAR-	11/23/2022	06/28/2024	9,000	2,524,189	284.83													0/0
YR TA2304158			Equity/Index	BAR-	04/06/2023	04/07/2025	3,487	1,000,000	001		40,819		25,940		32,010			(1,088)				0/0
BX IMW7-EUROPEAN - 2	N/A		Equity/Index	BAR-	04/06/2023	04/07/2025	3,487	1,000,000	001													0/0
YR TA2309180			Equity/Index	BAR-	12/12/2023	12/12/2025	3,939	1,100,000	997		44,057		42,969		57,913			(1,818)				0/0
BX IMW7-EUROPEAN - 2	N/A		Equity/Index	BAR-	12/12/2023	12/12/2025	3,939	1,100,000	997													0/0
YR TA2308480			Equity/Index	BAR-	11/03/2023	11/04/2025	2,210	600,000	001		24,065		22,247		42,079			(6,454)				0/0
BX IMW7-EUROPEAN - 2	N/A		Equity/Index	BAR-	11/03/2023	11/04/2025	2,210	600,000	001													0/0
YR TA2307362			Equity/Index	BAR-	09/01/2023	09/02/2025	3,562	1,000,000	280,73050000000		40,102		33,648		47,433			(6,441)				0/0
BX IMW7-EUROPEAN - 2	N/A		Equity/Index	BAR-	09/01/2023	09/02/2025	3,562	1,000,000	280,73050000000													0/0
YR TA2306768			Equity/Index	BAR-	08/04/2023	08/04/2025	2,829	800,000	999		32,072		25,631		34,102			(41,007)				0/0
BX IMW7-EUROPEAN - 2	N/A		Equity/Index	BAR-	08/04/2023	08/04/2025	2,829	800,000	999													0/0
YR TA2305138			Equity/Index	BAR-	06/01/2023	05/02/2025	12,611	3,592,368	002		136,105		95,098		122,604			(47,793)				0/0
BX IMW7-EUROPEAN - 2	N/A		Equity/Index	BAR-	06/01/2023	05/02/2025	12,611	3,592,368	002													0/0
YR TA2304045			Equity/Index	BAR-	07/19/2023	03/21/2025	13,602	3,921,833	997		177,473		129,681		144,612			(179,415)				0/0
BX IMW7-EUROPEAN - 2	N/A		Equity/Index	BAR-	07/19/2023	03/21/2025	13,602	3,921,833	997													0/0
YR TA2202844			Equity/Index	BAR-	11/23/2022	05/17/2024	46,000	12,901,464	291.52	263,470			67,342		147,275			(20,227)				0/0
BX IMW7-EUROPEAN - 2	N/A		Equity/Index	BAR-	11/23/2022	05/17/2024	46,000	12,901,464	291.52													0/0
YR TA2202736			Equity/Index	BAR-	12/02/2022	12/03/2024	3,540	1,000,000	001	40,344			18,676		35,423			(9,921)				0/0
BX IMW7-EUROPEAN - 2	N/A		Equity/Index	BAR-	12/02/2022	12/03/2024	3,540	1,000,000	001													0/0
YR TA2304654			Equity/Index	BAR-	05/19/2023	05/21/2025	2,817	800,000	999		32,434		22,512		30,582			(15,688)				0/0
BX IMW7-EUROPEAN - 2	N/A		Equity/Index	BAR-	05/19/2023	05/21/2025	2,817	800,000	999													0/0
YR TA2304495			Equity/Index	BAR-	04/28/2023	04/29/2025	3,144	900,000	001		36,584		24,322		30,234			(44,204)				0/0
BX IMW7-EUROPEAN - 2	N/A		Equity/Index	BAR-	04/28/2023	04/29/2025	3,144	900,000	001													0/0
YR TA2202840			Equity/Index	BAR-	12/13/2022	04/22/2024	11,770	3,330,637	003	59,827			13,564		20,403			(18,468)				0/0
BX IMW7-EUROPEAN - 2	N/A		Equity/Index	BAR-	12/13/2022	04/22/2024	11,770	3,330,637	003													0/0
YR TA2306247			Equity/Index	BAR-	07/14/2023	07/14/2025	6,984	2,000,000	997		80,396		61,928		71,297			(68,586)				0/0
BX IMW7-EUROPEAN - 2	N/A		Equity/Index	BAR-	07/14/2023	07/14/2025	6,984	2,000,000	997													0/0
YR TA2303789			Equity/Index	BAR-	03/15/2023	02/14/2025	13,970	3,957,301	282.12		165,553		96,967		152,697			(150,458)				0/0
BX IMW7-EUROPEAN - 2	N/A		Equity/Index	BAR-	03/15/2023	02/14/2025	13,970	3,957,301	282.12													0/0
YR TA2202584			Equity/Index	BAR-	11/18/2022	09/19/2024	27,000	7,538,162	998	274,946			108,000		274,884			(15,688)				0/0
BX IMW7-EUROPEAN - 2	N/A		Equity/Index	BAR-	11/18/2022	09/19/2024	27,000	7,538,162	998													0/0
YR TA2305663			Equity/Index	BAR-	06/22/2023	06/20/2025	5,275	1,500,000	001		60,179		81,526		57,722			(77,372)				0/0
BX IMW7-EUROPEAN - 2	N/A		Equity/Index	BAR-	06/22/2023	06/20/2025	5,275	1,500,000	001													0/0
YR TA2309454			Equity/Index	BAR-	12/28/2023	06/20/2025	7,622	2,183,814	002		81,526		51,038		65,706			(8,937)				0/0
BX IMW7-EUROPEAN - 2	N/A		Equity/Index	BAR-	12/28/2023	06/20/2025	7,622	2,183,814	002													0/0
YR TA2302229			Equity/Index	BAR-	02/01/2023	08/07/2024	15,944	4,581,344	292.55		128,410		27,110		34,239			(67,956)				0/0
BX IMW7-EUROPEAN - 2	N/A		Equity/Index	BAR-	02/01/2023	08/07/2024	15,944	4,581,344	292.55													0/0
YR TA2305038			Equity/Index	BAR-	06/30/2023	06/30/2025	3,161	900,000	997		36,048		29,976		75,464			(11,347)				0/0
BX IMW7-EUROPEAN - 2	N/A		Equity/Index	BAR-	06/30/2023	06/30/2025	3,161	900,000	997													0/0
YR TA2202643			Equity/Index	BAR-	11/23/2022	06/10/2024	14,210	3,985,430	003	104,264			29,976									0/0
BX IMW7-EUROPEAN - 2	N/A		Equity/Index	BAR-	11/23/2022	06/10/2024	14,210	3,985,430	003													0/0
YR TA2304748			Equity/Index	BAR-	05/12/2023	05/13/2025	3,086	880,000	285,1395		35,915		24,568		31,580							0/0
BX IMW7-EUROPEAN - 2	N/A		Equity/Index	BAR-	05/12/2023	05/13/2025	3,086	880,000	285,1395													0/0

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
BX IMNW7-EUROPEAN - 2	N/A		Equity/Index	BAR-	08/04/2023	08/06/2025	2,829	800,000	292.788299999999		32,110		25,679		34,146			(6,431)				0/0
YR TA230871			Equity/Index	BAR-	05/12/2023	05/12/2025	2,806	800,000	285,1395		32,630		22,307		28,694			(10,323)				0/0
BX IMNW7-EUROPEAN - 2	N/A		Equity/Index	BAR-	09/19/2022	08/16/2024	20,717	5,814,267	293,18	135,404			44,420		83,583			(71,112)				0/0
YR TA230747			Equity/Index	BAR-	09/22/2022	09/20/2024	3,621	1,000,000	276,180200000000				14,658		47,032			(20,342)				0/0
BX IMNW7-EUROPEAN - 2	N/A		Equity/Index	BAR-	09/22/2022	09/20/2024	3,621	1,000,000	274,226999999999	40,406												0/0
YR TA220212			Equity/Index	BAR-	09/30/2022	10/01/2024	5,470	1,500,000	285,803800000000	60,745			22,863		78,937			(30,456)				0/0
BX IMNW7-EUROPEAN - 2	N/A		Equity/Index	BAR-	06/16/2023	06/16/2025	4,199	1,200,000	285,803800000000	002	48,210		35,327		42,915			(12,883)				0/0
YR TA230550			Equity/Index	BAR-	04/06/2023	04/04/2025	10,462	3,000,000	286,739300000000	001	122,232		77,492		95,738			(44,740)				0/0
BX IMNW7-EUROPEAN - 2	N/A		Equity/Index	BAR-	06/02/2023	06/02/2025	3,512	1,000,000	284,767600000000		40,408		28,791		37,167			(11,617)				0/0
YR TA2305187			Equity/Index	BAR-	10/06/2022	10/04/2024	7,602	2,100,000	276,242999999999	84,920			32,490		99,503			(42,812)				0/0
BX IMNW7-EUROPEAN - 2	N/A		Equity/Index	BAR-	09/19/2022	08/21/2024	6,230	1,748,462	290,83	45,497			15,144		30,673			(23,723)				0/0
YR TA220211			Equity/Index	BAR-	11/18/2022	08/29/2024	13,000	3,629,486	286,350000000000	101,642			37,919		89,913			(57,429)				0/0
BX IMNW7-EUROPEAN - 2	N/A		Equity/Index	BAR-	10/05/2022	10/04/2024	9,748	2,700,000	275,973000000000	109,301			41,589		122,937			(54,801)				0/0
YR TA2202153			Equity/Index	BAR-	08/30/2023	08/29/2025	8,189	2,300,000	280,879399999999		92,060		76,632		108,167			(15,428)				0/0
BX IMNW7-EUROPEAN - 2	N/A		Equity/Index	BAR-	06/01/2023	04/17/2025	16,548	4,713,862	284,73		186,187		128,856		168,764			(57,330)				0/0
YR TA2305143			Equity/Index	BAR-	06/02/2023	06/04/2025	3,863	1,100,000	284,767600000000	002	44,502		31,743		40,950			(12,758)				0/0
BX IMNW7-EUROPEAN - 2	N/A		Equity/Index	BAR-	01/27/2023	01/27/2025	5,610	1,600,000	285,211000000000		64,752		34,914		51,647			(29,638)				0/0
YR TA230200			Equity/Index	BAR-	12/14/2022	12/13/2024	6,015	1,700,000	282,646799999999	68,791			32,789		60,296			(34,490)				0/0
BX IMNW7-EUROPEAN - 2	N/A		Equity/Index	BAR-	12/05/2022	05/31/2024	23,766	6,677,096	293,25	128,142			35,766		68,681			(86,454)				0/0
YR TA220253			Equity/Index	BAR-	12/09/2022	07/08/2024	15,500	4,357,451	286,63	123,041			40,584		93,537			(78,377)				0/0
BX IMNW7-EUROPEAN - 2	N/A		Equity/Index	BAR-	03/17/2023	03/19/2025	9,839	2,800,000	284,591200000000		113,985		69,267		98,374			(44,718)				0/0
YR TA220219			Equity/Index	BAR-	02/01/2023	01/31/2025	8,961	2,574,851	285,649999999999		110,720		60,227		81,003			(50,493)				0/0
BX IMNW7-EUROPEAN - 2	N/A		Equity/Index	BAR-	12/09/2022	07/15/2024	15,300	4,301,226	287,45	117,685			39,769		88,267			(74,060)				0/0
YR TA230437			Equity/Index	BAR-	09/29/2023	10/01/2025	2,209	600,000	271,625499999999		23,978		21,018		41,392			(2,960)				0/0
BX IMNW7-EUROPEAN - 2	N/A		Equity/Index	BAR-	12/28/2023	06/20/2025	7,622	2,183,814	285,290000000000		81,526		81,526		80,059			(13,269)				0/0
YR TA2309452			Equity/Index	BAR-	05/05/2023	05/07/2025	3,500	1,000,000	285,735000000000		40,815		27,546		34,680			(38,114)				0/0
BX IMNW7-EUROPEAN - 2	N/A		Equity/Index	BAR-	12/13/2022	04/29/2024	9,325	2,638,759	293,64	52,316			12,426		20,932			(74,028)				0/0
YR TA2202815			Equity/Index	BAR-	11/23/2022	06/21/2024	14,500	4,066,766	285,69	115,809			34,885		90,092			(102,851)				0/0
BX IMNW7-EUROPEAN - 2	N/A		Equity/Index	BAR-	09/19/2022	08/23/2024	24,605	6,905,442	288,68	197,812			66,219		142,759			(53,123)				0/0
YR TA220214			Equity/Index	BAR-	02/01/2023	08/27/2024	8,864	2,546,979	287,5	91,366			38,242		56,422			(26,374)				0/0
BX IMNW7-EUROPEAN - 2	N/A		Equity/Index	BAR-	09/30/2022	10/02/2024	4,741	1,300,000	274,226999999999	52,676			19,871		68,455			(49,827)				0/0
YR TA230227			Equity/Index	BAR-	06/01/2023	04/25/2025	14,662	4,173,767	285,040000000000		163,717		113,890		148,326			(94,569)				0/0
BX IMNW7-EUROPEAN - 2	N/A		Equity/Index	BAR-	10/19/2022	10/18/2024	17,238	4,700,000	272,660900000000	188,620			75,396		270,390			(13,381)				0/0
YR TA220273			Equity/Index	BAR-	04/06/2023	04/08/2025	3,139	900,000	286,739300000000	001	36,760		23,379		28,838							0/0
BX IMNW7-EUROPEAN - 2	N/A		Equity/Index	BAR-																		0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description of Item(s) Hedged, Used for Income Generation or Replicated		Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
BX IMW7-EUROPEAN - 2		N/A	Equity/Index	BAR-	11/23/2022	05/10/2024	45,000	12,620,997	290.7200000000	266,225			65,424		150,792			(183,690)				0/0
YR TA2202645									003													0/0
BX IMW7-EUROPEAN - 2		N/A	Equity/Index	BAR-	11/23/2022	06/14/2024	15,000	4,206,999	280.95	147,959			43,286		130,700			(95,753)				0/0
YR TA2202638									285.2110000000													0/0
BX IMW7-EUROPEAN - 2		N/A	Equity/Index	BAR-	01/27/2023	01/28/2025	4,207	1,200,000	001		48,593		26,232		38,778			(22,361)				0/0
YR TA2303197									284.5743279999													0/0
BX IMW7-EUROPEAN - 2		N/A	Equity/Index	BAR-	02/03/2023	02/04/2025	4,193	1,200,000	998		51,643		28,375		40,230			(23,268)				0/0
YR TA2303288									286.2160000000													0/0
BX IMW7-EUROPEAN - 2		N/A	Equity/Index	BAR-	04/28/2023	04/30/2025	3,494	1,000,000	001		40,674		27,060		33,625			(13,614)				0/0
YR TA2304492									284.7405999999													0/0
BX IMW7-EUROPEAN - 2		N/A	Equity/Index	BAR-	06/30/2023	07/01/2025	2,810	800,000	997		32,062		24,123		30,458			(7,938)				0/0
YR TA2305934									293.2099999999													0/0
BX IMW7-EUROPEAN - 2		N/A	Equity/Index	BAR-	12/09/2022	07/26/2024	16,800	4,722,915	998	98,863			34,627		62,806			(61,057)				0/0
YR TA2202818									281.4211000000													0/0
BX IMW7-EUROPEAN - 2		N/A	Equity/Index	BAR-	07/07/2023	07/09/2025	4,975	1,400,000	002		56,032		42,658		62,391			(13,374)				0/0
YR TA2306008									294.1600000000													0/0
BX IMW7-EUROPEAN - 2		N/A	Equity/Index	BAR-	12/05/2022	05/03/2024	19,396	5,449,337	003	95,203			22,827		42,186			(67,737)				0/0
YR TA2202748																						0/0
BX IMW7-EUROPEAN - 2		N/A	Equity/Index	BAR-	03/15/2023	02/07/2025	15,304	4,335,186	284.42		164,931		95,912		148,416			(69,019)				0/0
YR TA2303790									284.7328999999													0/0
BX IMW7-EUROPEAN - 2		N/A	Equity/Index	BAR-	06/08/2023	06/06/2025	9,131	2,600,000	997		104,762		75,428		97,107			(29,333)				0/0
YR TA2305297									282.4816000000													0/0
BX IMW7-EUROPEAN - 2		N/A	Equity/Index	BAR-	12/02/2022	12/04/2024	4,602	1,300,000	001	52,478			24,332		46,099			(26,275)				0/0
YR TA2202737									281.4211000000													0/0
BX IMW7-EUROPEAN - 2		N/A	Equity/Index	BAR-	07/07/2023	07/08/2025	3,198	900,000	002		36,000		27,396		40,083			(8,604)				0/0
YR TA2306007									285.5529000000													0/0
BX IMW7-EUROPEAN - 2		N/A	Equity/Index	BAR-	03/31/2023	03/31/2025	2,802	800,000	002		32,416		20,288		27,050			(12,128)				0/0
YR TA2304086																						0/0
BX IMW7-EUROPEAN - 2		N/A	Equity/Index	BAR-	02/01/2023	12/19/2024	9,451	2,715,648	280.32		138,742		71,498		107,321			(67,244)				0/0
YR TA2302228																						0/0
BX IMW7-EUROPEAN - 2		N/A	Equity/Index	BAR-	12/28/2023	05/23/2025	6,510	1,865,209	282.45		77,119		77,119		75,736			(335)				0/0
YR TA2309451																						0/0
BX IMW7-EUROPEAN - 2		N/A	Equity/Index	BAR-	12/22/2023	12/22/2025	4,206	1,200,000	285.36		48,604		48,269		49,906			(24,210)				0/0
YR TA2309371									282.7882999999													0/0
BX IMW7-EUROPEAN - 2		N/A	Equity/Index	BAR-	08/04/2023	08/01/2025	10,609	3,000,000	999		120,054		95,844		127,635			(55,078)				0/0
YR TA2306773																						0/0
BX IMW7-EUROPEAN - 2		N/A	Equity/Index	BAR-	09/19/2022	08/02/2024	16,350	4,588,660	293.7	102,761			32,292		60,170			(40,925)				0/0
YR TA2202013																						0/0
BX IMW7-EUROPEAN - 2		N/A	Equity/Index	BAR-	12/05/2022	06/06/2024	10,524	2,956,735	291.94	61,331			17,603		35,777			(12,884)				0/0
YR TA2202750																						0/0
BX IMW7-EUROPEAN - 2		N/A	Equity/Index	BAR-	05/12/2023	05/14/2025	3,507	1,000,000	285.1395		40,837		27,953		35,929			(16,090)				0/0
YR TA2304750																						0/0
BX IMW7-EUROPEAN - 2		N/A	Equity/Index	BAR-	12/28/2023	06/27/2025	13,573	3,888,861	284.77		149,318		149,318		146,494			(9,780)				0/0
YR TA2309455									279.2053000000													0/0
BX IMW7-EUROPEAN - 2		N/A	Equity/Index	BAR-	11/10/2022	11/08/2024	4,656	1,299,999	002	52,360			22,564		53,940			(26,397)				0/0
YR TA2202526									271.4497000000													0/0
BX IMW7-EUROPEAN - 2		N/A	Equity/Index	BAR-	11/03/2023	11/03/2025	2,947	800,000	001		32,068		29,642		56,089			(2,426)				0/0
YR TA2308483									285.0899999999													0/0
BX IMW7-EUROPEAN - 2		N/A	Equity/Index	BAR-	11/18/2022	09/09/2024	16,000	4,467,059	997	133,682			51,275		122,682			(74,268)				0/0
YR TA2202582																						0/0
BX IMW7-EUROPEAN - 2		N/A	Equity/Index	BAR-	11/18/2022	08/30/2024	31,000	8,654,927	284.02	269,148			100,671		250,389			(151,838)				0/0
YR TA2202585																						0/0
BX IMW7-EUROPEAN - 2		N/A	Equity/Index	BAR-	06/16/2023	06/17/2025	5,248	1,500,000	002		60,297		44,207		53,689			(16,090)				0/0
YR TA2305553									285.8038000000													0/0
BX IMW7-EUROPEAN - 2		N/A	Equity/Index	BAR-	07/20/2023	07/18/2025	3,840	1,100,000	003		44,040		34,260		39,183			(9,780)				0/0
YR TA2306438									285.4340000000													0/0
BX IMW7-EUROPEAN - 2		N/A	Equity/Index	BAR-	02/03/2023	02/05/2025	4,882	1,400,000	998		60,284		33,160		46,984			(27,124)				0/0
YR TA2302386									284.5743279999													0/0
BX IMW7-EUROPEAN - 2		N/A	Equity/Index	BAR-	01/27/2023	01/29/2025	3,857	1,100,000	001		44,570		24,088		36,585			(20,481)				0/0
YR TA2302301									285.2110000000													0/0
BX IMW7-EUROPEAN - 2		N/A	Equity/Index	BAR-	12/05/2022	05/24/2024	26,365	7,407,289	294.83	129,086			34,812		61,679			(88,240)				0/0
YR TA2202751																						0/0
BX IMW7-EUROPEAN - 2		N/A	Equity/Index	BAR-	05/11/2023	05/09/2025	4,546	1,300,000	001		53,043		36,142		44,637			(16,900)				0/0
YR TA2304718									285.9644000000													0/0
BX IMW7-EUROPEAN - 2		N/A	Equity/Index	BAR-	12/22/2023	12/23/2025	9,814	2,800,000	285.36		113,478		112,698		116,515			(780)				0/0
YR TA2305372																						0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received)	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
BX | INMY7-EUROPEAN - 2 YR | TA2304565	N/A		Equity/Index	BAR-	05/19/2023	05/20/2025	5,282	1,500,000	283,984/193999999		60,777		42,160		57,297			(18,617)				0/0
BX | INMY7-EUROPEAN - 2 YR | TA2309447	N/A		Equity/Index	BAR-	12/28/2023	05/16/2025	16,075	4,605,721	284,63		172,075		172,075		168,832							0/0
BX | INMY7-EUROPEAN - 2 YR | TA2202734	N/A		Equity/Index	BAR-	12/02/2022	12/02/2024	4,248	1,200,000	282,48160000000	48,384			22,362		42,463			(24,292)				0/0
BX | INMY7-EUROPEAN - 2 YR | TA2202639	N/A		Equity/Index	BAR-	11/23/2022	06/21/2024	24,000	6,731,198	282,77	219,406			86,091		186,026			(140,251)				0/0
BX | INMY7-EUROPEAN - 2 YR | TA2202814	N/A		Equity/Index	BAR-	12/09/2022	07/01/2024	9,200	2,586,358	287,38	69,957	31,977		22,495		51,364			(45,113)				0/0
BX | INMY7-EUROPEAN - 2 YR | TA2307186	N/A		Equity/Index	BAR-	08/25/2023	08/27/2025	2,879	800,000	277,89920000000				26,494		42,589			(5,483)				0/0
BX | INMY7-EUROPEAN - 2 YR | TA2303232	N/A		Equity/Index	BAR-	02/01/2023	08/13/2024	8,170	2,347,565	294		61,817		24,971		30,511			(36,846)				0/0
BX | INMY7-EUROPEAN - 2 YR | TA2308980	N/A		Equity/Index	BAR-	12/01/2023	11/21/2025	13,636	3,790,573	1002		176,049		169,419		238,976			(6,629)				0/0
BX | INMY7-EUROPEAN - 2 YR | TA2202586	N/A		Equity/Index	BAR-	11/18/2022	07/05/2024	35,000	9,771,692	287,64	243,432			76,613		193,572			(150,343)				0/0
BX | INMY7-EUROPEAN - 2 YR | TA2305937	N/A		Equity/Index	BAR-	06/30/2023	07/02/2025	2,810	800,000	284,74059999999		32,080		24,148		30,481			(7,932)				0/0
BX | INMY7-EUROPEAN - 2 YR | TA2309446	N/A		Equity/Index	BAR-	12/28/2023	04/11/2025	12,762	3,656,498	285,75		125,780		125,780		123,347							0/0
BX | INMY7-EUROPEAN - 2 YR | TA2303231	N/A		Equity/Index	BAR-	02/01/2023	01/17/2025	15,802	4,540,542	284,08999999999		205,235		109,803		152,490			(95,431)				0/0
BX | INMY7-EUROPEAN - 2 YR | TA2202009	N/A		Equity/Index	BAR-	09/19/2022	08/09/2024	20,123	5,647,560	293,24	130,194			41,821		78,903			(69,071)				0/0
BX | TA2305315	N/A		Equity/Index	BAR-	06/09/2023	06/11/2025	3,517	1,000,000	284,37259999999		40,350		29,169		38,146			(11,181)				0/0
BX | INMY7-EUROPEAN - 2 YR | TA230230	N/A		Equity/Index	BAR-	02/01/2023	03/22/2024	19,988	5,743,346	305,19		62,508		12,260		3,702			(50,249)				0/0
INSWSE | INDEX 1 YR | TA2307494	N/A		Equity/Index	WS-	09/11/2023	09/05/2024	1,165	198,551	172,18		4,542		4,542		5,775							0/0
INSWSE | INDEX 1 YR | TA2309315	N/A		Equity/Index	WS-	12/21/2023	12/11/2024	370	64,565	171,49		2,102		2,102		2,033							0/0
INSWSE | INDEX 1 YR | TA2309430	N/A		Equity/Index	WS-	12/28/2023	12/20/2024	2,591	454,565	174,5		12,818		12,818		11,428							0/0
INSWSE | INDEX 1 YR | TA2305160	N/A		Equity/Index	WS-	06/01/2023	05/24/2024	5,813	988,280	168,04		30,053		30,053		39,649							0/0
INSWSE | INDEX 1 YR | TA2305087	N/A		Equity/Index	WS-	05/26/2023	05/23/2024	1,230	208,325	167,05		6,482		6,482		9,122							0/0
INSWSE | INDEX 1 YR | TA2305084	N/A		Equity/Index	WS-	05/26/2023	05/07/2024	1,300	220,181	163,72999999999		8,631		8,631		12,558							0/0
INSWSE | INDEX 1 YR | TA2305944	N/A		Equity/Index	WS-	07/03/2023	05/20/2024	972	168,807	168,7		6,236		6,236		6,203							0/0
INSWSE | INDEX 1 YR | TA2309316	N/A		Equity/Index	WS-	12/21/2023	12/13/2024	352	61,424	174,3		1,636		1,636		1,570							0/0
INSWSE | INDEX 1 YR | TA2305163	N/A		Equity/Index	WS-	06/01/2023	05/30/2024	3,211	545,909	169,93		14,482		14,482		18,498							0/0
INSWSE | INDEX 1 YR | TA2304882	N/A		Equity/Index	WS-	05/18/2023	04/19/2024	4,056	677,194	1001	163,61000000000	22,705		22,705		39,663							0/0
INSWSE | INDEX 1 YR | TA2308592	N/A		Equity/Index	WS-	11/10/2023	10/02/2024	1,000	166,640	165,28		4,762		4,762		8,435							0/0
INSWSE | INDEX 1 YR | TA2306713	N/A		Equity/Index	WS-	08/03/2023	08/01/2024	1,150	198,249	174,94		4,286		4,286		4,286							0/0
INSWSE | INDEX 1 YR | TA2305026	N/A		Equity/Index	WS-	05/24/2023	05/17/2024	6,000	995,940	168,7		20,424		20,424		38,344							0/0
INSWSE | INDEX 1 YR | TA2306605	N/A		Equity/Index	WS-	07/28/2023	07/25/2024	3,880	677,526	174,08		18,502		18,502		15,560							0/0
INSWSE | INDEX 1 YR | TA2306789	N/A		Equity/Index	WS-	08/07/2023	08/02/2024	2,226	383,785	172		10,366		10,366		10,914							0/0
INSWSE | INDEX 1 YR | TA2307067	N/A		Equity/Index	WS-	10/05/2023	09/09/2024	558	91,188	170,12		1,325		1,325		3,282							0/0
INSWSE | INDEX 1 YR | TA2304465	N/A		Equity/Index	WS-	04/27/2023	04/05/2024	3,900	631,956	162,55000000000		15,807		15,807		41,600							0/0
INSWSE INDEX 1 YR TA2307463	N/A		Equity/Index	WS-	09/07/2023	08/09/2024	3,065	520,437	171,62		11,629		11,629		15,628							0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
INSMSE INDEX 1 YR	N/A		Equity/Index	WS	10/02/2023	09/27/2024	1,927	318,398	168.62		6,353		6,353		12,799							0/0
INSMSE INDEX 1 YR	N/A		Equity/Index	WS	11/10/2023	11/06/2024	2,636	439,263	168.58		11,564		11,564		20,328							0/0
INSMSE INDEX 1 YR	N/A		Equity/Index	WS	05/01/2023	04/25/2024	4,975	818,885	999	163,729999999999	26,552		26,552		56,050							0/0
INSMSE INDEX 1 YR	N/A		Equity/Index	WS	12/21/2023	12/19/2024	962	167,669	175.76		4,027		4,027		3,848							0/0
INSMSE INDEX 1 YR	N/A		Equity/Index	WS	07/28/2023	06/28/2024	1,300	227,006	172.03		7,105		7,105		6,143							0/0
INSMSE INDEX 1 YR	N/A		Equity/Index	WS	06/08/2023	05/09/2024	1,900	323,228	999	163,479999999999	13,569		13,569		18,731							0/0
INSMSE INDEX 1 YR	N/A		Equity/Index	WS	08/21/2023	08/16/2024	2,574	435,263	168.79		11,669		11,669		16,681							0/0
INSMSE INDEX 1 YR	N/A		Equity/Index	WS	02/27/2023	02/02/2024	3,184	511,446	163.49		10,394		10,394		32,592							0/0
INSMSE INDEX 1 YR	N/A		Equity/Index	WS	08/18/2023	08/15/2024	1,055	177,008	171.04		3,593		3,593		5,678							0/0
INSMSE INDEX 1 YR	N/A		Equity/Index	WS	09/25/2023	09/18/2024	1,345	222,719	168.35		4,677		4,677		9,098							0/0
INSMSE INDEX 1 YR	N/A		Equity/Index	WS	07/07/2023	06/21/2024	2,147	368,533	172.73		8,908		8,908		9,393							0/0
INSMSE INDEX 1 YR	N/A		Equity/Index	WS	10/16/2023	09/20/2024	2,563	426,150	162.99		14,166		14,166		25,228							0/0
INSMSE INDEX 1 YR	N/A		Equity/Index	WS	07/07/2023	07/03/2024	4,044	694,153	173.55		15,885		15,885		16,576							0/0
INSMSE INDEX 1 YR	N/A		Equity/Index	WS	06/23/2023	06/21/2024	2,226	380,809	172.11		9,238		9,238		10,355							0/0
INSMSE INDEX 1 YR	N/A		Equity/Index	WS	09/05/2023	08/06/2024	1,231	211,818	174.74		4,427		4,427		4,709							0/0
INSMSE INDEX 1 YR	N/A		Equity/Index	WS	10/30/2023	09/30/2024	1,243	201,018	165		3,929		3,929		10,688							0/0
INSMSE INDEX 1 YR	N/A		Equity/Index	WS	11/24/2023	11/04/2024	1,500	256,830	165.81		9,594		9,594		12,183							0/0
INSMSE INDEX 1 YR	N/A		Equity/Index	WS	08/04/2023	08/02/2024	880	152,337	172.92		4,054		4,054		3,971							0/0
INSMSE INDEX 1 YR	N/A		Equity/Index	WS	12/28/2023	12/13/2024	5,438	954,043	174.23		27,331		27,331		24,384							0/0
INSMSE INDEX 1 YR	N/A		Equity/Index	WS	09/22/2023	08/22/2024	1,876	311,191	169.6		5,894		5,894		11,418							0/0
INSMSE INDEX 1 YR	N/A		Equity/Index	WS	08/31/2023	07/24/2024	890	153,365	173.31		3,711		3,711		3,835							0/0
INSMSE INDEX 1 YR	N/A		Equity/Index	WS	09/22/2023	09/19/2024	1,823	302,399	169.35		6,016		6,016		11,432							0/0
INSMSE INDEX 1 YR	N/A		Equity/Index	WS	10/02/2023	09/13/2024	1,353	223,556	174.58		2,594		2,594		5,491							0/0
INSMSE INDEX 1 YR	N/A		Equity/Index	WS	08/04/2023	08/02/2024	5,752	995,729	172.47		27,389		27,389		27,038							0/0
INSMSE INDEX 1 YR	N/A		Equity/Index	WS	08/21/2023	06/28/2024	1,775	300,153	171.86		6,053		6,053		8,526							0/0
INSMSE INDEX 1 YR	N/A		Equity/Index	WS	11/02/2023	10/16/2024	1,967	324,417	166.1		7,685		7,685		15,677							0/0
INSMSE INDEX 1 YR	N/A		Equity/Index	WS	12/21/2023	12/02/2024	521	90,915	171.22		3,008		3,008		2,910							0/0
INSMSE INDEX 1 YR	N/A		Equity/Index	WS	08/25/2023	08/14/2024	736	124,394	171.73		2,619		2,619		3,731							0/0
INSMSE INDEX 1 YR	N/A		Equity/Index	WS	12/22/2023	12/17/2024	900	157,311	174.56		4,207		4,207		3,944							0/0
INSMSE INDEX 1 YR	N/A		Equity/Index	WS	04/03/2023	03/21/2024	4,694	767,938	160.6		25,376		25,376		59,513							0/0
INSMSE INDEX 1 YR	N/A		Equity/Index	WS	06/16/2023	05/10/2024	1,100	192,357	164.22		10,280		10,280		10,246							0/0
INSMSE INDEX 1 YR	N/A		Equity/Index	WS	09/11/2023	09/06/2024	1,293	220,366	170.22		5,860		5,860		7,535							0/0
INSMSE INDEX 1 YR	N/A		Equity/Index	WS	08/29/2023	08/05/2024	505	85,986	171.91		1,950		1,950		2,502							0/0
INSMSE INDEX 1 YR	N/A		Equity/Index	WS	07/03/2023	05/23/2024	670	116,359	167.05		4,817		4,817		4,969							0/0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
INSMSE INDEX 1 YR	N/A		Equity/Index	WS	07/31/2023	07/16/2024	2,079	363,867	175.15		9,385		9,385		7,406							0/0
INSMSE INDEX 1 YR	N/A		Equity/Index	WS	06/30/2023	06/07/2024	2,400	415,819	169.4		14,298		14,298		14,652							0/0
INSMSE INDEX 1 YR	N/A		Equity/Index	WS	12/22/2023	12/20/2024	2,078	363,214	173.87		10,226		10,226		9,613							0/0
INSMSE INDEX 1 YR	N/A		Equity/Index	WS	06/16/2023	05/31/2024	2,280	398,704	171.09	163.830000000000	13,618		13,618		11,809							0/0
INSMSE INDEX 1 YR	N/A		Equity/Index	WS	11/29/2023	11/01/2024	630	108,480	1001		5,070		5,070		5,825							0/0
INSMSE INDEX 1 YR	N/A		Equity/Index	WS	03/10/2023	03/08/2024	5,300	844,926	161.09		19,330		19,330		64,324							0/0
INSMSE INDEX 1 YR	N/A		Equity/Index	WS	12/15/2023	11/29/2024	845	112,565	170.87		3,825		3,825		3,692							0/0
INSMSE INDEX 1 YR	N/A		Equity/Index	WS	08/25/2023	08/23/2024	1,864	315,016	170.85		7,163		7,163		10,244							0/0
INSMSE INDEX 1 YR	N/A		Equity/Index	WS	05/26/2023	05/15/2024	1,050	177,639	164.81		6,476		6,476		9,328							0/0
INSMSE INDEX 1 YR	N/A		Equity/Index	WS	12/06/2023	11/11/2024	1,548	264,739	166.39		8,373		8,373		10,539							0/0
INSMSE INDEX 1 YR	N/A		Equity/Index	WS	11/24/2023	11/21/2024	552	94,513	170.9		2,467		2,467		3,145							0/0
INSMSE INDEX 1 YR	N/A		Equity/Index	WS	10/23/2023	10/09/2024	3,299	537,473	164.95		11,870		11,870		28,438							0/0
INSMSE INDEX 1 YR	N/A		Equity/Index	WS	12/15/2023	11/13/2024	950	165,794	166.1		6,784		6,784		6,602							0/0
INSMSE INDEX 1 YR	N/A		Equity/Index	WS	04/10/2023	04/03/2024	3,629	587,571	163.88		13,170		13,170		34,728							0/0
INSMSE INDEX 1 YR	N/A		Equity/Index	WS	12/21/2023	12/05/2024	1,044	182,178	169.85		6,631		6,631		6,439							0/0
INSMSE INDEX 1 YR	N/A		Equity/Index	WS	08/03/2023	07/12/2024	2,637	454,592	174.29		10,177		10,177		10,174							0/0
INSMSE INDEX 1 YR	N/A		Equity/Index	WS	12/21/2023	11/29/2024	926	161,587	171.22		5,340		5,340		5,167							0/0
INSMSE INDEX 1 YR	N/A		Equity/Index	WS	08/25/2023	08/21/2024	3,965	670,085	169.55		16,827		16,827		24,220							0/0
INSMSE INDEX 1 YR	N/A		Equity/Index	WS	06/16/2023	06/12/2024	1,460	255,310	172.22		8,090		8,090		6,644							0/0
INSMSE INDEX 1 YR	N/A		Equity/Index	WS	05/18/2023	04/26/2024	2,089	348,782	162.75		12,478		12,478		21,820							0/0
INSMSE INDEX 1 YR	N/A		Equity/Index	WS	09/22/2023	09/11/2024	1,125	186,615	170.86		3,245		3,245		6,242							0/0
INSMSE INDEX 1 YR	N/A		Equity/Index	WS	06/05/2023	05/03/2024	1,932	331,203	1601	163.520000000000	15,072		15,072		19,005							0/0
INSMSE INDEX 1 YR	N/A		Equity/Index	WS	11/17/2023	11/15/2024	1,497	255,508	170.64		6,762		6,762		8,676							0/0
INSMSE INDEX 1 YR	N/A		Equity/Index	WS	05/26/2023	05/24/2024	2,460	420,038	165.99		14,106		14,106		20,112							0/0
INSMSE INDEX 1 YR	N/A		Equity/Index	WS	11/02/2023	10/30/2024	3,748	618,158	162.1		20,067		20,067		38,624							0/0
INSMSE INDEX 1 YR	N/A		Equity/Index	WS	06/30/2023	06/26/2024	3,062	530,516	170.35		17,155		17,155		17,441							0/0
INSMSE INDEX 1 YR	N/A		Equity/Index	WS	04/27/2023	03/28/2024	2,220	359,729	160.62		10,460		10,460		27,507							0/0
INSMSE INDEX 1 YR	N/A		Equity/Index	WS	11/10/2023	10/31/2024	1,280	213,299	162.38		7,645		7,645		12,963							0/0
INSMSE INDEX 1 YR	N/A		Equity/Index	WS	08/29/2023	08/09/2024	900	153,243	171.17		3,696		3,696		4,772							0/0
INSMSE INDEX 1 YR	N/A		Equity/Index	WS	08/31/2023	08/23/2024	450	77,544	169.47		2,536		2,536		2,769							0/0
INSMSE INDEX 1 YR	N/A		Equity/Index	WS	10/26/2023	10/23/2024	2,650	429,194	163.25		10,150		10,150		25,466							0/0
INSMSE INDEX 1 YR	N/A		Equity/Index	WS	04/27/2023	04/24/2024	5,600	907,424	163.04		22,094		22,094		57,172							0/0
INSMSE INDEX 1 YR	N/A		Equity/Index	WS	11/24/2023	11/15/2024	1,993	341,241	170.73		8,994		8,994		11,475							0/0
INSMSE INDEX 1 YR	N/A		Equity/Index	WS	12/12/2023	11/22/2024	2,909	499,039	171.27		13,282		13,282		16,133							0/0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
INSWSE INDEX 1 YR	N/A		Equity/Index	WS	11/17/2023	10/18/2024	1,036	176,824	164.39		7,253		7,253		9,259							0/0
INSWSE INDEX 1 YR	N/A		Equity/Index	WS	09/29/2023	09/27/2024	390	64,615	165.07		1,777		1,777		3,338							0/0
INSWSE INDEX 1 YR	N/A		Equity/Index	WS	10/24/2023	10/18/2024	2,170	355,511	163.32		9,678		9,678		20,782							0/0
INSWSE INDEX 1 YR	N/A		Equity/Index	WS	11/10/2023	10/22/2024	1,500	249,960	163.32		8,354		8,354		14,354							0/0
INSWSE INDEX 1 YR	N/A		Equity/Index	WS	11/24/2023	10/17/2024	847	145,023	166.28		5,228		5,228		6,667							0/0
INSWSE INDEX 1 YR	N/A		Equity/Index	WS	07/13/2023	07/11/2024	1,430	247,547	171.9		7,109		7,109		6,934							0/0
INSWSE INDEX 1 YR	N/A		Equity/Index	WS	10/11/2023	09/24/2024	570	94,905	165.5		2,668		2,668		4,738							0/0
INSWSE INDEX 1 YR	N/A		Equity/Index	WS	10/18/2023	09/27/2024	1,200	199,116	165		5,555		5,555		10,321							0/0
INSWSE INDEX 1 YR	N/A		Equity/Index	WS	10/06/2023	09/23/2024	387	161,542	165.5		3,634		3,634		8,205							0/0
INSWSE INDEX 1 YR	N/A		Equity/Index	WS	12/15/2023	11/27/2024	1,462	255,148	171.11		8,521		8,521		8,219							0/0
INSWSE INDEX 1 YR	N/A		Equity/Index	WS	10/27/2023	10/14/2024	1,400	226,688	165.65		4,339		4,339		11,507							0/0
INSWSE INDEX 1 YR	N/A		Equity/Index	WS	08/03/2023	07/31/2024	13,558	2,337,264	175.03		50,147		50,147		50,022							0/0
INSWSE INDEX 1 YR	N/A		Equity/Index	WS	04/20/2023	04/12/2024	4,767	779,071	899		20,450		20,450		47,258							0/0
INSWSE INDEX 1 YR	N/A		Equity/Index	WS	05/11/2023	04/26/2024	6,387	1,046,318	163.16		28,909		28,909		64,651							0/0
INSWSE INDEX 1 YR	N/A		Equity/Index	WS	10/30/2023	10/11/2024	2,629	425,162	166.22		7,556		7,556		20,781							0/0
INSWSE INDEX 1 YR	N/A		Equity/Index	WS	02/27/2023	02/09/2024	2,703	434,183	899		9,082		9,082		28,146							0/0
INSWSE INDEX 1 YR	N/A		Equity/Index	WS	08/18/2023	07/19/2024	3,600	604,008	172.76		10,319		10,319		16,244							0/0
INSWSE INDEX 1 YR	N/A		Equity/Index	WS	07/03/2023	05/31/2024	724	125,737	168.89		4,584		4,584		4,593							0/0
INSWSE INDEX 1 YR	N/A		Equity/Index	WS	02/27/2023	02/16/2024	4,536	728,618	162.84		15,847		15,847		48,588							0/0
INSWSE INDEX 1 YR	N/A		Equity/Index	WS	10/18/2023	10/16/2024	5,345	886,886	166.24		22,711		22,711		42,191							0/0
INSWSE INDEX 1 YR	N/A		Equity/Index	WS	11/29/2023	11/08/2024	880	151,527	166.15		6,078		6,078		6,986							0/0
INSWSE INDEX 1 YR	N/A		Equity/Index	WS	11/10/2023	11/01/2024	1,214	202,301	164.64		6,153		6,153		10,654							0/0
INSWSE INDEX 1 YR	N/A		Equity/Index	WS	08/18/2023	08/16/2024	4,058	680,851	169.94		15,105		15,105		23,959							0/0
INSWSE INDEX 1 YR	N/A		Equity/Index	WS	05/01/2023	04/17/2024	1,736	285,746	163.35		8,172		8,172		17,317							0/0
INSWSE INDEX 1 YR	N/A		Equity/Index	WS	06/08/2023	04/04/2024	1,400	238,168	899		9,967		9,967		13,856							0/0
INSWSE INDEX 1 YR	N/A		Equity/Index	WS	08/25/2023	08/22/2024	2,112	356,928	169.6		8,936		8,936		12,854							0/0
INSWSE INDEX 1 YR	N/A		Equity/Index	WS	07/03/2023	06/27/2024	1,245	216,219	171.6		6,578		6,578		6,124							0/0
INSWSE INDEX 1 YR	N/A		Equity/Index	WS	11/29/2023	11/20/2024	1,086	186,998	171.19		5,277		5,277		6,054							0/0
INSWSE INDEX 1 YR	N/A		Equity/Index	WS	03/20/2023	03/07/2024	5,189	828,943	899		18,577		18,577		60,105							0/0
INSWSE INDEX 1 YR	N/A		Equity/Index	WS	08/29/2023	08/28/2024	1,200	204,324	170.25		5,350		5,350		6,947							0/0
INSWSE INDEX 1 YR	N/A		Equity/Index	WS	11/17/2023	11/08/2024	1,833	312,856	166.15		11,405		11,405		14,551							0/0
INSWSE INDEX 1 YR	N/A		Equity/Index	WS	09/05/2023	08/23/2024	1,732	298,025	168.9		9,796		9,796		11,152							0/0
INSWSE INDEX 1 YR	N/A		Equity/Index	WS	12/12/2023	11/18/2024	3,886	666,643	170.74		18,427		18,427		22,379							0/0
INSWSE INDEX 1 YR	N/A		Equity/Index	WS	11/10/2023	10/14/2024	2,465	410,768	165.65		11,477		11,477		20,260							0/0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
INSMSE INDEX 1 YR	N/A		Equity/Index	WS	11/17/2023	11/14/2024	2,759	470,906	170.15		12,915		12,915		16,569							0/0
INSMSE INDEX 1 YR	N/A		Equity/Index	WS	05/18/2023	05/16/2024	5,641	941,827	164.73		29,356		29,356		50,475							0/0
INSMSE INDEX 1 YR	N/A		Equity/Index	WS	04/13/2023	03/20/2024	1,950	317,285	159.9		10,313		10,313		25,564							0/0
INSMSE INDEX 1 YR	N/A		Equity/Index	WS	05/26/2023	05/24/2024	2,235	378,542	168.11		10,903		10,903		15,151							0/0
INSMSE INDEX 1 YR	N/A		Equity/Index	WS	09/29/2023	09/06/2024	1,160	192,189	170.6		3,311		3,311		6,557							0/0
INSMSE INDEX 1 YR	N/A		Equity/Index	WS	10/27/2023	10/25/2024	2,350	380,512	199		9,407		9,407		23,410							0/0
INSMSE INDEX 1 YR	N/A		Equity/Index	WS	06/30/2023	06/14/2024	2,000	346,516	173.71		8,727		8,727		7,834							0/0
INSMSE INDEX 1 YR	N/A		Equity/Index	WS	05/11/2023	05/03/2024	4,100	571,662	162.68		19,333		19,333		42,991							0/0
INSMSE INDEX 1 YR	N/A		Equity/Index	WS	05/11/2023	05/03/2024	4,100	571,662	162.68		19,333		19,333		42,991							0/0
INSMSE INDEX 1 YR	N/A		Equity/Index	WS	11/27/2023	11/21/2024	4,471	764,686	170.96		20,120		20,120		25,360							0/0
INSMSE INDEX 1 YR	N/A		Equity/Index	WS	02/27/2023	01/26/2024	3,700	594,331	199		14,908		14,908		47,432							0/0
INSMSE INDEX 1 YR	N/A		Equity/Index	WS	06/23/2023	06/20/2024	2,287	391,244	173.44		8,576		8,576		9,300							0/0
INSMSE INDEX 1 YR	N/A		Equity/Index	WS	12/15/2023	12/12/2024	2,280	397,906	172.38		12,216		12,216		11,741							0/0
INSMSE INDEX 1 YR	N/A		Equity/Index	WS	12/05/2023	11/29/2024	1,544	261,600	171.22		5,986		5,986		8,616							0/0
INSMSE INDEX 1 YR	N/A		Equity/Index	WS	10/23/2023	09/27/2024	1,485	241,936	161.84		6,821		6,821		15,689							0/0
INSMSE INDEX 1 YR	N/A		Equity/Index	WS	10/16/2023	10/10/2024	7,241	1,203,961	166.04		32,049		32,049		57,954							0/0
INSMSE INDEX 1 YR	N/A		Equity/Index	WS	10/05/2023	09/20/2024	2,840	464,113	169.29		8,051		8,051		19,306							0/0
INSMSE INDEX 1 YR	N/A		Equity/Index	WS	07/21/2023	06/28/2024	2,000	347,040	171.86		10,169		10,169		9,607							0/0
INSMSE INDEX 1 YR	N/A		Equity/Index	WS	09/18/2023	09/13/2024	5,562	943,093	170.34		23,277		23,277		32,206							0/0
INSMSE INDEX 1 YR	N/A		Equity/Index	WS	12/06/2023	12/04/2024	2,221	379,835	170.13		10,683		10,683		13,427							0/0
INSMSE INDEX 1 YR	N/A		Equity/Index	WS	11/29/2023	11/22/2024	1,931	332,489	171.42		9,232		9,232		10,591							0/0
INSMSE INDEX 1 YR	N/A		Equity/Index	WS	09/07/2023	08/12/2024	1,322	224,476	171.42		5,108		5,108		6,874							0/0
INSMSE INDEX 1 YR	N/A		Equity/Index	WS	10/06/2023	09/27/2024	1,350	220,955	164.65		5,339		5,339		11,890							0/0
INSMSE INDEX 1 YR	N/A		Equity/Index	WS	08/09/2023	08/07/2024	5,450	937,237	172.84		23,046		23,046		24,894							0/0
INSMSE INDEX 1 YR	N/A		Equity/Index	WS	05/26/2023	05/22/2024	2,687	455,097	168.82		12,420		12,420		17,032							0/0
INSMSE INDEX 1 YR	N/A		Equity/Index	WS	09/22/2023	08/30/2024	1,439	238,701	172		3,703		3,703		7,212							0/0
INSMSE INDEX 1 YR	N/A		Equity/Index	WS	07/13/2023	07/10/2024	3,045	527,120	171.28		15,819		15,819		15,621							0/0
INSMSE INDEX 1 YR	N/A		Equity/Index	WS	12/04/2023	11/08/2024	3,656	621,922	167.15		20,167		20,167		27,121							0/0
INSMSE INDEX 1 YR	N/A		Equity/Index	WS	09/25/2023	08/30/2024	1,246	206,325	171.5		3,245		3,245		6,514							0/0
INSMSE INDEX 1 YR	N/A		Equity/Index	WS	08/18/2023	07/26/2024	2,600	436,228	173.8		6,870		6,870		10,723							0/0
INSMSE INDEX 1 YR	N/A		Equity/Index	WS	09/27/2023	09/06/2024	1,591	262,404	170.1		4,426		4,426		9,362							0/0
INSMSE INDEX 1 YR	N/A		Equity/Index	WS	09/22/2023	09/13/2024	2,110	350,007	169.65		6,752		6,752		12,901							0/0
INSMSE INDEX 1 YR	N/A		Equity/Index	WS	04/26/2023	04/19/2024	1,990	321,027	163.35		7,164		7,164		19,866							0/0
INSMSE INDEX 1 YR	N/A		Equity/Index	WS	03/10/2023	02/16/2024	2,500	398,550	161.5		8,666		8,666		29,935							0/0
INSMSE INDEX 1 YR	N/A		Equity/Index	WS	12/21/2023	11/25/2024	700	122,150	171.34		3,997		3,997		3,866							0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
INSMSE INDEX 1 YR	N/A		Equity/Index	WS	06/30/2023	06/03/2024	1,608	278,599	171.09		8,476		8,476		8,322							0/0
INSMSE INDEX 1 YR	N/A		Equity/Index	WS	02/27/2023	02/23/2024	5,058	812,467	160.79		21,010		21,010		63,553							0/0
INSMSE INDEX 1 YR	N/A		Equity/Index	WS	07/24/2023	07/09/2024	3,177	549,430	173.33		13,886		13,886		13,415							0/0
INSMSE INDEX 1 YR	N/A		Equity/Index	WS	09/29/2023	09/13/2024	1,200	198,816	171.65		3,152		3,152		6,250							0/0
INSMSE INDEX 1 YR	N/A		Equity/Index	WS	06/12/2023	02/27/2024	844	145,354	160.51		8,529		8,529		10,783							0/0
INSMSE INDEX 1 YR	N/A		Equity/Index	WS	11/24/2023	10/25/2024	1,640	280,801	161.6100000000		13,837		13,837		17,437							0/0
INSMSE INDEX 1 YR	N/A		Equity/Index	WS	10/26/2023	10/04/2024	1,101	178,318	163.6999999999		4,007		4,007		10,317							0/0
INSMSE INDEX 1 YR	N/A		Equity/Index	WS	10/18/2023	10/01/2024	1,130	187,501	165		5,242		5,242		9,716							0/0
INSMSE INDEX 1 YR	N/A		Equity/Index	WS	10/09/2023	10/04/2024	3,420	564,368	164.16		15,571		15,571		31,094							0/0
INSMSE INDEX 1 YR	N/A		Equity/Index	WS	08/29/2023	08/07/2024	335	57,040	172.84		1,203		1,203		1,530							0/0
INSMSE INDEX 1 YR	N/A		Equity/Index	WS	08/21/2023	07/17/2024	1,062	179,584	174.61		2,921		2,921		3,999							0/0
INSMSE INDEX 1 YR	N/A		Equity/Index	WS	11/17/2023	11/08/2024	1,440	245,779	168.39		7,648		7,648		9,799							0/0
INSMSE INDEX 1 YR	N/A		Equity/Index	WS	03/06/2023	02/28/2024	2,846	463,215	160.5		14,429		14,429		36,346							0/0
INSMSE INDEX 1 YR	N/A		Equity/Index	WS	04/14/2023	01/11/2024	1,300	212,771	189		7,948		7,948		19,897							0/0
INSMSE INDEX 1 YR	N/A		Equity/Index	WS	08/25/2023	08/23/2024	1,124	189,956	169.38		4,839		4,839		6,966							0/0
INSMSE INDEX 1 YR	N/A		Equity/Index	WS	10/11/2023	09/13/2024	1,631	271,562	169.65		5,423		5,423		9,972							0/0
INSMSE INDEX 1 YR	N/A		Equity/Index	WS	07/03/2023	06/21/2024	1,026	178,185	172.62		5,024		5,024		4,538							0/0
INSMSE INDEX 1 YR	N/A		Equity/Index	WS	08/18/2023	08/09/2024	3,800	637,564	171.38		12,518		12,518		19,784							0/0
INSMSE INDEX 1 YR	N/A		Equity/Index	WS	02/07/2023	01/19/2024	2,000	326,300	157.3000000000		13,240		13,240		33,159							0/0
INSMSE INDEX 1 YR	N/A		Equity/Index	WS	05/24/2023	05/08/2024	3,000	497,970	163.6999999999		15,092		15,092		29,064							0/0
INSMSE INDEX 1 YR	N/A		Equity/Index	WS	04/13/2023	04/10/2024	3,850	626,434	162.8600000000		16,344		16,344		39,981							0/0
INSMSE INDEX 1 YR	N/A		Equity/Index	WS	02/07/2023	01/12/2024	2,600	424,190	159		15,210		15,210		39,044							0/0
INSMSE INDEX 1 YR	N/A		Equity/Index	WS	09/11/2023	08/20/2024	1,605	273,540	168.47		8,221		8,221		10,681							0/0
INSMSE INDEX 1 YR	N/A		Equity/Index	WS	08/04/2023	07/05/2024	3,480	602,423	171.92		17,011		17,011		16,743							0/0
INSMSE INDEX 1 YR	N/A		Equity/Index	WS	03/23/2023	03/15/2024	3,462	555,841	160.13		15,731		15,731		44,717							0/0
INSMSE INDEX 1 YR	N/A		Equity/Index	WS	11/29/2023	11/27/2024	2,032	349,890	170.93		10,095		10,095		11,574							0/0
INSMSE INDEX 1 YR	N/A		Equity/Index	WS	07/31/2023	07/26/2024	3,847	673,302	174.73		18,016		18,016		14,508							0/0
INSMSE INDEX 1 YR	N/A		Equity/Index	WS	07/28/2023	07/01/2024	1,242	216,878	173.46		6,124		6,124		5,122							0/0
INSMSE INDEX 1 YR	N/A		Equity/Index	WS	12/05/2023	11/05/2024	641	108,605	165.81		3,693		3,693		5,206							0/0
INSMSE INDEX 1 YR	N/A		Equity/Index	WS	04/10/2023	03/01/2024	2,248	363,974	161.53		9,669		9,669		26,515							0/0
INSMSE INDEX 1 YR	N/A		Equity/Index	WS	06/23/2023	06/14/2024	3,400	581,648	174.17		11,988		11,988		12,686							0/0
INSMSE INDEX 1 YR	N/A		Equity/Index	WS	11/24/2023	11/20/2024	3,976	690,771	171.19		17,383		17,383		22,165							0/0
INSMSE INDEX 1 YR	N/A		Equity/Index	WS	09/22/2023	09/12/2024	762	126,401	170.24		2,320		2,320		4,446							0/0
INSMSE INDEX 1 YR	N/A		Equity/Index	WS	06/16/2023	06/13/2024	1,720	300,776	173.28		8,847		8,847		7,034							0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
INSMSE INDEX 1 YR TA230214	N/A		Equity/Index	WS	12/15/2023	11/25/2024	1,500	261,780	171.34		8,597		8,597		8,285							0/0
INSMSE INDEX 1 YR TA230704Z	N/A		Equity/Index	WS	08/21/2023	06/06/2024	978	165,380	171.91		3,450		3,450		4,850							0/0
INSMSE INDEX 1 YR TA230660B	N/A		Equity/Index	WS	07/28/2023	07/12/2024	2,000	349,240	172.76		10,430		10,430		8,954							0/0
INSMSE INDEX 1 YR TA2306603	N/A		Equity/Index	WS	07/28/2023	07/26/2024	1,249	218,100	173.63		6,156		6,156		5,235							0/0
INSMSE INDEX 1 YR TA2307861	N/A		Equity/Index	WS	09/29/2023	09/26/2024	556	92,118	164.54		2,636		2,636		4,934							0/0
INSMSE INDEX 1 YR TA2306716	N/A		Equity/Index	WS	08/03/2023	08/02/2024	3,042	524,410	172.92		13,232		13,232		13,726							0/0
INSMSE INDEX 1 YR TA2306305	N/A		Equity/Index	WS	07/17/2023	07/12/2024	2,491	433,857	173.41		12,019		12,019		10,477							0/0
INSMSE INDEX 1 YR TA2305225	N/A		Equity/Index	WS	06/05/2023	05/31/2024	5,522	946,636	169.77		28,096		28,096		32,368							0/0
INSMSE INDEX 1 YR TA2304879	N/A		Equity/Index	WS	05/18/2023	05/10/2024	6,963	1,162,549	163.97		38,227		38,227		66,137							0/0
INSMSE INDEX 1 YR TA2307690	N/A		Equity/Index	WS	09/22/2023	09/20/2024	4,460	739,825	166.02		19,205		19,205		35,755							0/0
INSMSE INDEX 1 YR TA2307858	N/A		Equity/Index	WS	09/29/2023	09/27/2024	1,430	236,922	164.65		6,727		6,727		12,595							0/0
INSMSE INDEX 1 YR TA2308912	N/A		Equity/Index	WS	11/29/2023	11/01/2024	1,200	206,628	165.81		8,474		8,474		9,748							0/0
INSMSE INDEX 1 YR TA2307800	N/A		Equity/Index	WS	09/27/2023	09/25/2024	1,349	222,491	165.93		5,399		5,399		10,883							0/0
INSMSE INDEX 1 YR TA2309001	N/A		Equity/Index	WS	12/04/2023	11/15/2024	3,388	576,333	169.53		15,703		15,703		21,285							0/0
INSMSE INDEX 1 YR TA2307219	N/A		Equity/Index	WS	08/29/2023	08/16/2024	600	102,162	168.39		3,053		3,053		4,014							0/0
INSMSE INDEX 1 YR TA2304072	N/A		Equity/Index	WS	05/22/2023	05/17/2024	3,299	556,541	166.79		17,257		17,257		24,952							0/0
INSMSE INDEX 1 YR TA2307694	N/A		Equity/Index	WS	09/22/2023	09/06/2024	1,450	240,526	170.1	162,860000000000	4,437		4,437		8,532							0/0
INSMSE INDEX 1 YR TA2304277	N/A		Equity/Index	WS	04/14/2023	04/11/2024	3,700	605,579	160	162,860000000000	17,014		17,014		38,432							0/0
INSMSE INDEX 1 YR TA2307740	N/A		Equity/Index	WS	09/25/2023	08/16/2024	1,162	192,416	168.32		3,603		3,603		7,217							0/0
INSMSE INDEX 1 YR TA2304452	N/A		Equity/Index	WS	04/26/2023	04/12/2024	10,410	1,679,341	163.75		36,029		36,029		100,720							0/0
INSMSE INDEX 1 YR TA2305546	N/A		Equity/Index	WS	06/16/2023	06/05/2024	1,136	198,652	171.29		6,700		6,700		5,801							0/0
INSMSE INDEX 1 YR TA2309311	N/A		Equity/Index	WS	12/21/2023	12/04/2024	335	58,468	170.13	160,419999999999	2,087		2,087		2,025							0/0
INSMSE INDEX 1 YR TA2303886	N/A		Equity/Index	WS	03/20/2023	02/21/2024	4,423	706,574	899	160,800000000000	17,427		17,427		57,231							0/0
INSMSE INDEX 1 YR TA2303317	N/A		Equity/Index	WS	02/07/2023	01/26/2024	900	146,835	160	160,800000000000	4,617		4,617		11,671							0/0
INSMSE INDEX 1 YR TA2306489	N/A		Equity/Index	WS	07/21/2023	07/05/2024	2,400	416,448	171.4		12,656		12,656		12,123							0/0
INSMSE INDEX 1 YR TA2304279	N/A		Equity/Index	WS	04/14/2023	03/13/2024	2,000	327,340	158.5		12,626		12,626		28,998							0/0
INSMSE INDEX 1 YR TA2304105	N/A		Equity/Index	WS	04/03/2023	03/15/2024	2,311	378,080	158.07	161,199999999999	15,001		15,001		34,398							0/0
INSMSE INDEX 1 YR TA2308715	N/A		Equity/Index	WS	11/17/2023	10/25/2024	1,150	196,282	899		9,922		9,922		12,534							0/0
INSMSE INDEX 1 YR TA2306530	N/A		Equity/Index	WS	07/24/2023	07/19/2024	1,751	302,818	173.28		7,735		7,735		7,523							0/0
INSMSE INDEX 1 YR TA2307136	N/A		Equity/Index	WS	08/25/2023	08/02/2024	1,434	242,346	171.91		4,975		4,975		7,088							0/0
INSMSE INDEX 1 YR TA2306304	N/A		Equity/Index	WS	07/17/2023	06/21/2024	2,459	428,284	171.27		13,724		13,724		12,406							0/0
INSMSE INDEX 1 YR TA2305541	N/A		Equity/Index	WS	06/16/2023	05/17/2024	1,400	244,818	168.46	163,550000000000	11,366		11,366		10,889							0/0
INSMSE INDEX 1 YR TA2308078	N/A		Equity/Index	WS	10/11/2023	10/03/2024	1,700	283,050	160		9,240		9,240		16,090							0/0
INSMSE INDEX 1 YR TA2308836	N/A		Equity/Index	WS	08/09/2023	07/11/2024	1,410	242,478	171.9		6,297		6,297		6,837							0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
INSMSE INDEX 1 YR	TA230362	N/A	Equity/Index	MS	12/22/2023	11/21/2024	613	107,146	170.9		3,685		3,685		3,492							0/0
INSMSE INDEX 1 YR	TA23036713	N/A	Equity/Index	MS	11/17/2023	11/01/2024	2,550	435,234	165.1		17,034		17,034		21,714							0/0
INSMSE INDEX 1 YR	TA23036597	N/A	Equity/Index	MS	11/10/2023	11/07/2024	2,246	374,273	166.9		9,617		9,617		16,948							0/0
INSMSE INDEX 1 YR	TA23036217	N/A	Equity/Index	MS	12/15/2023	12/02/2024	340	59,337	171.22		1,970		1,970		1,899							0/0
INSMSE INDEX 1 YR	TA2307414	N/A	Equity/Index	MS	09/05/2023	06/30/2024	2,545	437,918	172.18		11,369		11,369		12,561							0/0
INSMSE INDEX 1 YR	TA23036471	N/A	Equity/Index	MS	07/21/2023	07/19/2024	1,362	236,334	173.1		6,388		6,388		5,952							0/0
INSMSE INDEX 1 YR	TA23036367	N/A	Equity/Index	MS	06/12/2023	06/07/2024	3,954	680,958	170.41		20,443		20,443		22,037							0/0
INSMSE INDEX 1 YR	TA2307603	N/A	Equity/Index	MS	09/18/2023	06/27/2024	3,003	509,189	170.13		12,631		12,631		17,548							0/0
INSMSE INDEX 1 YR	TA23036900	N/A	Equity/Index	MS	06/30/2023	06/27/2024	2,800	485,122	171.6		14,365		14,365		13,773							0/0
INSMSE INDEX 1 YR	TA2307411	N/A	Equity/Index	MS	09/05/2023	06/16/2024	1,113	191,514	169.35		6,083		6,083		6,896							0/0
INSMSE INDEX 1 YR	TA2307222	N/A	Equity/Index	MS	08/29/2023	06/16/2024	800	136,216	169.94		3,626		3,626		4,723							0/0
INSMSE INDEX 1 YR	TA2308762	N/A	Equity/Index	MS	11/20/2023	11/15/2024	2,104	359,384	170.69		9,512		9,512		12,149							0/0
INSMSE INDEX 1 YR	TA2309219	N/A	Equity/Index	MS	12/15/2023	12/11/2024	2,303	401,920	171.49		13,127		13,127		12,652							0/0
INSMSE INDEX 1 YR	TA2306184	N/A	Equity/Index	MS	07/13/2023	07/05/2024	2,488	430,698	172.11		12,146		12,146		11,757							0/0
INSMSE INDEX 1 YR	TA2304706	N/A	Equity/Index	MS	05/11/2023	05/01/2024	7,379	1,208,828	164.49		30,159		30,159		67,140							0/0
INSMSE INDEX 1 YR	TA2304131	N/A	Equity/Index	MS	04/03/2023	03/28/2024	4,171	682,376	999	161,44999999999	21,210		21,210		48,623							0/0
INSMSE INDEX 1 YR	TA2309155	N/A	Equity/Index	MS	12/12/2023	12/06/2024	3,739	641,425	170.25		18,553		18,553		22,423							0/0
INSMSE INDEX 1 YR	TA2307041	N/A	Equity/Index	MS	08/21/2023	06/02/2024	1,638	276,986	171.91		5,757		5,757		8,096							0/0
INSMSE INDEX 1 YR	TA2303694	N/A	Equity/Index	MS	12/22/2023	12/09/2024	1,600	279,664	170.34		10,043		10,043		9,541							0/0
INSMSE INDEX 1 YR	TA23036948	N/A	Equity/Index	MS	07/03/2023	06/28/2024	1,741	302,359	173.43		8,063		8,063		7,171							0/0
INSMSE INDEX 1 YR	TA2306468	N/A	Equity/Index	MS	07/21/2023	07/17/2024	1,802	312,683	174.61		7,547		7,547		6,786							0/0
INSMSE INDEX 1 YR	TA2306027	N/A	Equity/Index	MS	07/07/2023	06/14/2024	1,550	266,058	173.51		6,022		6,022		6,199							0/0
INSMSE INDEX 1 YR	TA2306596	N/A	Equity/Index	MS	11/10/2023	11/08/2024	1,342	223,631	166.15		6,090		6,090		10,653							0/0
INSMSE INDEX 1 YR	TA2307331	N/A	Equity/Index	MS	08/31/2023	06/29/2024	1,836	316,380	171.47		8,987		8,987		9,616							0/0
INSMSE INDEX 1 YR	TA2307693	N/A	Equity/Index	MS	09/22/2023	09/03/2024	2,704	448,540	172.2		6,876		6,876		13,363							0/0
INSMSE INDEX 1 YR	TA2304704	N/A	Equity/Index	MS	05/11/2023	04/19/2024	4,000	655,280	163.12		18,090		18,090		40,661							0/0
INSMSE INDEX 1 YR	TA2308517	N/A	Equity/Index	MS	11/06/2023	10/18/2024	3,880	642,179	165.59		18,050		18,050		32,013							0/0
INSMSE INDEX 1 YR	TA2307040	N/A	Equity/Index	MS	08/21/2023	07/29/2024	1,060	179,246	174.73		2,929		2,929		4,015							0/0
INSMSE INDEX 1 YR	TA2307135	N/A	Equity/Index	MS	08/25/2023	06/08/2024	750	126,750	172.03		2,591		2,591		3,686							0/0
INSMSE INDEX 1 YR	TA2305151	N/A	Equity/Index	MS	06/01/2023	05/31/2024	2,112	369,065	169.89		10,307		10,307		13,399							0/0
INSMSE INDEX 1 YR	TA2308835	N/A	Equity/Index	MS	08/09/2023	07/23/2024	1,250	214,963	172.76		5,267		5,267		5,665							0/0
INSMSE INDEX 1 YR	TA2307602	N/A	Equity/Index	MS	09/18/2023	06/30/2024	2,972	503,932	172.14		10,681		10,681		14,719							0/0
INSMSE INDEX 1 YR	TA2304371	N/A	Equity/Index	MS	04/20/2023	04/18/2024	4,003	654,210	164.06		16,412		16,412		37,726							0/0
INSMSE INDEX 1 YR	TA2306187	N/A	Equity/Index	MS	07/13/2023	06/10/2024	1,729	299,307	171.13		8,967		8,967		9,007							0/0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
INSMSE INDEX 1 YR TA2304370	N/A		Equity/Index	WS	04/20/2023	04/05/2024	2,563	418,871	162.59		11,713		11,713		27,253							0/0
INSMSE INDEX 1 YR TA2305295	N/A		Equity/Index	WS	06/08/2023	06/06/2024	7,871	1,339,015	171.35		32,100		32,100		40,080							0/0
INSMSE INDEX 1 YR TA2309432	N/A		Equity/Index	WS	12/28/2023	12/26/2024	5,018	880,358	175.19		23,680		23,680		21,075							0/0
INSMSE INDEX 1 YR TA2307462	N/A		Equity/Index	WS	09/07/2023	08/29/2024	1,288	215,306	171.65		4,874		4,874		6,541							0/0
INSMSE INDEX 1 YR TA2308154	N/A		Equity/Index	WS	10/16/2023	09/10/2024	1,887	313,751	170.76		5,527		5,527		10,550							0/0
INSMSE INDEX 1 YR TA2306472	N/A		Equity/Index	WS	07/21/2023	07/19/2024	1,029	178,552	175.76		3,955		3,955		3,464							0/0
INSMSE INDEX 1 YR TA2308077	N/A		Equity/Index	WS	10/11/2023	09/18/2024	1,400	233,100	169.76		4,635		4,635		8,502							0/0
INSMSE INDEX 1 YR TA2307798	N/A		Equity/Index	WS	09/27/2023	09/20/2024	700	115,451	165.67		2,850		2,850		5,751							0/0
INSMSE INDEX 2 YR TA2306306	N/A		Equity/Index	WS	07/17/2023	07/14/2025	1,992	346,947	172.89		11,472		8,849		11,203			(2,623)				0/0
INSMSE INDEX 2 YR TA2303555	N/A		Equity/Index	WS	02/27/2023	02/21/2025	2,807	450,888	161.830000000000		12,977		7,485		29,725			(5,492)				0/0
TA2307224	N/A		Equity/Index	WS	08/29/2023	08/15/2025	6,280	1,065,880	168.79		35,306		29,233		44,222			(6,074)				0/0
TA2309318	N/A		Equity/Index	WS	12/21/2023	11/28/2025	777	135,587	170.96		5,032		4,989		4,886			(43)				0/0
INSMSE INDEX 2 YR TA2307966	N/A		Equity/Index	WS	10/05/2023	09/17/2025	1,992	325,533	170.57		6,639		5,861		12,787			(778)				0/0
INSMSE INDEX 2 YR TA2308196	N/A		Equity/Index	WS	10/18/2023	09/29/2025	800	132,744	165		4,280		3,840		6,837			(440)				0/0
INSMSE INDEX 2 YR TA2308459	N/A		Equity/Index	WS	11/02/2023	10/31/2025	4,129	680,996	162.28		24,155		22,289		40,077			(1,866)				0/0
INSMSE INDEX 2 YR TA2308400	N/A		Equity/Index	WS	10/30/2023	10/24/2025	2,178	352,226	161.99		10,677		9,776		21,452			(901)				0/0
INSMSE INDEX 2 YR TA2308917	N/A		Equity/Index	WS	11/29/2023	11/24/2025	1,480	254,841	171.34		8,275		7,920		9,155			(354)				0/0
INSMSE INDEX 2 YR TA2308601	N/A		Equity/Index	WS	11/10/2023	10/17/2025	2,822	470,258	164.39		16,249		15,140		24,766			(1,109)				0/0
INSMSE INDEX 2 YR TA2304707	N/A		Equity/Index	WS	05/11/2023	04/25/2025	4,700	769,954	162.729999999999		25,674		17,332		46,280			(8,341)				0/0
INSMSE INDEX 2 YR TA2309156	N/A		Equity/Index	WS	12/12/2023	12/08/2025	2,140	367,117	170.12		12,316		12,010		14,094			(306)				0/0
INSMSE INDEX 2 YR TA2306989	N/A		Equity/Index	WS	08/18/2023	08/15/2025	1,705	286,065	169.8		7,925		6,480		11,427			(1,445)				0/0
INSMSE INDEX 2 YR TA2304108	N/A		Equity/Index	WS	04/03/2023	03/14/2025	3,130	512,068	158.32		21,206		13,100		39,460			(8,105)				0/0
INSMSE INDEX 2 YR TA2307744	N/A		Equity/Index	WS	09/25/2023	09/22/2025	1,197	198,211	167.98		5,372		4,662		8,826			(710)				0/0
INSMSE INDEX 2 YR TA2304373	N/A		Equity/Index	WS	04/20/2023	03/31/2025	2,500	408,575	161.770000000000		13,925		8,962		26,008			(4,963)				0/0
INSMSE INDEX 2 YR TA2309224	N/A		Equity/Index	WS	12/15/2023	11/11/2025	1,000	174,520	168.39		7,351		7,213		7,163			(138)				0/0
INSMSE INDEX 2 YR TA2304187	N/A		Equity/Index	WS	04/10/2023	03/28/2025	1,910	309,248	160.62		10,379		6,552		21,116			(3,827)				0/0
INSMSE INDEX 2 YR TA2306607	N/A		Equity/Index	WS	07/28/2023	06/27/2025	1,050	183,351	171.6		6,565		5,122		6,314			(1,443)				0/0
INSMSE INDEX 2 YR TA2303928	N/A		Equity/Index	WS	03/23/2023	03/20/2025	8,713	1,402,967	159.85		47,033		28,843		101,835			(18,189)				0/0
INSMSE INDEX 2 YR TA2308599	N/A		Equity/Index	WS	11/10/2023	10/24/2025	1,789	298,119	169		11,285		10,522		17,044			(763)				0/0
INSMSE INDEX 2 YR TA2303755	N/A		Equity/Index	WS	03/10/2023	02/28/2025	1,400	223,188	160.5		6,457		3,818		15,873			(2,639)				0/0
INSMSE INDEX 2 YR TA2305204	N/A		Equity/Index	WS	06/08/2023	05/12/2025	1,000	170,120	164.15		7,163		5,086		9,100			(2,077)				0/0
INSMSE INDEX 2 YR TA2304708	N/A		Equity/Index	WS	05/11/2023	05/01/2025	3,103	508,333	164.49		15,420		10,452		27,824			(4,968)				0/0
INSMSE INDEX 2 YR TA2306367	N/A		Equity/Index	WS	10/27/2023	10/03/2025	710	114,963	161		3,213		2,930		6,506			(283)				0/0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
INSMSE INDEX 2 YR	N/A		Equity/Index	MS	12/12/2023	11/18/2025	2,367	406,059	170.8		13,085		12,751		15,006				(334)			0/0
INSMSE INDEX 2 YR	N/A		Equity/Index	MS	11/20/2023	11/14/2025	2,516	429,758	170.22		13,712		12,954		16,488				(759)			0/0
INSMSE INDEX 2 YR	N/A		Equity/Index	MS	08/09/2023	08/04/2025	800	137,576	171.91		4,272		3,428		4,768				(844)			0/0
INSMSE INDEX 2 YR	N/A		Equity/Index	MS	10/24/2023	10/20/2025	1,852	303,413	163.32		9,586		8,700		17,147				(886)			0/0
INSMSE INDEX 2 YR	N/A		Equity/Index	MS	08/18/2023	07/22/2025	1,320	221,470	172.76		5,148		4,177		7,456				(971)			0/0
INSMSE INDEX 2 YR	N/A		Equity/Index	MS	03/10/2023	03/07/2025	1,190	189,710	161.09		5,319		3,167		13,087				(2,153)			0/0
INSMSE INDEX 2 YR	N/A		Equity/Index	MS	09/22/2023	09/15/2025	2,600	431,288	169.3		11,024		9,639		17,888				(1,485)			0/0
INSMSE INDEX 2 YR	N/A		Equity/Index	MS	08/25/2023	08/15/2025	648	109,512	168.79		3,408		2,814		4,580				(594)			0/0
INSMSE INDEX 2 YR	N/A		Equity/Index	MS	08/21/2023	06/23/2025	1,750	295,925	171.28		7,953		6,398		10,665				(1,555)			0/0
INSMSE INDEX 2 YR	N/A		Equity/Index	MS	08/04/2023	07/24/2025	6,760	1,170,224	173.31		35,738		28,451		37,115				(7,287)			0/0
INSMSE INDEX 2 YR	N/A		Equity/Index	MS	06/16/2023	06/12/2025	1,800	314,766	172.22		11,138		8,145		10,467				(2,993)			0/0
INSMSE INDEX 2 YR	N/A		Equity/Index	MS	08/29/2023	08/25/2025	1,435	244,337	169.47		7,831		6,502		9,789				(1,329)			0/0
INSMSE INDEX 2 YR	N/A		Equity/Index	MS	07/13/2023	07/10/2025	1,511	261,569	171.28		8,915		6,846		9,311				(2,069)			0/0
INSMSE INDEX 2 YR	N/A		Equity/Index	MS	10/11/2023	09/08/2025	838	139,527	170.1		3,494		3,092		5,502				(402)			0/0
INSMSE INDEX 2 YR	N/A		Equity/Index	MS	02/27/2023	01/27/2025	1,086	174,444	160.85		5,266		2,957		12,138				(2,309)			0/0
INSMSE INDEX 2 YR	N/A		Equity/Index	MS	11/29/2023	11/21/2025	1,680	289,279	171.25		9,428		9,023		10,435				(405)			0/0
INSMSE INDEX 2 YR	N/A		Equity/Index	MS	09/27/2023	09/26/2025	2,740	451,908	164.54		14,262		12,420		24,021				(1,841)			0/0
INSMSE INDEX 2 YR	N/A		Equity/Index	MS	05/26/2023	05/07/2025	1,800	304,866	999	163.729999999999	12,622		8,783		16,776				(3,838)			0/0
INSMSE INDEX 2 YR	N/A		Equity/Index	MS	08/03/2023	07/31/2025	2,165	373,224	175.03		10,035		7,998		10,789				(2,037)			0/0
INSMSE INDEX 2 YR	N/A		Equity/Index	MS	02/07/2023	01/24/2025	2,000	326,300	160		12,040		6,550		23,407				(5,490)			0/0
INSMSE INDEX 2 YR	N/A		Equity/Index	MS	08/21/2023	07/03/2025	840	108,224	173.75		2,541		2,051		3,387				(489)			0/0
INSMSE INDEX 2 YR	N/A		Equity/Index	MS	12/15/2023	11/21/2025	2,313	403,665	170.9		15,037		14,759		14,588				(278)			0/0
INSMSE INDEX 2 YR	N/A		Equity/Index	MS	11/10/2023	11/07/2025	2,920	486,589	166.37		15,199		14,191		23,254				(1,008)			0/0
INSMSE INDEX 2 YR	N/A		Equity/Index	MS	08/18/2023	07/25/2025	1,900	318,782	173.63		7,062		5,736		10,218				(1,326)			0/0
INSMSE INDEX 2 YR	N/A		Equity/Index	MS	11/06/2023	10/06/2025	1,687	279,215	165.04		9,336		8,614		14,353				(722)			0/0
INSMSE INDEX 2 YR	N/A		Equity/Index	MS	12/15/2023	11/07/2025	505	88,133	166.15		4,136		4,058		4,045				(78)			0/0
INSMSE INDEX 2 YR	N/A		Equity/Index	MS	08/21/2023	07/28/2025	3,510	593,541	174.73		13,338		10,860		17,715				(2,478)			0/0
INSMSE INDEX 2 YR	N/A		Equity/Index	MS	07/21/2023	07/18/2025	1,000	173,520	173.1		5,482		4,271		5,560				(1,212)			0/0
INSMSE INDEX 2 YR	N/A		Equity/Index	MS	07/28/2023	07/24/2025	984	171,826	173.31		5,674		4,473		5,410				(1,201)			0/0
INSMSE INDEX 2 YR	N/A		Equity/Index	MS	10/06/2023	10/03/2025	2,180	366,801	163.85		10,911		9,673		19,739				(1,237)			0/0
INSMSE INDEX 2 YR	N/A		Equity/Index	MS	10/02/2023	09/18/2025	1,915	316,415	169.71		7,585		6,641		12,878				(944)			0/0
INSMSE INDEX 2 YR	N/A		Equity/Index	MS	07/13/2023	06/20/2025	1,971	341,200	171.82		11,260		8,573		11,708				(2,687)			0/0
INSMSE INDEX 2 YR	N/A		Equity/Index	MS	08/18/2023	08/07/2025	4,003	671,623	172.84		15,671		12,782		22,625				(2,889)			0/0

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
INSMSE INDEX 2 YR	N/A		Equity/Index	WS	07/07/2023	06/30/2025	1,901	326,307	172.81		9,524		7,222		10,708			(2,302)				0/0
INSMSE INDEX 2 YR	N/A		Equity/Index	WS	05/22/2023	05/16/2025	992	167,350	170.7		4,775		3,308		6,279			(1,466)				0/0
INSMSE INDEX 2 YR	N/A		Equity/Index	WS	03/20/2023	03/13/2025	5,181	827,665	159.24		26,786		16,212		62,449			(10,573)				0/0
INSMSE INDEX 2 YR	N/A		Equity/Index	WS	11/24/2023	10/24/2025	2,350	402,367	163.96		17,390		16,540		21,014			(850)				0/0
INSMSE INDEX 2 YR	N/A		Equity/Index	WS	08/21/2023	06/05/2025	5,256	888,790	171.91		23,470		19,158		31,272			(4,312)				0/0
INSMSE INDEX 2 YR	N/A		Equity/Index	WS	12/05/2023	11/26/2025	1,800	304,974	170.93		8,752		8,448		11,365			(304)				0/0
INSMSE INDEX 2 YR	N/A		Equity/Index	WS	04/27/2023	04/04/2025	1,440	233,338	162.5500000000		7,069		4,609		14,363			(2,460)				0/0
INSMSE INDEX 2 YR	N/A		Equity/Index	WS	07/13/2023	07/03/2025	1,230	212,925	173.17		6,576		5,035		6,784			(1,541)				0/0
INSMSE INDEX 2 YR	N/A		Equity/Index	WS	10/23/2023	10/17/2025	6,011	979,312	165.5		26,052		23,601		50,079			(2,450)				0/0
INSMSE INDEX 2 YR	N/A		Equity/Index	WS	07/21/2023	07/08/2025	610	105,847	171.4		3,639		2,823		3,727			(815)				0/0
INSMSE INDEX 2 YR	N/A		Equity/Index	WS	05/01/2023	04/08/2025	4,239	697,739	163.4499999999		23,721		15,557		41,560			(8,165)				0/0
INSMSE INDEX 2 YR	N/A		Equity/Index	WS	12/06/2023	12/04/2025	850	145,367	170.13		4,742		4,586		5,588			(157)				0/0
INSMSE INDEX 2 YR	N/A		Equity/Index	WS	05/22/2023	05/02/2025	1,307	220,491	899		9,150		6,285		12,372			(2,865)				0/0
INSMSE INDEX 2 YR	N/A		Equity/Index	WS	09/18/2023	09/11/2025	5,676	962,423	170.57		28,142		24,127		36,495			(4,015)				0/0
INSMSE INDEX 2 YR	N/A		Equity/Index	WS	07/28/2023	07/14/2025	2,000	349,240	173.95		11,137		8,747		10,554			(2,390)				0/0
INSMSE INDEX 2 YR	N/A		Equity/Index	WS	11/29/2023	11/07/2025	700	120,533	166.15		5,068		4,846		5,620			(222)				0/0
INSMSE INDEX 2 YR	N/A		Equity/Index	WS	06/16/2023	05/16/2025	1,432	250,414	168.46		11,694		8,430		11,492			(3,264)				0/0
INSMSE INDEX 2 YR	N/A		Equity/Index	WS	04/13/2023	04/11/2025	3,500	569,485	162.8600000000		17,755		11,412		34,365			(6,343)				0/0
INSMSE INDEX 2 YR	N/A		Equity/Index	WS	11/17/2023	10/06/2025	1,200	204,816	164.93		8,489		7,981		10,250			(508)				0/0
INSMSE INDEX 2 YR	N/A		Equity/Index	WS	12/28/2023	12/05/2025	1,263	221,581	170.01		9,075		9,075		8,338							0/0
INSMSE INDEX 2 YR	N/A		Equity/Index	WS	06/23/2023	06/13/2025	1,476	252,504	173.71		6,790		5,009		7,852			(1,780)				0/0
INSMSE INDEX 2 YR	N/A		Equity/Index	WS	08/21/2023	08/08/2025	1,235	208,839	171.17		5,749		4,697		7,664			(1,052)				0/0
INSMSE INDEX 2 YR	N/A		Equity/Index	WS	03/06/2023	02/07/2025	2,173	353,677	899		10,430		5,988		21,191			(4,443)				0/0
INSMSE INDEX 2 YR	N/A		Equity/Index	WS	11/24/2023	11/20/2025	1,991	340,899	171.19		10,258		9,775		12,414			(482)				0/0
INSMSE INDEX 2 YR	N/A		Equity/Index	WS	04/03/2023	03/06/2025	3,053	499,471	162.31		16,691		10,238		31,003			(6,452)				0/0
INSMSE INDEX 2 YR	N/A		Equity/Index	WS	11/17/2023	09/26/2025	950	162,146	164.65		6,812		6,398		8,230			(414)				0/0
INSMSE INDEX 2 YR	N/A		Equity/Index	WS	06/30/2023	06/18/2025	1,382	239,443	174.17		7,039		5,265		7,158			(1,775)				0/0
INSMSE INDEX 2 YR	N/A		Equity/Index	WS	10/09/2023	09/12/2025	3,062	505,291	171.97		10,294		9,092		18,185			(1,202)				0/0
INSMSE INDEX 2 YR	N/A		Equity/Index	WS	08/18/2023	07/18/2025	1,400	234,892	175.76		4,578		3,710		6,621			(868)				0/0
INSMSE INDEX 2 YR	N/A		Equity/Index	WS	09/29/2023	09/02/2025	1,797	297,727	172.2		6,306		5,495		10,529			(811)				0/0
INSMSE INDEX 2 YR	N/A		Equity/Index	WS	08/03/2023	07/17/2025	930	160,323	174.61		4,385		3,477		4,721			(908)				0/0
INSMSE INDEX 2 YR	N/A		Equity/Index	WS	07/28/2023	07/11/2025	630	110,011	172.76		3,725		2,922		3,559			(803)				0/0
INSMSE INDEX 2 YR	N/A		Equity/Index	WS	07/21/2023	07/18/2025	1,292	224,188	175.76		6,170		4,806		6,146			(1,364)				0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
INSMSE INDEX 2 YR	N/A		Equity/Index	WS	06/05/2023	05/13/2025	1,217	208,630	164.15		9,344		6,591		11,079			(2,753)				0/0
INSMSE INDEX 2 YR	N/A		Equity/Index	WS	12/21/2023	12/01/2025	1,084	189,158	171.22		6,933		6,874		6,730			(59)				0/0
INSMSE INDEX 2 YR	N/A		Equity/Index	WS	08/31/2023	08/15/2025	1,800	310,176	169.9		10,948		9,128		11,974			(1,819)				0/0
INSMSE INDEX 2 YR	N/A		Equity/Index	WS	09/29/2023	09/26/2025	2,284	375,100	164.65		12,241		10,720		19,736			(1,522)				0/0
INSMSE INDEX 2 YR	N/A		Equity/Index	WS	06/12/2023	05/23/2025	1,286	221,475	166.15		9,335		6,688		10,506			(2,646)				0/0
INSMSE INDEX 2 YR	N/A		Equity/Index	WS	05/11/2023	05/05/2025	3,348	548,469	999	163,729999999999	17,367		11,803		31,256			(5,564)				0/0
INSMSE INDEX 2 YR	N/A		Equity/Index	WS	08/03/2023	08/01/2025	635	109,468	174.36		3,051		2,432		3,292			(619)				0/0
INSMSE INDEX 2 YR	N/A		Equity/Index	WS	04/14/2023	03/31/2025	2,530	414,085	1001	163,830000000000	12,825		8,184		23,599			(4,641)				0/0
INSMSE INDEX 2 YR	N/A		Equity/Index	WS	12/05/2023	12/01/2025	690	116,907	171.22		3,309		3,194		4,296			(114)				0/0
INSMSE INDEX 2 YR	N/A		Equity/Index	WS	09/25/2023	08/29/2025	1,075	178,009	173.89		3,391		2,927		5,727			(464)				0/0
INSMSE INDEX 2 YR	N/A		Equity/Index	WS	08/03/2023	07/21/2025	1,008	173,769	172.76		5,249		4,168		5,707			(1,081)				0/0
INSMSE INDEX 2 YR	N/A		Equity/Index	WS	10/09/2023	10/06/2025	2,538	418,821	164.93		12,865		11,412		21,789			(1,453)				0/0
INSMSE INDEX 2 YR	N/A		Equity/Index	WS	11/10/2023	10/30/2025	1,200	199,968	899	161,979999999999	7,849		7,323		11,803			(526)				0/0
INSMSE INDEX 2 YR	N/A		Equity/Index	WS	11/06/2023	10/17/2025	2,750	455,153	165.4		14,966		13,826		22,981			(1,140)				0/0
INSMSE INDEX 2 YR	N/A		Equity/Index	WS	06/08/2023	06/06/2025	2,712	461,365	171.34		13,479		9,705		16,592			(3,774)				0/0
INSMSE INDEX 2 YR	N/A		Equity/Index	WS	06/30/2023	06/04/2025	2,055	356,045	171.09		12,232		9,087		12,703			(3,145)				0/0
INSMSE INDEX 2 YR	N/A		Equity/Index	WS	09/18/2023	09/29/2025	2,732	463,238	170.99		13,195		11,269		17,124			(1,915)				0/0
INSMSE INDEX 2 YR	N/A		Equity/Index	WS	06/01/2023	05/30/2025	2,326	395,448	169.93		12,421		8,823		15,425			(3,598)				0/0
INSMSE INDEX 2 YR	N/A		Equity/Index	WS	09/05/2023	08/29/2025	2,772	476,978	171.92		14,830		12,448		16,547			(2,383)				0/0
INSMSE INDEX 2 YR	N/A		Equity/Index	WS	12/06/2023	11/07/2025	1,240	212,065	166.15		8,436		8,147		9,946			(289)				0/0
INSMSE INDEX 2 YR	N/A		Equity/Index	WS	11/17/2023	11/10/2025	1,431	244,243	168.39		8,532		8,046		10,295			(486)				0/0
INSMSE INDEX 2 YR	N/A		Equity/Index	WS	08/21/2023	07/08/2025	1,500	253,650	171.4		6,813		5,510		9,116			(1,303)				0/0
INSMSE INDEX 2 YR	N/A		Equity/Index	WS	04/03/2023	02/28/2025	2,574	421,106	160.47		15,532		9,475		29,228			(6,056)				0/0
INSMSE INDEX 2 YR	N/A		Equity/Index	WS	12/28/2023	12/19/2025	3,274	574,391	174.88		18,511		18,511		16,830				(3,144)			0/0
INSMSE INDEX 2 YR	N/A		Equity/Index	WS	10/16/2023	10/09/2025	5,854	973,345	166.06		30,265		27,121		47,478			(107)				0/0
INSMSE INDEX 2 YR	N/A		Equity/Index	WS	12/21/2023	12/05/2025	1,840	321,080	169.85		12,602		12,496		12,261			(2,004)				0/0
INSMSE INDEX 2 YR	N/A		Equity/Index	WS	07/31/2023	07/09/2025	1,663	291,058	174.22		9,321		7,317		8,615			(2,749)				0/0
INSMSE INDEX 2 YR	N/A		Equity/Index	WS	08/09/2023	08/08/2025	2,635	453,141	172.03		13,995		11,246		15,618			(10,096)				0/0
INSMSE INDEX 2 YR	N/A		Equity/Index	WS	02/07/2023	01/31/2025	4,300	701,545	999	162,699999999999	22,360		12,264		43,591			(1,928)				0/0
INSMSE INDEX 2 YR	N/A		Equity/Index	WS	08/18/2023	08/06/2025	2,533	424,987	171.91		10,441		8,514		15,083			(2,901)				0/0
INSMSE INDEX 2 YR	N/A		Equity/Index	WS	10/18/2023	10/16/2025	5,748	953,766	166.24		28,889		25,989		46,196			(2,026)				0/0
INSMSE INDEX 2 YR	N/A		Equity/Index	WS	09/07/2023	09/11/2025	3,179	539,794	174.64		12,675		10,647		16,169				(362)			0/0
INSMSE INDEX 2 YR	N/A		Equity/Index	WS	11/10/2023	10/10/2025	1,000	166,640	166.06		5,256		4,894		8,083							0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
INSISGE INDEX 2 YR	N/A		Equity/Index	WS	07/03/2023	05/23/2025	1,500	260,555	165.99		11,746		8,686		12,329	(3,061)		(3,061)				0/0
INSISGE INDEX 2 YR	N/A		Equity/Index	WS	05/18/2023	05/16/2025	2,888	483,653	164.57		17,200		11,886		25,848	(5,314)		(5,314)				0/0
INSISGE INDEX 2 YR	N/A		Equity/Index	WS	06/23/2023	06/20/2025	2,334	399,284	173.44		10,923		8,087		12,654	(2,836)		(2,836)				0/0
INSISGE INDEX 2 YR	N/A		Equity/Index	WS	09/22/2023	08/22/2025	2,300	381,524	169.38		9,607		8,268		15,700	(1,339)		(1,339)				0/0
INSISGE INDEX 2 YR	N/A		Equity/Index	WS	05/18/2023	05/08/2025	2,568	428,756	163.7299999999		15,896		10,930		23,953	(4,966)		(4,966)				0/0
INSISGE INDEX 2 YR	N/A		Equity/Index	WS	10/26/2023	10/23/2025	1,950	315,622	163.25		9,052		8,264		18,107	(788)		(788)				0/0
INSISGE INDEX 2 YR	N/A		Equity/Index	WS	07/28/2023	07/25/2025	1,840	321,301	173.63		10,442		8,236		9,934	(2,207)		(2,207)				0/0
INSISGE INDEX 2 YR	N/A		Equity/Index	WS	09/11/2023	09/05/2025	1,682	286,663	170.99		8,577		7,272		10,571	(1,305)		(1,305)				0/0
INSISGE INDEX 2 YR	N/A		Equity/Index	WS	02/27/2023	01/13/2025	1,309	210,265	158.94		7,046		3,894		16,210	(3,152)		(3,152)				0/0
INSISGE INDEX 2 YR	N/A		Equity/Index	WS	03/20/2023	02/24/2025	2,573	411,037	160.03		12,659		7,542		29,843	(5,118)		(5,118)				0/0
INSISGE INDEX 2 YR	N/A		Equity/Index	WS	11/24/2023	11/04/2025	750	128,415	165.81		5,069		4,825		6,127	(244)		(244)				0/0
INSISGE INDEX 2 YR	N/A		Equity/Index	WS	04/20/2023	04/17/2025	5,125	837,579	163.57		25,984		16,940		48,405	(9,044)		(9,044)				0/0
INSISGE INDEX 2 YR	N/A		Equity/Index	WS	06/05/2023	05/30/2025	2,804	480,680	168.25		17,601		12,537		20,435	(5,064)		(5,064)				0/0
INSISGE INDEX 2 YR	N/A		Equity/Index	WS	08/25/2023	08/21/2025	940	158,680	169.41		4,792		3,964		6,433	(829)		(829)				0/0
INSISGE INDEX 2 YR	N/A		Equity/Index	WS	09/27/2023	09/25/2025	8,428	1,390,030	165.93		40,665		35,407		68,982	(5,258)		(5,258)				0/0
INSISGE INDEX 2 YR	N/A		Equity/Index	WS	04/26/2023	04/24/2025	3,423	552,198	163.04		15,746		10,374		33,214	(5,371)		(5,371)				0/0
INSISGE INDEX 2 YR	N/A		Equity/Index	WS	05/22/2023	04/22/2025	1,619	273,125	163.32		11,396		7,777		15,441	(3,619)		(3,619)				0/0
INSISGE INDEX 2 YR	N/A		Equity/Index	WS	12/22/2023	12/12/2025	482	84,249	173.77		2,761		2,742		2,625	(19)		(19)				0/0
INSISGE INDEX 2 YR	N/A		Equity/Index	WS	12/15/2023	11/25/2025	860	150,087	171.34		5,473		5,372		5,306	(101)		(101)				0/0
INSISGE INDEX 2 YR	N/A		Equity/Index	WS	11/17/2023	11/14/2025	3,967	677,088	170.15		21,620		20,396		26,104	(1,224)		(1,224)				0/0
INSISGE INDEX 2 YR	N/A		Equity/Index	WS	08/07/2023	07/21/2025	2,782	479,645	174.4		13,315		10,603		14,312	(2,712)		(2,712)				0/0
INSISGE INDEX 2 YR	N/A		Equity/Index	WS	12/28/2023	12/26/2025	3,575	627,198	175.19		19,938		19,938		18,118							0/0
INSISGE INDEX 2 YR	N/A		Equity/Index	WS	12/05/2023	11/03/2025	888	150,454	165.81		5,624		5,422		7,244	(202)		(202)				0/0
INSISGE INDEX 2 YR	N/A		Equity/Index	WS	09/29/2023	08/12/2025	1,200	198,816	171.4		4,361		3,783		7,310	(578)		(578)				0/0
INSISGE INDEX 2 YR	N/A		Equity/Index	WS	09/05/2023	08/06/2025	1,199	206,312	172.09		6,315		5,267		7,045	(1,048)		(1,048)				0/0
INSISGE INDEX 2 YR	N/A		Equity/Index	WS	06/30/2023	06/26/2025	2,800	465,122	170.35		17,375		13,043		18,161	(4,332)		(4,332)				0/0
INSISGE INDEX 2 YR	N/A		Equity/Index	WS	10/24/2023	10/16/2025	1,980	2,358,061	1235.47		65,399		59,322		84,892	(6,077)		(6,077)				0/0
INSISGE INDEX 2 YR	N/A		Equity/Index	WS	02/17/2022	02/13/2024	3,006	4,000,000	1001	118,800			7,085									0/0
INSISGE INDEX 2 YR	N/A		Equity/Index	WS	05/13/2022	05/14/2024	5,486	7,000,000	1001	182,700			33,629		2,433							0/0
INSISGE INDEX 2 YR	N/A		Equity/Index	WS	04/21/2022	04/19/2024	6,042	8,000,000	1383.161906	212,800			31,993		83							0/0
INSISGE INDEX 2 YR	N/A		Equity/Index	WS	05/27/2022	05/28/2024	3,893	5,000,000	1344.551702	129,500			26,363		1,668							0/0
INSISGE INDEX 2 YR	N/A		Equity/Index	WS	07/18/2023	07/18/2025	1,620	2,000,000	898	1394.4767360000	53,400		41,314		34,920							0/0
INSISGE INDEX 2 YR	N/A		Equity/Index	WS	03/03/2022	03/01/2024	3,366	4,500,000	1001	125,550			10,390									0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
INSUSDA-EUROPEAN TA220706	N/A		Equity/Index	WS	04/26/2022	04/26/2024	4,588	6,000,000	1367.14787	159,000			25,300		239			(79,603)				0/0
INSUSDA-EUROPEAN TA230290	N/A		Equity/Index	WS	01/06/2023	01/06/2025	4,011	4,900,000	1289.0786040000		135,730		69,265		72,914			(66,465)				0/0
INSUSDA-EUROPEAN TA221239	N/A		Equity/Index	WS	10/28/2022	10/29/2024	3,963	4,800,000	1289.0161479999	118,500			49,183		59,814			(59,443)				0/0
INSUSDA-EUROPEAN TA2212907	N/A		Equity/Index	WS	12/21/2022	12/20/2024	1,891	2,300,000	1263.7906029999	64,032			31,136		36,221			(32,104)				0/0
INSUSDA-EUROPEAN TA2210336	N/A		Equity/Index	WS	03/11/2022	03/13/2024	3,357	4,500,000	1388.122169	125,550			12,400		1			(62,861)				0/0
INSUSDA-EUROPEAN TA2308488	N/A		Equity/Index	WS	11/03/2023	11/03/2025	836	1,000,000	1246.1019799999		26,500		24,495		32,721			(2,005)				0/0
INSUSDA-EUROPEAN TA2202877	N/A		Equity/Index	WS	12/16/2022	12/16/2024	6,337	7,700,000	1262.2738890000	213,290			102,684		122,681			(107,085)				0/0
INSUSDA-EUROPEAN TA2200579	N/A		Equity/Index	WS	04/11/2022	04/11/2024	7,551	10,000,000	1381.3251749999	273,000			37,823		75			(136,887)				0/0
INSUSDA-EUROPEAN TA2304172	N/A		Equity/Index	WS	04/06/2023	02/14/2025	7,600	9,339,336	1263.5		283,860		172,419		165,540			(111,441)				0/0
INSUSDA-EUROPEAN TA2202593	N/A		Equity/Index	WS	11/18/2022	11/18/2024	4,141	5,000,000	1259.101958	131,500			58,243		78,755			(66,021)				0/0
INSUSDA-EUROPEAN TA2305510	N/A		Equity/Index	WS	06/15/2023	01/31/2025	5,228	6,418,677	1283.6600000000		136,555		91,499		80,893			(45,056)				0/0
INSUSDA-EUROPEAN TA2304501	N/A		Equity/Index	WS	04/28/2023	03/25/2025	4,752	5,845,815	1264.02		181,384		117,520		110,888			(63,864)				0/0
INSUSDA-EUROPEAN TA2306011	N/A		Equity/Index	WS	07/07/2023	07/08/2025	2,390	2,900,000	1264.1960799999		76,647		58,328		66,166			(18,319)				0/0
INSUSDA-EUROPEAN TA2304058	N/A		Equity/Index	WS	03/31/2023	04/02/2025	1,636	2,000,000	1276.3078399999		52,200		32,723		32,704			(19,477)				0/0
TA2201209	N/A		Equity/Index	WS	06/28/2022	06/28/2024	2,999	3,800,000	1336.9405659999	96,900			23,793		4,207			(48,516)				0/0
INSUSDA-EUROPEAN TA2302021	N/A		Equity/Index	WS	12/15/2023	12/17/2025	1,239	1,500,000	1257.2772299999		42,000		41,251		45,253			(749)				0/0
INSUSDA-EUROPEAN TA2307512	N/A		Equity/Index	WS	09/12/2023	09/12/2025	1,238	1,500,000	1261.9778799999		39,750		33,807		38,608			(5,943)				0/0
INSUSDA-EUROPEAN TA2309346	N/A		Equity/Index	WS	12/21/2023	10/21/2025	3,436	4,174,912	1237.74		140,635		139,367		144,589			(1,269)				0/0
INSUSDA-EUROPEAN TA2306221	N/A		Equity/Index	WS	06/05/2023	08/29/2024	5,461	6,631,347	1311.16		58,433		31,364		24,446			(27,069)				0/0
INSUSDA-EUROPEAN TA2200308	N/A		Equity/Index	WS	03/04/2022	03/05/2024	2,905	3,900,000	1400.2887330000	109,200			9,600					(54,750)				0/0
INSUSDA-EUROPEAN TA2303046	N/A		Equity/Index	WS	01/11/2023	01/10/2025	1,632	2,000,000	1273.2966180000		55,600		28,640		28,174			(26,960)				0/0
INSUSDA-EUROPEAN TA2307488	N/A		Equity/Index	WS	09/08/2023	09/09/2025	2,475	3,000,000	1262.98352		79,470		67,353		75,895			(12,117)				0/0
INSUSDA-EUROPEAN TA2200634	N/A		Equity/Index	WS	04/14/2022	04/17/2024	6,928	9,200,000	1386.6349479999	249,320			36,544		70			(124,660)				0/0
TA2201547	N/A		Equity/Index	WS	08/08/2022	08/08/2024	5,051	6,400,000	1327.4453880000	163,200			49,251		11,931			(81,712)				0/0
TA2200252	N/A		Equity/Index	WS	02/18/2022	02/21/2024	3,833	5,100,000	1387.88924	142,800			10,004					(71,596)				0/0
INSUSDA-EUROPEAN TA2308095	N/A		Equity/Index	WS	10/11/2023	09/26/2025	2,960	3,518,141	1233.45		100,920		89,612		126,727			(11,308)				0/0
TA2201239	N/A		Equity/Index	WS	07/01/2022	07/02/2024	6,829	8,700,000	1334.4312	222,720			56,063		7,778			(111,820)				0/0
INSUSDA-EUROPEAN TA2201876	N/A		Equity/Index	WS	09/07/2022	09/06/2024	802	1,000,000	1307.02766	25,200			8,619		4,198			(12,635)				0/0
INSUSDA-EUROPEAN TA2200326	N/A		Equity/Index	WS	03/10/2022	03/08/2024	7,074	9,500,000	1400.7372660000	264,100			24,406					(132,961)				0/0
TA2200502	N/A		Equity/Index	WS	04/01/2022	04/01/2024	5,137	6,800,000	1379.8280090000	188,360			23,577		28			(94,569)				0/0
INSUSDA-EUROPEAN TA2304500	N/A		Equity/Index	WS	04/28/2023	03/18/2025	1,628	2,002,733	1255.78		67,025		43,185		41,951			(23,840)				0/0
INSUSDA-EUROPEAN TA2303992	N/A		Equity/Index	WS	03/23/2023	08/23/2024	4,187	5,098,426	1320.02		50,286		22,946		14,210			(27,340)				0/0
INSUSDA-EUROPEAN TA2306528	N/A		Equity/Index	WS	07/24/2023	07/24/2025	1,136	1,400,000	1294.164352		37,240		29,118		25,265			(8,122)				0/0
INSUSDA-EUROPEAN TA2303241	N/A		Equity/Index	WS	02/01/2023	01/31/2025	1,051	1,300,000	1294.746288		36,140		19,659		15,984			(16,481)				0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
INSUSDA-EUROPEAN	TA220367	N/A	Equity/Index	WS-	03/17/2022	03/15/2024	3,376	4,500,000	1399.9503810000	125,100			12,769		2			(62,981)				0/0
INSUSDA-EUROPEAN	TA2308760	N/A	Equity/Index	WS-	11/17/2023	06/19/2025	3,500	4,178,720	1251.8900000000		90,650		84,815		118,407			(5,835)				0/0
INSUSDA-EUROPEAN	TA2305589	N/A	Equity/Index	WS-	06/16/2023	06/18/2025	5,713	7,000,000	1277.834093		184,100		135,040		129,448			(49,060)				0/0
INSUSDA-EUROPEAN	TA2212360	N/A	Equity/Index	WS-	10/28/2022	10/30/2024	2,880	3,500,000	1269.0161479999	86,800			36,077		43,818			(43,460)				0/0
INSUSDA-EUROPEAN	TA2305512	N/A	Equity/Index	WS-	06/15/2023	06/18/2024	5,830	7,157,763	1322.98		48,855		22,683		8,106			(26,173)				0/0
INSUSDA-EUROPEAN	TA2308265	N/A	Equity/Index	WS-	10/23/2023	10/23/2025	1,343	1,600,000	1241.8080399999		42,240		38,300		54,358			(3,940)				0/0
INSUSDA-EUROPEAN	TA2212084	N/A	Equity/Index	WS-	09/27/2022	09/27/2024	3,300	4,000,000	1269.950780000	99,200			36,741		43,622			(49,668)				0/0
INSUSDA-EUROPEAN	TA2305215	N/A	Equity/Index	WS-	06/05/2023	06/26/2024	4,166	5,058,815	1314.14		41,868		22,342		16,700			(19,526)				0/0
INSUSDA-EUROPEAN	TA2308490	N/A	Equity/Index	WS-	11/03/2023	11/04/2025	3,345	4,000,000	1246.1019799999		106,000		97,992		131,077			(8,008)				0/0
INSUSDA-EUROPEAN	TA2216169	N/A	Equity/Index	WS-	08/18/2022	06/16/2024	3,558	4,500,000	1325.1623910000	113,850			35,804		9,812			(57,318)				0/0
INSUSDA-EUROPEAN	TA2308710	N/A	Equity/Index	WS-	11/17/2023	11/17/2025	1,843	2,200,000	1241.9155800000		59,620		56,258		76,259			(3,362)				0/0
INSUSDA-EUROPEAN	TA2210988	N/A	Equity/Index	WS-	05/27/2022	05/24/2024	9,343	12,000,000	1344.551732	310,800			61,902		3,657			(156,905)				0/0
INSUSDA-EUROPEAN	TA2212388	N/A	Equity/Index	WS-	12/30/2022	01/02/2025	6,035	7,300,000	1256.7469410000	202,210			101,798		131,928			(100,412)				0/0
INSUSDA-EUROPEAN	TA2210925	N/A	Equity/Index	WS-	05/20/2022	05/22/2024	3,130	4,000,000	1337.7244679999	104,000			20,258		1,528			(52,071)				0/0
INSUSDA-EUROPEAN	TA2306601	N/A	Equity/Index	WS-	07/28/2023	07/30/2025	810	1,000,000	1286.2656400000		26,600		21,017		17,710			(5,583)				0/0
INSUSDA-EUROPEAN	TA2308291	N/A	Equity/Index	WS-	10/24/2023	10/20/2025	3,088	3,677,623	1237.74		99,888		90,666		129,765			(9,232)				0/0
INSUSDA-EUROPEAN	TA2307387	N/A	Equity/Index	WS-	09/01/2023	09/04/2025	984	1,200,000	1271.3965700000		31,680		26,596		27,227			(5,084)				0/0
INSUSDA-EUROPEAN	TA2306252	N/A	Equity/Index	WS-	07/14/2023	07/16/2025	976	1,200,000	1280.4951000000		31,920		24,608		22,406			(7,312)				0/0
INSUSDA-EUROPEAN	TA2305509	N/A	Equity/Index	WS-	06/15/2023	01/31/2025	1,838	2,256,605	1279.99		50,159		33,609		30,144			(16,550)				0/0
INSUSDA-EUROPEAN	TA2303172	N/A	Equity/Index	WS-	01/26/2023	01/24/2025	5,834	7,200,000	1281.98308		200,880		107,783		90,836			(93,097)				0/0
INSUSDA-EUROPEAN	TA2305224	N/A	Equity/Index	WS-	06/05/2023	07/11/2024	5,832	7,081,856	1329.94		37,325		17,916		8,839			(19,409)				0/0
INSUSDA-EUROPEAN	TA2303887	N/A	Equity/Index	WS-	03/20/2023	02/28/2025	1,738	2,106,578	1252.03		62,255		37,230		45,707			(25,025)				0/0
INSUSDA-EUROPEAN	TA2216133	N/A	Equity/Index	WS-	08/15/2022	06/15/2024	5,913	7,500,000	1328.9655399999	190,500			59,319		14,460			(95,381)				0/0
INSUSDA-EUROPEAN	TA2302992	N/A	Equity/Index	WS-	01/06/2023	01/08/2025	3,766	4,600,000	1269.0786840000		127,420		65,196		68,985			(62,224)				0/0
INSUSDA-EUROPEAN	TA2303885	N/A	Equity/Index	WS-	03/20/2023	02/21/2025	7,220	8,751,145	1257.25		243,097		144,404		174,088			(98,693)				0/0
INSUSDA-EUROPEAN	TA2212094	N/A	Equity/Index	WS-	09/29/2022	09/27/2024	4,775	5,800,000	1272.394008	144,420			53,784		60,187			(72,708)				0/0
INSUSDA-EUROPEAN	TA2305697	N/A	Equity/Index	WS-	06/30/2023	07/02/2025	1,803	2,200,000	1271.8413660000		58,080		43,720		45,088			(14,360)				0/0
INSUSDA-EUROPEAN	TA2304056	N/A	Equity/Index	WS-	03/31/2023	04/01/2025	1,636	2,000,000	1276.3078399999		52,200		32,697		32,599			(19,503)				0/0
INSUSDA-EUROPEAN	TA2210233	N/A	Equity/Index	WS-	02/17/2022	02/16/2024	1,127	1,500,000	1387.69064	41,850			2,659					(21,098)				0/0
INSUSDA-EUROPEAN	TA2305164	N/A	Equity/Index	WS-	06/02/2023	06/03/2025	2,470	3,000,000	1266.661533		79,500		56,677		62,859			(22,823)				0/0
INSUSDA-EUROPEAN	TA2210310	N/A	Equity/Index	WS-	03/04/2022	03/04/2024	2,384	3,200,000	1400.2867300000	89,600			7,765					(44,985)				0/0
INSUSDA-EUROPEAN	TA2306251	N/A	Equity/Index	WS-	07/14/2023	07/15/2025	2,278	2,800,000	1280.4951000000		74,480		57,395		52,144			(17,085)				0/0
INSUSDA-EUROPEAN	TA2212122	N/A	Equity/Index	WS-	09/20/2022	09/20/2024	2,441	3,000,000	1287.4375439999	75,000			27,058		21,835			(37,551)				0/0
INSUSDA-EUROPEAN	TA2210990	N/A	Equity/Index	WS-	05/27/2022	05/29/2024	6,228	8,000,000	1344.551792	208,000			42,571		2,610			(104,286)				0/0

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
INSISDA-EUROPEAN	N/A		Equity/Index	NS-	05/12/2023	04/04/2025	2,400	2,940,936	1276.6600000000		76,050		50,663		48,000			(25,387)				0/0
INSISDA-EUROPEAN	N/A		Equity/Index	NS-	05/05/2022	05/03/2024	9,145	11,800,000	1349.353908	307,980			52,250		1,571			(155,052)				0/0
INSISDA-EUROPEAN	N/A		Equity/Index	NS-	05/12/2023	04/17/2025	5,000	6,126,950	1273.97		165,500		111,276		106,551			(54,224)				0/0
INSISDA-EUROPEAN	N/A		Equity/Index	NS-	11/07/2023	11/07/2025	2,516	3,000,000	1241.9470699999		80,100		74,277		103,232			(5,823)				0/0
INSISDA-EUROPEAN	N/A		Equity/Index	NS-	04/12/2022	04/12/2024	3,388	4,500,000	1386.5108540000	122,400			17,126		25			(61,284)				0/0
INSISDA-EUROPEAN	N/A		Equity/Index	NS-	03/25/2022	03/27/2024	3,006	4,000,000	1387.038288	111,200			13,118		6			(55,676)				0/0
INSISDA-EUROPEAN	N/A		Equity/Index	NS-	04/06/2023	02/13/2025	3,476	4,271,517	1268.73		122,807		74,522		69,897			(48,285)				0/0
INSISDA-EUROPEAN	N/A		Equity/Index	NS-	12/22/2023	12/23/2025	2,879	3,500,000	1262.75065		98,000		97,326		100,036			(674)				0/0
INSISDA-EUROPEAN	N/A		Equity/Index	NS-	12/21/2023	11/14/2025	4,462	5,421,553	1239.42		184,013		182,410		189,004			(1,602)				0/0
INSISDA-EUROPEAN	N/A		Equity/Index	NS-	05/23/2022	05/23/2024	7,035	9,000,000	1338.842118	234,000			45,901		3,387			(117,161)				0/0
INSISDA-EUROPEAN	N/A		Equity/Index	NS-	04/05/2022	04/05/2024	2,649	3,500,000	1376.839529999	96,950			12,634		24			(48,541)				0/0
INSISDA-EUROPEAN	N/A		Equity/Index	NS-	11/28/2022	11/27/2024	6,640	8,000,000	1252.138270000	220,800			100,391		144,961			(110,703)				0/0
INSISDA-EUROPEAN	N/A		Equity/Index	NS-	06/15/2023	06/17/2024	4,409	5,413,150	1322.98		36,683		36,683		6,001							0/0
INSISDA-EUROPEAN	N/A		Equity/Index	NS-	09/13/2022	09/13/2024	3,284	4,080,000	1297.5364079999	102,816			36,105		22,620			(51,479)				0/0
INSISDA-EUROPEAN	N/A		Equity/Index	NS-	05/19/2022	05/17/2024	5,091	6,500,000	1336.3302799999	169,350			31,812		2,382			(84,756)				0/0
INSISDA-EUROPEAN	N/A		Equity/Index	NS-	12/21/2023	10/31/2025	2,000	2,430,100	1237.31		83,120		82,381		85,409			(739)				0/0
INSISDA-EUROPEAN	N/A		Equity/Index	NS-	10/11/2023	09/23/2025	5,020	5,986,802	1240.1400000000		159,204		141,318		200,497			(17,917)				0/0
INSISDA-EUROPEAN	N/A		Equity/Index	NS-	03/28/2022	03/28/2024	7,927	10,500,000	1380.2646000000	292,950			34,961		31			(146,676)				0/0
INSISDA-EUROPEAN	N/A		Equity/Index	NS-	07/18/2022	07/18/2024	8,284	10,500,000	1327.779575	267,750			73,090		14,881			(134,059)				0/0
INSISDA-EUROPEAN	N/A		Equity/Index	NS-	06/07/2022	06/07/2024	1,563	2,000,000	1339.73532	51,400			11,140		986			(25,735)				0/0
INSISDA-EUROPEAN	N/A		Equity/Index	NS-	10/27/2022	10/25/2024	4,284	5,200,000	1271.677306	128,440			52,793		61,000			(64,663)				0/0
INSISDA-EUROPEAN	N/A		Equity/Index	NS-	12/23/2022	12/24/2024	4,203	5,100,000	1280.767484	141,270			69,566		85,019			(70,926)				0/0
INSISDA-EUROPEAN	N/A		Equity/Index	NS-	01/27/2023	01/29/2025	4,137	5,100,000	1280.870199		141,780		76,627		66,386			(65,153)				0/0
INSISDA-EUROPEAN	N/A		Equity/Index	NS-	03/23/2023	08/23/2024	1,991	2,424,401	1316.5		25,206		11,502		7,409			(13,704)				0/0
INSISDA-EUROPEAN	N/A		Equity/Index	NS-	06/27/2023	06/27/2025	1,895	2,300,000	1284.84888		60,950		45,399		51,336			(15,551)				0/0
INSISDA-EUROPEAN	N/A		Equity/Index	NS-	03/23/2023	06/21/2024	2,440	2,971,139	1323.33		23,082		8,784		3,494			(14,299)				0/0
INSISDA-EUROPEAN	N/A		Equity/Index	NS-	01/20/2023	01/17/2025	6,653	8,200,000	1280.341776		228,288		120,450		104,630			(107,838)				0/0
INSISDA-EUROPEAN	N/A		Equity/Index	NS-	10/30/2023	10/30/2025	1,762	2,100,000	1242.15778		55,440		50,801		71,555			(4,639)				0/0
INSISDA-EUROPEAN	N/A		Equity/Index	NS-	03/18/2022	03/20/2024	3,156	4,200,000	1387.552171	116,760			12,653		3			(58,460)				0/0
INSISDA-EUROPEAN	N/A		Equity/Index	NS-	10/11/2023	09/19/2025	1,430	1,705,404	999		41,341		36,663		52,199			(4,678)				0/0
INSISDA-EUROPEAN	N/A		Equity/Index	NS-	12/02/2022	12/04/2024	3,551	4,300,000	1287.889721	119,110			55,225		71,721			(59,637)				0/0
INSISDA-EUROPEAN	N/A		Equity/Index	NS-	12/13/2022	10/10/2024	14,000	17,077,200	1287.9999999999	439,320			186,959		203,329			(241,131)				0/0
INSISDA-EUROPEAN	N/A		Equity/Index	NS-	07/26/2022	07/26/2024	3,305	4,200,000	1331.4576959999	107,100			30,411		5,937			(53,623)				0/0
INSISDA-EUROPEAN	N/A		Equity/Index	NS-	12/14/2022	12/13/2024	2,707	3,300,000	1286.953239999	91,740			43,728		48,698			(45,996)				0/0

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
INSISDA-EUROPEAN TA2201068	N/A		Equity/Index	WS	09/15/2022	09/13/2024	4,215	5,200,000	1292.350798	130,000			45,903		32,520			(65,448)				0/0
INSISDA-EUROPEAN TA2303220	N/A		Equity/Index	WS	06/05/2023	06/05/2024	5,299	6,434,629	1328.06		38,842		19,832		11,725			(19,010)				0/0
INSISDA-EUROPEAN TA2308988	N/A		Equity/Index	WS	12/01/2023	12/02/2025	2,310	2,800,000	999	1259.2679499999	77,840		74,953		81,285			(2,887)				0/0
INSISDA-EUROPEAN TA2307313	N/A		Equity/Index	WS	08/30/2023	06/29/2025	1,476	1,800,000	001	1288.2280000000	49,032		40,815		42,109			(8,217)				0/0
INSISDA-EUROPEAN TA2203048	N/A		Equity/Index	WS	03/14/2022	03/14/2024	6,366	8,500,000	1392.3173099999	237,150			23,748		2			(118,739)				0/0
INSISDA-EUROPEAN TA2202509	N/A		Equity/Index	WS	11/11/2022	11/13/2024	3,383	4,100,000	1267.6307999999	104,140	58,520		45,658		54,990			(52,141)				0/0
INSISDA-EUROPEAN TA2306464	N/A		Equity/Index	WS	07/21/2023	07/22/2025	1,788	2,200,000	1282.0514410000		332,510		169,121		40,608			(12,862)				0/0
INSISDA-EUROPEAN TA2303140	N/A		Equity/Index	WS	01/20/2023	12/20/2024	8,200	10,106,664	1261.06				26,770		164,031			(163,389)				0/0
INSISDA-EUROPEAN TA2308987	N/A		Equity/Index	WS	12/01/2023	12/03/2025	825	1,000,000	1259.2679499999		27,800				29,078			(1,030)				0/0
INSISDA-EUROPEAN TA2308752	N/A		Equity/Index	WS	11/17/2023	06/21/2025	1,098	1,310,924	1254.52		27,669		25,894		36,222			(1,775)				0/0
INSISDA-EUROPEAN TA2306466	N/A		Equity/Index	WS	07/21/2023	07/23/2025	1,300	1,600,000	1292.0514410000		42,560		33,219		29,611			(9,341)				0/0
INSISDA-EUROPEAN TA2202703	N/A		Equity/Index	WS	12/01/2022	11/29/2024	4,950	6,000,000	001	1259.3234130000			76,337		96,632			(83,673)				0/0
INSISDA-EUROPEAN TA2203035	N/A		Equity/Index	WS	03/11/2022	03/12/2024	4,252	5,700,000	1398.122169	159,030			15,510		1			(79,733)				0/0
INSISDA-EUROPEAN TA2304399	N/A		Equity/Index	WS	04/21/2023	04/21/2025	816	1,000,000	1277.995682		26,500		17,351		16,490			(9,149)				0/0
INSISDA-EUROPEAN TA2303045	N/A		Equity/Index	WS	03/23/2023	06/13/2024	5,582	6,797,090	1320.18		54,369		20,082		8,034			(34,287)				0/0
INSISDA-EUROPEAN TA2202565	N/A		Equity/Index	WS	11/18/2022	11/20/2024	3,727	4,500,000	1259.101958	118,800			52,800		71,412			(59,481)				0/0
INSISDA-EUROPEAN TA2305217	N/A		Equity/Index	WS	06/05/2023	06/22/2024	4,724	5,736,400	1317.39		44,547		23,584		16,962			(20,963)				0/0
INSISDA-EUROPEAN TA2303143	N/A		Equity/Index	WS	01/23/2023	01/23/2025	4,544	5,600,000	1280.24828		156,352		83,216		72,516			(73,136)				0/0
INSISDA-EUROPEAN TA2202864	N/A		Equity/Index	WS	12/15/2022	12/13/2024	3,046	3,700,000	1282.034942	102,880			49,231		58,977			(51,785)				0/0
INSISDA-EUROPEAN TA2303068	N/A		Equity/Index	WS	01/13/2023	01/13/2025	6,179	7,600,000	1277.8781670000		211,356		110,045		99,547			(101,311)				0/0
INSISDA-EUROPEAN TA2202511	N/A		Equity/Index	WS	11/11/2022	11/11/2024	3,053	3,700,000	1267.6307999999	93,610			40,560		49,201			(46,999)				0/0
INSISDA-EUROPEAN TA2302991	N/A		Equity/Index	WS	01/06/2023	01/07/2025	3,029	3,700,000	1269.0786940000		102,490		52,371		55,292			(50,119)				0/0
INSISDA-EUROPEAN TA2200722	N/A		Equity/Index	WS	04/28/2022	04/26/2024	5,421	7,100,000	1389.296282	187,724			30,036		251			(94,509)				0/0
INSISDA-EUROPEAN TA2202450	N/A		Equity/Index	WS	11/07/2022	11/07/2024	6,475	7,800,000	1252.8255999999	211,380			90,177		133,068			(105,835)				0/0
INSISDA-EUROPEAN TA2202510	N/A		Equity/Index	WS	11/11/2022	11/12/2024	4,951	6,000,000	1267.6307999999	151,800			65,891		80,130			(76,109)				0/0
INSISDA-EUROPEAN TA2201822	N/A		Equity/Index	WS	09/01/2022	06/30/2024	803	1,000,000	1304.37724	25,100			8,390		4,295			(12,654)				0/0
INSISDA-EUROPEAN TA2308294	N/A		Equity/Index	WS	10/24/2023	10/14/2025	1,800	2,143,692	1238.33		57,510		52,151		74,792			(5,359)				0/0
INSISDA-EUROPEAN TA2309398	N/A		Equity/Index	WS	12/22/2023	12/24/2025	1,645	2,000,000	1262.75065		56,000		55,615		57,236			(385)				0/0
INSISDA-EUROPEAN TA2202358	N/A		Equity/Index	WS	10/28/2022	10/28/2024	3,715	4,500,000	999	1299.0161739999			46,019		55,814			(55,804)				0/0
INSISDA-EUROPEAN TA2200673	N/A		Equity/Index	WS	04/20/2022	04/19/2024	5,267	7,000,000	1398.7661410000	186,900			27,984		51			(93,707)				0/0
INSISDA-EUROPEAN TA2304177	N/A		Equity/Index	WS	04/06/2023	03/06/2025	2,880	3,539,117	1267.4000000000		116,669		72,184		71,065			(44,485)				0/0
INSISDA-EUROPEAN TA2304770	N/A		Equity/Index	WS	05/12/2023	04/25/2025	3,500	4,288,965	1269.1500000000		122,831		83,041		80,796			(39,790)				0/0
INSISDA-EUROPEAN TA2304102	N/A		Equity/Index	WS	04/03/2023	04/03/2025	1,631	2,000,000	1280.6146470000		52,200		32,795		30,722			(19,405)				0/0
INSISDA-EUROPEAN TA2303888	N/A		Equity/Index	WS	03/20/2023	02/28/2025	2,466	2,988,965	1263.27		78,517		46,955		55,434			(31,562)				0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
INSISDA-EUROPEAN	N/A		Equity/Index	NS-	03/23/2023	08/23/2024	2,480	3,019,846	1317.73		30,826		14,066		8,938			(16,760)				0/0
TA230360									1238.1314500000													0/0
INSISDA-EUROPEAN	N/A		Equity/Index	NS-	09/26/2023	09/26/2025	2,104	2,500,000	001		66,250		57,617		86,147			(8,633)				0/0
TA230787									1241.3499999999													0/0
INSISDA-EUROPEAN	N/A		Equity/Index	NS-	10/11/2023	09/25/2025	889	1,060,213	999		27,923		24,790		35,156			(3,133)				0/0
TA230894																						0/0
INSISDA-EUROPEAN	N/A		Equity/Index	NS-	06/15/2023	01/17/2025	6,184	7,592,406	1279.95		165,669		109,681		97,870			(55,989)				0/0
TA230506																						0/0
INSISDA-EUROPEAN	N/A		Equity/Index	NS-	11/17/2023	06/15/2025	2,400	2,865,408	1262.44		54,504		50,974		71,820			(3,530)				0/0
TA2308749									1258.8900000000		155,770		101,817		98,376			(53,952)				0/0
INSISDA-EUROPEAN	N/A		Equity/Index	NS-	06/15/2023	01/03/2025	4,636	5,691,849	001		79,200		51,349		47,475			(27,851)				0/0
TA2305508									1280.603439													0/0
INSISDA-EUROPEAN	N/A		Equity/Index	NS-	04/18/2023	04/17/2025	2,444	3,000,000	1278.1600000000		106,172		71,971		67,970			(34,201)				0/0
TA2304342									001													0/0
INSISDA-EUROPEAN	N/A		Equity/Index	NS-	05/12/2023	04/29/2025	3,310	4,056,041														0/0
TA2304773																						0/0
INSISDA-EUROPEAN	N/A		Equity/Index	NS-	06/02/2023	06/04/2025	823	1,000,000	1266.661533		26,530		18,924		21,014			(7,606)				0/0
TA2305162																						0/0
INSISDA-EUROPEAN	N/A		Equity/Index	NS-	03/08/2022	03/08/2024	1,478	2,000,000	1411.179277		55,800		5,128					(27,938)				0/0
TA2200316									1400.2867330000									(39,254)				0/0
INSISDA-EUROPEAN	N/A		Equity/Index	NS-	03/04/2022	03/06/2024	2,086	2,800,000	001		76,400		6,990					(1,159)				0/0
TA2200309																		(87,986)				0/0
INSISDA-EUROPEAN	N/A		Equity/Index	NS-	12/11/2023	12/11/2025	1,336	1,600,000	1243.45346		44,480		43,321		55,726			(109,117)				0/0
TA2309139									1277.8781670000		183,810		95,824		86,762			(55,111)				0/0
INSISDA-EUROPEAN	N/A		Equity/Index	NS-	01/13/2023	01/14/2025	5,366	6,600,000	001									(63,183)				0/0
TA2303060																		(105,104)				0/0
INSISDA-EUROPEAN	N/A		Equity/Index	NS-	01/04/2023	12/31/2024	6,171	7,500,000	1256.96668		219,750		110,633		134,082			(8,615)				0/0
TA2302970									1275.0127319999									(5,832)				0/0
INSISDA-EUROPEAN	N/A		Equity/Index	NS-	02/03/2023	02/04/2025	3,585	4,400,000	999		122,320		67,209		64,039			(5,546)				0/0
TA2303265									1306.9019519999									(89,232)				0/0
INSISDA-EUROPEAN	N/A		Equity/Index	NS-	09/08/2022	09/06/2024	4,008	5,000,000	999									(47,284)				0/0
TA2201982																		(26,036)				0/0
INSISDA-EUROPEAN	N/A		Equity/Index	NS-	08/01/2022	08/01/2024	6,434	8,200,000	1335.092868		209,920		61,335		11,151			(5,546)				0/0
TA2211490									1284.9665379999		39,750		31,135		26,825			(89,232)				0/0
INSISDA-EUROPEAN	N/A		Equity/Index	NS-	07/25/2023	07/25/2025	1,216	1,500,000	999		26,500		20,668		18,181			(5,832)				0/0
TA2306546									1282.0514410000									(5,546)				0/0
INSISDA-EUROPEAN	N/A		Equity/Index	NS-	07/21/2023	07/21/2025	813	1,000,000	001									(89,232)				0/0
TA2306465																		(47,284)				0/0
INSISDA-EUROPEAN	N/A		Equity/Index	NS-	07/31/2023	07/31/2025	809	1,000,000	1287.072435		26,600		21,054		17,569			(89,232)				0/0
TA2306649									1369.9636499999		176,220		28,114		214			(89,232)				0/0
INSISDA-EUROPEAN	N/A		Equity/Index	NS-	04/25/2022	04/25/2024	5,111	6,700,000	999									(47,284)				0/0
TA2200700																		(26,036)				0/0
INSISDA-EUROPEAN	N/A		Equity/Index	NS-	12/02/2022	12/02/2024	2,808	3,400,000	1257.889731		94,180		43,527		56,317			(89,232)				0/0
TA2202717									1344.551792									(26,036)				0/0
INSISDA-EUROPEAN	N/A		Equity/Index	NS-	05/27/2022	05/30/2024	1,557	2,000,000	1260.1441440000		52,000		10,700		674			(83,605)				0/0
TA2200989									001		166,980		80,856		100,054			(80,841)				0/0
INSISDA-EUROPEAN	N/A		Equity/Index	NS-	12/19/2022	12/19/2024	4,947	6,000,000										(80,841)				0/0
TA2202892																		(78,227)				0/0
INSISDA-EUROPEAN	N/A		Equity/Index	NS-	03/18/2022	03/19/2024	4,359	5,800,000	1387.552711		161,240		17,276		4			(17,741)				0/0
TA2200394									1309.5419039999									(52,071)				0/0
INSISDA-EUROPEAN	N/A		Equity/Index	NS-	09/12/2022	09/12/2024	4,960	6,200,000	999									(40,365)				0/0
TA2201939									1288.1908246999		156,240		54,652		25,516			(32,433)				0/0
INSISDA-EUROPEAN	N/A		Equity/Index	NS-	05/23/2023	05/23/2025	1,808	2,200,000	999		58,520		28,927		44,480			(2,753)				0/0
TA2304932									1335.3046099999									(5,285)				0/0
INSISDA-EUROPEAN	N/A		Equity/Index	NS-	05/17/2022	05/17/2024	3,135	4,000,000	999									(62,636)				0/0
TA2200877																		(1,794)				0/0
INSISDA-EUROPEAN	N/A		Equity/Index	NS-	12/23/2022	12/26/2024	2,390	2,900,000	1260.767484		80,620		39,812		48,504			(40,365)				0/0
TA2202937									1262.6271360000									(32,433)				0/0
INSISDA-EUROPEAN	N/A		Equity/Index	NS-	01/25/2023	01/24/2025	2,025	2,500,000	001		69,650		37,217		31,199			(2,753)				0/0
TA2303160																		(5,285)				0/0
INSISDA-EUROPEAN	N/A		Equity/Index	NS-	10/26/2023	10/24/2025	1,007	1,200,000	1241.55015		31,680		107,875		142,699			(62,636)				0/0
TA2308333									1260.3519240000		113,160		58,174		72,251			(1,794)				0/0
INSISDA-EUROPEAN	N/A		Equity/Index	NS-	11/24/2023	11/25/2025	3,429	4,100,000	999									(1,794)				0/0
TA2308820																		(1,794)				0/0
INSISDA-EUROPEAN	N/A		Equity/Index	NS-	12/05/2022	12/05/2024	3,709	4,500,000	001		125,100		98,646		108,468			(1,794)				0/0
TA2202744									1257.2772299999		100,440							(1,794)				0/0
INSISDA-EUROPEAN	N/A		Equity/Index	NS-	12/15/2023	12/16/2025	2,974	3,600,000	999									(1,794)				0/0
TA2309213																		(1,794)				0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
INSISDA-EUROPEAN	N/A		Equity/Index	WS-	07/03/2023	07/03/2025	2,295	2,800,000	1271.6537680000		74,088		55,871		57,669			(18,217)				0/0
INSISDA-EUROPEAN	N/A		Equity/Index	WS-	12/04/2023	12/04/2025	914	1,100,000	1249.8469399999		30,500		29,489		35,529			(1,091)				0/0
INSISDA-EUROPEAN	N/A		Equity/Index	WS-	05/10/2022	05/10/2024	3,920	5,000,000	1334.438562	131,000			23,361		1,665			(65,590)				0/0
INSISDA-EUROPEAN	N/A		Equity/Index	WS-	12/09/2022	12/10/2024	6,172	7,500,000	1262.47128	207,750			98,168		117,428			(104,160)				0/0
INSISDA-EUROPEAN	N/A		Equity/Index	WS-	04/28/2023	03/12/2025	1,010	1,242,482	1251.53		43,137		27,658		27,300			(15,479)				0/0
INSISDA-EUROPEAN	N/A		Equity/Index	WS-	07/15/2022	07/17/2024	2,524	3,200,000	1328.1252500000	81,600			22,163		4,400			(40,856)				0/0
INSISDA-EUROPEAN	N/A		Equity/Index	WS-	03/24/2023	02/25/2025	6,710	8,163,185	1248.97		259,140		155,854		182,598			(103,286)				0/0
INSISDA-EUROPEAN	N/A		Equity/Index	WS-	01/13/2023	01/16/2025	3,984	4,900,000	1277.8781670000		136,857		71,526		64,923			(65,331)				0/0
INSISDA-EUROPEAN	N/A		Equity/Index	WS-	12/13/2022	09/23/2024	11,000	13,417,800	1275.8599999999	307,450			126,206		126,165			(173,178)				0/0
INSISDA-EUROPEAN	N/A		Equity/Index	WS-	10/06/2023	10/07/2025	2,613	3,100,000	1236.6641		81,530		72,334		109,664			(9,196)				0/0
INSISDA-EUROPEAN	N/A		Equity/Index	WS-	05/09/2023	05/09/2025	2,035	2,500,000	1279.5595600000		67,500		45,741		41,924			(21,759)				0/0
INSISDA-EUROPEAN	N/A		Equity/Index	WS-	03/24/2022	03/22/2024	3,747	5,000,000	1390.9889000000	138,500			15,474		4			(69,728)				0/0
INSISDA-EUROPEAN	N/A		Equity/Index	WS-	11/17/2023	08/26/2025	3,400	4,059,328	1254.28		86,462		80,957		113,045			(5,505)				0/0
INSISDA-EUROPEAN	N/A		Equity/Index	WS-	06/14/2022	06/14/2024	2,387	3,000,000	1316.4456270000	76,200			17,247		3,994			(38,152)				0/0
INSISDA-EUROPEAN	N/A		Equity/Index	WS-	12/07/2022	12/06/2024	2,960	3,600,000	1263.582903	99,720			46,573		54,904			(49,997)				0/0
INSISDA-EUROPEAN	N/A		Equity/Index	WS-	03/13/2023	03/13/2025	1,322	1,600,000	1269.1741509999		43,680		26,184		32,274			(17,496)				0/0
INSISDA-EUROPEAN	N/A		Equity/Index	WS-	10/27/2023	10/29/2025	922	1,100,000	1243.05492		29,150		26,671		37,056			(2,479)				0/0
INSISDA-EUROPEAN	N/A		Equity/Index	WS-	05/16/2022	01/19/2024	8,924	11,400,000	1391.1321600000	132,240			3,896					(78,996)				0/0
INSISDA-EUROPEAN	N/A		Equity/Index	WS-	02/28/2022	02/28/2024	4,498	6,000,000	1381.1973129999	168,000			13,385					(84,231)				0/0
INSISDA-EUROPEAN	N/A		Equity/Index	WS-	04/13/2022	04/12/2024	4,880	6,500,000	1390.6915200000	176,150			24,782		27			(88,682)				0/0
INSISDA-EUROPEAN	N/A		Equity/Index	WS-	12/12/2022	12/12/2024	6,756	8,200,000	1260.9544860000	227,140			107,806		132,638			(113,726)				0/0
INSISDA-EUROPEAN	N/A		Equity/Index	WS-	03/24/2023	03/10/2025	3,065	3,728,787	1258.68		108,624		66,119		74,764			(42,505)				0/0
INSISDA-EUROPEAN	N/A		Equity/Index	WS-	07/01/2022	07/01/2024	3,297	4,200,000	1334.4312	107,520			26,954		3,888			(54,056)				0/0
INSISDA-EUROPEAN	N/A		Equity/Index	WS-	04/28/2023	03/21/2025	1,557	1,915,380	1259.43		62,052		40,077		38,461			(21,975)				0/0
INSISDA-EUROPEAN	N/A		Equity/Index	WS-	12/01/2023	12/01/2025	1,237	1,500,000	1259.2679499999		41,700		40,151		43,489			(1,549)				0/0
INSISDA-EUROPEAN	N/A		Equity/Index	WS-	07/19/2022	07/19/2024	2,212	2,800,000	1325.8416699999	71,400			19,588		4,300			(35,749)				0/0
INSISDA-EUROPEAN	N/A		Equity/Index	WS-	01/20/2023	12/13/2024	4,000	4,930,080	1267.3699999999		151,160		76,128		71,049			(75,032)				0/0
INSISDA-EUROPEAN	N/A		Equity/Index	WS-	02/17/2022	02/14/2024	3,758	5,000,000	1379.1755800000	151,000			9,202					(76,337)				0/0
INSISDA-EUROPEAN	N/A		Equity/Index	WS-	04/04/2022	04/04/2024	6,937	9,200,000	1392.105967	254,840			32,860		40			(127,595)				0/0
INSISDA-EUROPEAN	N/A		Equity/Index	WS-	03/25/2022	03/25/2024	3,758	5,000,000	1387.038288	139,000			16,061		7			(69,787)				0/0
INSISDA-EUROPEAN	N/A		Equity/Index	WS-	04/21/2023	04/23/2025	816	1,000,000	1277.995682		26,600		17,441		16,588			(9,159)				0/0
INSISDA-EUROPEAN	N/A		Equity/Index	WS-	05/08/2023	05/08/2025	1,627	2,000,000	1280.559724	121,880			36,519		32,985			(17,481)				0/0
INSISDA-EUROPEAN	N/A		Equity/Index	WS-	12/23/2022	12/23/2024	3,626	4,400,000	1280.767484		54,000		59,933		73,110			(61,276)				0/0
INSISDA-EUROPEAN	N/A		Equity/Index	WS-	06/30/2023	07/01/2025	2,888	3,500,000	1271.8413660000		92,400		69,522		71,578			(22,876)				0/0

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
INSUSDA-EUROPEAN	N/A		Equity/Index	WS	08/22/2023	08/22/2025	1,659	2,000,000	1256.4196099999		52,600		43,220		53,667			(9,380)				0/0
TA2307078									999													0/0
INSUSDA-EUROPEAN	N/A		Equity/Index	WS	09/14/2022	09/13/2024	2,715	3,360,000	1266.30024	84,000			29,538		19,175			(42,115)				0/0
TA2201963																						0/0
INSUSDA-EUROPEAN	N/A		Equity/Index	WS	04/14/2022	04/12/2024	5,798	7,700,000	1386.6349479999	207,900			29,249		42			(104,667)				0/0
TA2206632									999													0/0
INSUSDA-EUROPEAN	N/A		Equity/Index	WS	05/20/2022	05/20/2024	5,321	6,800,000	1337.7244679999	176,120			33,916		2,429			(88,423)				0/0
TA2209926									999													0/0
INSUSDA-EUROPEAN	N/A		Equity/Index	WS	03/15/2022	03/15/2024	3,005	4,000,000	1387.7607109999	111,600			11,328		2			(55,877)				0/0
TA2203355									999		175,140		96,122		91,329			(79,018)				0/0
INSUSDA-EUROPEAN	N/A		Equity/Index	WS	02/03/2023	02/03/2025	5,133	6,300,000	1275.0127319999		332,100		156,948		181,333			(175,152)				0/0
TA2303264									999													0/0
INSUSDA-EUROPEAN	N/A		Equity/Index	WS	01/06/2023	11/15/2024	9,000	10,994,040	1255.3699999999		39,750		36,478		52,021			(3,272)				0/0
TA2303016									999													0/0
INSUSDA-EUROPEAN	N/A		Equity/Index	WS	10/31/2023	10/31/2025	1,260	1,500,000	1240.6483700000				24,037		18,078			(20,920)				0/0
TA2308412									001													0/0
INSUSDA-EUROPEAN	N/A		Equity/Index	WS	06/05/2023	06/27/2024	4,438	5,389,108	1313.98		44,957											0/0
TA2305216									1379.8280090000				25,204		32			(99,994)				0/0
INSUSDA-EUROPEAN	N/A		Equity/Index	WS	04/01/2022	04/02/2024	5,439	7,200,000	1379.8280090000	196,440			18,375		24			(72,119)				0/0
TA2200503									001													0/0
INSUSDA-EUROPEAN	N/A		Equity/Index	WS	04/01/2022	04/03/2024	3,928	5,200,000	1336.585472	144,040			39,102		2,799			(104,944)				0/0
TA2200504									001													0/0
INSUSDA-EUROPEAN	N/A		Equity/Index	WS	05/16/2022	05/16/2024	6,263	8,000,000	1280.870199	209,600			79,446		68,447			(67,894)				0/0
TA2200861									1280.870199		147,340		10,206					(74,506)				0/0
INSUSDA-EUROPEAN	N/A		Equity/Index	WS	01/27/2023	01/27/2025	4,299	5,300,000	1367.89924	148,400			22,085		3,111			(43,810)				0/0
TA2303204																						0/0
INSUSDA-EUROPEAN	N/A		Equity/Index	WS	02/18/2022	02/20/2024	3,983	5,300,000	1334.4312	87,380			41,104		57,823			(2,813)				0/0
TA2202050													66,795		95,914			(6,917)				0/0
INSUSDA-EUROPEAN	N/A		Equity/Index	WS	07/01/2022	07/03/2024	2,669	3,400,000	1252.0999999999		56,927		53,464		73,966			(3,463)				0/0
TA2201240									999				81,027		96,729			(86,224)				0/0
INSUSDA-EUROPEAN	N/A		Equity/Index	WS	11/17/2023	08/22/2025	1,933	2,307,847	1263.29				17,462		1,069			(44,261)				0/0
TA2308761																						0/0
INSUSDA-EUROPEAN	N/A		Equity/Index	WS	10/24/2023	10/09/2025	2,318	2,760,599	1288.32		73,712		66,795		73,966			(3,463)				0/0
TA2302955									999				82,401		107,023			(98,936)				0/0
INSUSDA-EUROPEAN	N/A		Equity/Index	WS	11/17/2023	09/25/2025	2,086	2,502,456	1241.9155800000				17,462		1,069			(44,261)				0/0
TA2308764									001				41,072		55,597			(2,446)				0/0
INSUSDA-EUROPEAN	N/A		Equity/Index	WS	05/24/2022	05/24/2024	2,649	3,400,000	1250.8499999999	88,400			48,833		60,187			(32,824)				0/0
TA2202796									999				86,817		82,741			(45,683)				0/0
INSUSDA-EUROPEAN	N/A		Equity/Index	WS	12/09/2022	12/09/2024	5,102	6,200,000	1262.47128	171,740			81,027		96,729			(86,224)				0/0
TA2202379									1265.6893880000				82,401		107,023			(98,936)				0/0
INSUSDA-EUROPEAN	N/A		Equity/Index	WS	10/31/2022	10/31/2024	6,622	8,000,000	1343.8190320000	197,600			17,462		1,069			(44,261)				0/0
TA2200951									001				41,072		55,597			(2,446)				0/0
INSUSDA-EUROPEAN	N/A		Equity/Index	WS	05/24/2022	05/24/2024	2,649	3,400,000	1241.9155800000				48,833		60,187			(32,824)				0/0
TA2308711									001				86,817		82,741			(45,683)				0/0
INSUSDA-EUROPEAN	N/A		Equity/Index	WS	11/17/2023	11/19/2025	1,340	1,600,000	1250.8499999999				25,187		21,963			(34,956)				0/0
TA2303883									999													0/0
INSUSDA-EUROPEAN	N/A		Equity/Index	WS	03/20/2023	02/28/2025	2,252	2,729,882	1277.995682		132,500		13,332		4,763			(21,704)				0/0
TA2304401									1284.0328440000				12,089					(63,034)				0/0
INSUSDA-EUROPEAN	N/A		Equity/Index	WS	04/21/2023	04/22/2025	4,079	5,000,000	1262.75065	69,720			50,053		51,380			(347)				0/0
TA2202028									001				52,118		47,685			(27,290)				0/0
INSUSDA-EUROPEAN	N/A		Equity/Index	WS	09/21/2022	09/20/2024	2,284	2,800,000	1329.27		35,036		73,629		76,321			(18,471)				0/0
TA2303947													223,422		248,381			(284,144)				0/0
INSUSDA-EUROPEAN	N/A		Equity/Index	WS	03/23/2023	06/21/2024	4,093	4,983,964	1398.122169	125,550			42,095		10,212			(68,592)				0/0
TA2200334									1398.122169				32,545		32,488			(19,455)				0/0
INSUSDA-EUROPEAN	N/A		Equity/Index	WS	03/11/2022	03/11/2024	3,357	4,500,000	1262.75065				27,754		26,181			(14,982)				0/0
TA2309367																						0/0
INSUSDA-EUROPEAN	N/A		Equity/Index	WS	12/22/2023	12/22/2025	1,480	1,800,000	1262.75065				27,754		26,181			(14,982)				0/0
TA2304498									1262.75065				27,754		26,181			(14,982)				0/0
INSUSDA-EUROPEAN	N/A		Equity/Index	WS	04/28/2023	04/11/2025	2,240	2,755,603	1273.2				223,422		248,381			(284,144)				0/0
TA2306770									1273.2				42,095		10,212			(68,592)				0/0
INSUSDA-EUROPEAN	N/A		Equity/Index	WS	08/04/2023	08/05/2025	2,457	3,000,000	1257.836				32,545		32,488			(19,455)				0/0
TA2202944													27,754		26,181			(14,982)				0/0
INSUSDA-EUROPEAN	N/A		Equity/Index	WS	12/13/2022	10/14/2024	16,000	19,516,800	1264.56	520,800			42,095		10,212			(68,592)				0/0
TA2201596									1328.0645199999				32,545		32,488			(19,455)				0/0
INSUSDA-EUROPEAN	N/A		Equity/Index	WS	08/12/2022	08/12/2024	4,260	5,400,000	1276.3078999999	136,620			27,754		26,181			(14,982)				0/0
TA2304057									999													0/0
INSUSDA-EUROPEAN	N/A		Equity/Index	WS	03/31/2023	03/31/2025	1,636	2,000,000	1264.47				27,754		26,181			(14,982)				0/0
TA2304502																						0/0

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
INSUSDA-EUROPEAN TA2302618	N/A		Equity/Index	WS-	06/05/2023	08/07/2024	7,172	8,709,031	1326.38		54,651		28,029		17,197			(26,621)				0/0
INSUSDA-EUROPEAN TA2303655	N/A		Equity/Index	WS-	03/03/2023	03/05/2025	2,062	2,500,000	001		68,250		40,164		49,112			(28,086)				0/0
INSUSDA-EUROPEAN TA2200441	N/A		Equity/Index	WS-	03/25/2022	03/26/2024	6,764	9,000,000	1387.038288	250,200			29,213		13			(125,444)				0/0
INSUSDA-EUROPEAN TA2303886	N/A		Equity/Index	WS-	03/20/2023	02/07/2025	4,409	5,344,017	001	1268.6500000000	129,272		75,722		87,646			(53,550)				0/0
INSUSDA-EUROPEAN TA2305513	N/A		Equity/Index	WS-	06/15/2023	06/20/2024	5,217	6,405,172	1322.98		43,927		20,523		7,407			(23,404)				0/0
INSUSDA-EUROPEAN TA2305222	N/A		Equity/Index	WS-	06/05/2023	08/30/2024	7,192	8,733,318	1306.06		84,003		45,175		36,919			(38,828)				0/0
INSUSDA-EUROPEAN TA2305304	N/A		Equity/Index	WS-	06/09/2023	06/09/2025	1,233	1,500,000	1288.3923		39,300		28,380		31,025			(10,920)				0/0
INSUSDA-EUROPEAN TA2202716	N/A		Equity/Index	WS-	12/02/2022	12/03/2024	3,138	3,800,000	1257.889731	105,260			48,726		63,162			(52,775)				0/0
INSUSDA-EUROPEAN TA2305305	N/A		Equity/Index	WS-	06/09/2023	06/10/2025	1,645	2,000,000	1288.3923		52,600		38,005		41,462			(14,595)				0/0
INSUSDA-EUROPEAN TA2304173	N/A		Equity/Index	WS-	04/06/2023	02/10/2025	9,987	12,272,625	1266.93		357,834		216,514		204,423			(141,321)				0/0
INSUSDA-EUROPEAN TA2200286	N/A		Equity/Index	WS-	03/01/2022	03/01/2024	7,001	9,400,000	001	264,798			21,794					(132,581)				0/0
INSUSDA-EUROPEAN TA2202417	N/A		Equity/Index	WS-	11/03/2022	11/01/2024	5,316	6,400,000	1261.195164	156,800			65,964		93,346			(78,941)				0/0
INSUSDA-EUROPEAN TA2304966	N/A		Equity/Index	WS-	05/22/2023	05/22/2025	2,125	2,600,000	1275.0755900000		69,420		48,280		47,643			(21,140)				0/0
INSUSDA-EUROPEAN TA2305408	N/A		Equity/Index	WS-	06/13/2023	06/13/2025	1,230	1,500,000	1271.753976		39,450		28,627		29,905			(10,823)				0/0
INSUSDA-EUROPEAN TA2303900	N/A		Equity/Index	WS-	03/24/2023	03/11/2025	4,273	5,198,404	1253.49		159,938		97,441		112,127			(62,497)				0/0
INSUSDA-EUROPEAN TA2307022	N/A		Equity/Index	WS-	10/03/2023	10/03/2025	1,694	2,000,000	1230.28242		52,600		46,250		75,628			(6,350)				0/0
INSUSDA-EUROPEAN TA2201593	N/A		Equity/Index	WS-	08/09/2022	08/09/2024	1,976	2,500,000	1325.717672	63,500			19,250		4,978			(31,794)				0/0
INSUSDA-EUROPEAN TA2303881	N/A		Equity/Index	WS-	03/20/2023	02/07/2025	1,705	2,066,579	1270.56		48,951		28,673		32,934			(20,277)				0/0
INSUSDA-EUROPEAN TA2308755	N/A		Equity/Index	WS-	11/17/2023	09/16/2025	3,480	4,154,842	1256.81		88,322		82,877		115,343			(5,445)				0/0
INSUSDA-EUROPEAN TA2201401	N/A		Equity/Index	WS-	07/22/2022	07/24/2024	3,931	5,000,000	1332.505246	127,660			35,896		6,589			(63,913)				0/0
INSUSDA-EUROPEAN TA2303120	N/A		Equity/Index	WS-	01/20/2023	01/22/2025	6,329	7,800,000	1280.341776		217,932		115,692		100,386			(102,240)				0/0
INSUSDA-EUROPEAN TA2303656	N/A		Equity/Index	WS-	03/03/2023	03/04/2025	3,300	4,000,000	001	1259.8186740000	109,200		64,200		78,337			(45,000)				0/0
INSUSDA-EUROPEAN TA2305588	N/A		Equity/Index	WS-	06/16/2023	06/16/2025	816	1,000,000	1277.834083		26,200		19,199		18,403			(7,001)				0/0
TA2309212	N/A		Equity/Index	WS-	12/15/2023	12/15/2025	826	1,000,000	999	1257.2772299999	27,900		27,401		30,091			(499)				0/0
TA2201480	N/A		Equity/Index	WS-	07/29/2022	07/31/2024	2,903	3,700,000	999	1335.3460399999			27,545		4,903			(47,425)				0/0
TA2307987	N/A		Equity/Index	WS-	10/06/2023	10/06/2025	1,180	1,400,000	1236.6641		36,680		32,537		49,460			(4,143)				0/0
TA2202876	N/A		Equity/Index	WS-	12/16/2022	12/17/2024	2,798	3,400,000	001	1262.2738890000			45,572		54,357			(47,390)				0/0
TA2202776	N/A		Equity/Index	WS-	12/08/2022	12/06/2024	4,114	5,000,000	999	1262.5959479999			64,952		77,551			(69,728)				0/0
TA2303015	N/A		Equity/Index	WS-	01/06/2023	11/27/2024	20,000	24,431,200	1251.78	136,500	776,600		374,170		439,101			(402,430)				0/0
TA2306600	N/A		Equity/Index	WS-	07/28/2023	07/28/2025	1,620	2,000,000	001	1266.2656400000			41,846		36,274			(11,154)				0/0
TA2200640	N/A		Equity/Index	WS-	04/18/2022	04/18/2024	4,517	6,000,000	1387.1779320000	162,000			24,000		45			(81,111)				0/0
INSUSDA-EUROPEAN TA2201513	N/A		Equity/Index	WS-	08/04/2022	08/02/2024	2,673	3,400,000	999	1332.6220149999			25,491		5,077			(43,478)				0/0
INSUSDA-EUROPEAN TA2304174	N/A		Equity/Index	WS-	04/06/2023	02/19/2025	5,190	6,377,793	1293.5		194,521		118,715		113,793			(75,806)				0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
INSUSDA-EUROPEAN	N/A		Equity/Index	WS-	12/13/2022	09/26/2024	10,000	12,198,000	1271.32	295,800			122,228		127,954			(165,848)				0/0
TA220243									1334.9451669999				29,906		2,122			(83,967)				0/0
INSUSDA-EUROPEAN	N/A		Equity/Index	WS-	05/12/2022	05/10/2024	5,018	6,400,000	999	166,784												0/0
TA221008									1246.1019799999				39,900		49,213			(3,010)				0/0
INSUSDA-EUROPEAN	N/A		Equity/Index	WS-	11/03/2023	11/05/2025	1,254	1,500,000	999				36,890									0/0
TA230849									1380.6575909999				36,488		54			(140,190)				0/0
INSUSDA-EUROPEAN	N/A		Equity/Index	WS-	04/07/2022	04/05/2024	7,706	10,200,000	999	278,460												0/0
TA221053									1262.2738690000	133,440			64,432		77,003			(66,812)				0/0
INSUSDA-EUROPEAN	N/A		Equity/Index	WS-	12/16/2022	12/18/2024	3,951	4,800,000	001													0/0
TA221287									1261.197486		42,400		31,524		37,376			(10,876)				0/0
INSUSDA-EUROPEAN	N/A		Equity/Index	WS-	06/26/2023	06/26/2025	1,322	1,600,000					47,357		62,578			(2,323)				0/0
TA230578									1242.1190999999		49,680		25,443		11,428			(28,452)				0/0
INSUSDA-EUROPEAN	N/A		Equity/Index	WS-	11/24/2023	11/24/2025	1,505	1,800,000	999													0/0
TA2308821									1333.26		53,884				49,084			(29,634)				0/0
INSUSDA-EUROPEAN	N/A		Equity/Index	WS-	06/05/2023	07/05/2024	9,197	11,168,009	1333.26													0/0
TA230523									1255.78		79,173		49,539		3,211			(25,635)				0/0
INSUSDA-EUROPEAN	N/A		Equity/Index	WS-	04/06/2023	03/19/2025	1,900	2,334,834		51,200			15,030					(107,154)				0/0
TA221492									1330.2424799999	213,720			29,064		9,382			(30,281)				0/0
INSUSDA-EUROPEAN	N/A		Equity/Index	WS-	08/02/2022	08/02/2024	1,575	2,000,000	999						43,019			(3,249)				0/0
TA2200592									1262.6790599999		99,720		50,408		59,284			(49,312)				0/0
INSUSDA-EUROPEAN	N/A		Equity/Index	WS-	04/08/2022	04/09/2024	5,880	7,800,000	001													0/0
TA2201815									1308.116	60,480			20,077					(3,249)				0/0
INSUSDA-EUROPEAN	N/A		Equity/Index	WS-	08/30/2022	08/30/2024	1,922	2,400,000														0/0
TA2308201									1236.2167999999		32,400		29,151									0/0
INSUSDA-EUROPEAN	N/A		Equity/Index	WS-	10/18/2023	10/17/2025	1,010	1,200,000	999													0/0
TA2302078									1262.6790599999		99,720		50,408									0/0
INSUSDA-EUROPEAN	N/A		Equity/Index	WS-	01/04/2023	01/03/2025	2,962	3,600,000	999													0/0
TA2202051									1397.89924	323,640			20,591					(163,387)				0/0
INSUSDA-EUROPEAN	N/A		Equity/Index	WS-	02/18/2022	02/16/2024	8,717	11,600,000	1235.1600000000				91,315		131,244			(9,590)				0/0
TA2202021									1335.3460399999		100,905		39,910		7,025			(69,039)				0/0
INSUSDA-EUROPEAN	N/A		Equity/Index	WS-	10/24/2023	09/30/2025	3,100	3,691,914	001													0/0
TA2208292									1235.3460399999	137,700			85,120		125,386			(6,000)				0/0
INSUSDA-EUROPEAN	N/A		Equity/Index	WS-	07/29/2022	07/30/2024	4,237	5,400,000	999													0/0
TA2211469									1235.84193		91,120		82,302		103,744			(83,214)				0/0
INSUSDA-EUROPEAN	N/A		Equity/Index	WS-	11/10/2023	11/12/2025	2,865	3,400,000		166,200												0/0
TA2308588									1238.928631				82,302		55,314			(53,892)				0/0
INSUSDA-EUROPEAN	N/A		Equity/Index	WS-	12/27/2022	12/27/2024	4,951	6,000,000	1231.5899999999				22,598		4,364			(42,083)				0/0
TA2212951									1328.1252500000	83,820												0/0
INSUSDA-EUROPEAN	N/A		Equity/Index	WS-	06/15/2023	09/19/2024	6,816	8,368,344	999				9,198					(55,953)				0/0
TA2305505									1392.9098300000	111,600			40,661		9,985			(65,961)				0/0
INSUSDA-EUROPEAN	N/A		Equity/Index	WS-	03/02/2022	03/01/2024	2,996	4,000,000	001													0/0
TA2201342									1328.0645199999	131,560												0/0
INSUSDA-EUROPEAN	N/A		Equity/Index	WS-	08/12/2022	08/13/2024	4,102	5,200,000	999													0/0
TA2200291									1349.9918459999	73,360			12,378		361			(36,730)				0/0
INSUSDA-EUROPEAN	N/A		Equity/Index	WS-	05/03/2022	05/03/2024	2,169	2,800,000	999													0/0
TA2200746									1235.84193		40,050		37,409		55,257			(2,641)				0/0
INSUSDA-EUROPEAN	N/A		Equity/Index	WS-	11/10/2023	11/11/2025	1,264	1,500,000														0/0
TA2308587									1277.8781670000	89,600			69,878		63,383			(63,994)				0/0
INSUSDA-EUROPEAN	N/A		Equity/Index	WS-	01/13/2023	01/15/2025	3,902	4,800,000	001													0/0
TA2303059									1271.3985700000				73,119		74,660			(14,001)				0/0
INSUSDA-EUROPEAN	N/A		Equity/Index	WS-	09/01/2023	09/03/2025	2,706	3,300,000	001													0/0
TA2307358									1266.661533		36,960		26,335		29,277			(10,625)				0/0
INSUSDA-EUROPEAN	N/A		Equity/Index	WS-	06/02/2023	06/02/2025	1,152	1,400,000					23,721		4,243			(44,861)				0/0
TA2305163									1370.09455	89,600			2,596					(21,058)				0/0
INSUSDA-EUROPEAN	N/A		Equity/Index	WS-	07/12/2022	07/12/2024	2,756	3,500,000	1370.2138999999	42,000			26,706		23,796			(7,874)				0/0
TA2201304									1262.193397		34,580		57,626		55,362			(20,974)				0/0
INSUSDA-EUROPEAN	N/A		Equity/Index	WS-	02/15/2022	02/15/2024	1,134	1,500,000	999													0/0
TA2202025									1277.834093		78,600											0/0
INSUSDA-EUROPEAN	N/A		Equity/Index	WS-	07/17/2023	07/17/2025	1,056	1,300,000														0/0
TA2306303									1243.05492		42,240		38,638		53,758			(3,602)				0/0
INSUSDA-EUROPEAN	N/A		Equity/Index	WS-	06/16/2023	06/17/2025	2,448	3,000,000														0/0
TA2305587																						0/0
INSUSDA-EUROPEAN	N/A		Equity/Index	WS-	10/27/2023	10/27/2025	1,341	1,600,000														0/0
TA2308364																						0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
INSUSDA-EUROPEAN	N/A		Equity/Index	MS	01/09/2023	01/09/2025	3,350	4,100,000	1271.3227079999		113,980		58,475		59,461			(55,505)				0/0
INSUSDA-EUROPEAN	N/A		Equity/Index	MS	03/03/2023	03/03/2025	2,178	2,640,000	1239.8186740000		71,808		42,176		51,540			(29,632)				0/0
INSUSDA-EUROPEAN	N/A		Equity/Index	MS	12/21/2023	11/20/2025	3,319	4,032,751	1239.98		136,842		135,661		140,553			(1,181)				0/0
INSUSDA-EUROPEAN	N/A		Equity/Index	MS	06/20/2023	06/20/2025	1,641	2,000,000	1271.4065700000		52,600		38,674		40,480			(13,926)				0/0
TA2202300	N/A		Equity/Index	MS	10/24/2022	10/24/2024	4,960	6,000,000	1267.4760289999	148,200			60,378		75,867			(74,202)				0/0
INSUSDA-EUROPEAN	N/A		Equity/Index	MS	11/24/2023	11/26/2025	836	1,000,000	1242.1190099999		27,700		26,408		34,850			(1,292)				0/0
INSUSDA-EUROPEAN	N/A		Equity/Index	MS	09/22/2022	09/20/2024	5,732	7,000,000	1279.3815	174,300			63,229		60,719			(87,751)				0/0
INSUSDA-EUROPEAN	N/A		Equity/Index	MS	02/03/2023	02/05/2025	2,770	3,400,000	1275.0127319999		94,520		51,992		49,676			(42,528)				0/0
INSUSDA-EUROPEAN	N/A		Equity/Index	MS	06/05/2023	06/20/2024	7,878	9,566,334	1321.69		68,381		36,055		24,584			(32,326)				0/0
TA2306253	N/A		Equity/Index	MS	07/14/2023	07/14/2025	976	1,200,000	1280.4951000000		31,920		24,588		22,296			(7,332)				0/0
INSUSDA-EUROPEAN	N/A		Equity/Index	MS	04/08/2022	04/08/2024	4,380	5,800,000	1381.1718000000	158,920			21,423		35			(79,788)				0/0
TA2200475	N/A		Equity/Index	MS	03/29/2022	03/28/2024	2,638	3,500,000	1382.551254	96,950			11,586		9			(48,608)				0/0
INSUSDA-EUROPEAN	N/A		Equity/Index	MS	01/27/2023	01/28/2025	5,110	6,300,000	1280.870199		175,140		94,547		81,728			(80,593)				0/0
INSUSDA-EUROPEAN	N/A		Equity/Index	MS	03/23/2023	06/11/2024	7,568	9,215,402	1329.95		61,831		22,662		7,304			(39,169)				0/0
INSUSDA-EUROPEAN	N/A		Equity/Index	MS	04/14/2022	04/15/2024	6,175	8,200,000	1366.634979999	222,220			32,051		52			(111,415)				0/0
INSUSDA-EUROPEAN	N/A		Equity/Index	MS	05/16/2022	01/26/2024	8,141	10,400,000	1376.4416000000	147,680			5,974					(87,222)				0/0
INSUSDA-EUROPEAN	N/A		Equity/Index	MS	12/21/2023	11/07/2025	2,560	3,110,528	1236.99		107,443		106,498		110,388			(945)				0/0
INSUSDA-EUROPEAN	N/A		Equity/Index	MS	05/01/2023	05/01/2025	1,141	1,400,000	1278.5467470000		37,660		25,107		23,423			(12,553)				0/0
INSUSDA-EUROPEAN	N/A		Equity/Index	MS	12/13/2022	10/18/2024	15,000	18,297,000	1262.6600000000	501,600			216,888		245,563			(272,042)				0/0
INSUSDA-EUROPEAN	N/A		Equity/Index	MS	11/17/2023	09/05/2025	2,000	2,387,840	1259.48		48,500		45,459		63,548			(3,041)				0/0
INSUSDA-EUROPEAN	N/A		Equity/Index	MS	10/17/2022	10/17/2024	4,549	5,500,000	1266.8369319999	135,850			54,042		68,710			(68,018)				0/0
TA2202252	N/A		Equity/Index	MS	02/06/2023	02/06/2025	5,239	6,400,000	1337.7244679999		177,664		97,971		103,392			(79,693)				0/0
INSUSDA-EUROPEAN	N/A		Equity/Index	MS	05/20/2022	05/21/2024	6,464	8,300,000	1337.7244679999	215,800			41,796		3,067			(108,196)				0/0
TA2306777	N/A		Equity/Index	MS	08/04/2023	08/06/2025	1,146	1,400,000	1257.836		43,120		34,484		35,689			(8,636)				0/0
INSUSDA-EUROPEAN	N/A		Equity/Index	MS	06/30/2023	06/30/2025	819	1,000,000	1271.8413660000		26,400		19,855		20,405			(6,545)				0/0
INSUSDA-EUROPEAN	N/A		Equity/Index	MS	07/29/2022	07/29/2024	4,080	5,200,000	1335.3460399999	132,600			38,303		6,641			(66,574)				0/0
INSUSDA-EUROPEAN	N/A		Equity/Index	MS	08/16/2022	08/16/2024	2,289	2,900,000	1326.9844439999	73,660			23,038		6,005			(36,881)				0/0
INSUSDA-EUROPEAN	N/A		Equity/Index	MS	08/12/2022	08/14/2024	1,972	2,500,000	1328.0645199999	63,500			19,686		4,873			(31,794)				0/0
INSUSDA-EUROPEAN	N/A		Equity/Index	MS	11/18/2022	11/19/2024	3,727	4,500,000	1259.101958	118,800			52,709		71,146			(59,563)				0/0
INSUSDA-EUROPEAN	N/A		Equity/Index	MS	04/14/2022	04/16/2024	6,627	8,800,000	1366.634979999	238,480			34,676		61			(119,404)				0/0
INSUSDA-EUROPEAN	N/A		Equity/Index	MS	06/12/2023	06/12/2025	821	1,000,000	1271.2364009999		26,300		19,049		20,044			(7,251)				0/0
TA2202987	N/A		Equity/Index	MS	12/30/2022	12/30/2024	7,357	8,900,000	1266.7469410000	246,530			123,605		159,905			(122,925)				0/0
TA2202797	N/A		Equity/Index	MS	12/09/2022	12/11/2024	3,703	4,500,000	1262.47728	125,100			59,204		70,706			(62,636)				0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
INSUSDA-EUROPEAN TA2204179	N/A		Equity/Index	WS-	04/06/2023	03/14/2025	5,600	6,881,616	1265.71		210,504		131,153		125,117			(79,351)				0/0
INSUSDA-EUROPEAN TA2212341	N/A		Equity/Index	WS-	11/14/2022	11/14/2024	4,789	5,800,000	1266.20505	147,900			64,516		80,125			(74,051)				0/0
INSUSDA-EUROPEAN TA2303884	N/A		Equity/Index	WS-	03/20/2023	02/07/2025	2,458	2,979,268	1269.68		71,257		41,739		48,113			(29,518)				0/0
INSUSDA-EUROPEAN TA2210255	N/A		Equity/Index	WS-	02/22/2022	02/22/2024	2,632	3,500,000	999	98,000			7,000					(49,135)				0/0
INSUSDA-EUROPEAN TA2210227	N/A		Equity/Index	WS-	02/16/2022	02/16/2024	3,995	5,300,000	999	148,400			9,377					(74,404)				0/0
INSUSDA-EUROPEAN TA2210382	N/A		Equity/Index	WS-	03/18/2022	03/18/2024	3,682	4,900,000	1387.552171	136,220			14,428		3			(68,391)				0/0
INSUSDA-EUROPEAN TA2305507	N/A		Equity/Index	WS-	06/15/2023	01/03/2025	4,086	5,016,387	1259.02		137,085		89,605		86,532			(47,481)				0/0
INSUSDA-EUROPEAN TA2306297	N/A		Equity/Index	WS-	10/24/2023	10/03/2025	1,466	1,745,918	999	1226.6199999999	52,439		47,476		67,873			(4,962)				0/0
INSUSDA-EUROPEAN TA2306586	N/A		Equity/Index	WS-	11/10/2023	11/10/2025	1,264	1,500,000	1235.84193		40,050		37,406		55,186			(2,644)				0/0
INSUSDA-EUROPEAN TA2211340	N/A		Equity/Index	WS-	07/15/2022	07/16/2024	3,944	5,000,000	1001	127,500			34,502		6,743			(63,925)				0/0
INSUSDA-EUROPEAN TA2307986	N/A		Equity/Index	WS-	10/06/2023	10/08/2025	1,348	1,600,000	1236.6641		42,080		37,340		56,666			(4,740)				0/0
INSUSDA-EUROPEAN TA2308362	N/A		Equity/Index	WS-	10/27/2023	10/28/2025	3,520	4,200,000	1243.05492		110,880		101,437		141,317			(9,443)				0/0
INSUSDA-EUROPEAN TA2304805	N/A		Equity/Index	WS-	05/15/2023	05/15/2025	2,036	2,500,000	1279.95		67,250		46,125		42,200			(21,125)				0/0
INSUSDA-EUROPEAN TA2306778	N/A		Equity/Index	WS-	08/04/2023	08/04/2025	901	1,100,000	1257.836		33,770		26,988		27,956			(6,782)				0/0
INSUSDA-EUROPEAN TA2308712	N/A		Equity/Index	WS-	11/17/2023	11/18/2025	2,513	3,000,000	1241.9155000000		81,300		76,721		104,108			(4,579)				0/0
INSUSDA-EUROPEAN TA2303048	N/A		Equity/Index	WS-	03/23/2023	06/06/2024	9,127	11,113,765	1339.54		61,972		22,265		5,637			(39,708)				0/0
INSUSDA-EUROPEAN TA2211021	N/A		Equity/Index	WS-	05/31/2022	05/31/2024	4,681	6,000,000	1001	156,000			32,313		2,353			(78,107)				0/0
INSUSDA-EUROPEAN TA2306785	N/A		Equity/Index	WS-	08/07/2023	08/07/2025	1,387	1,700,000	999	1277.3902399999	45,380		36,362		34,331			(9,028)				0/0
INSUSDA-EUROPEAN TA2308296	N/A		Equity/Index	WS-	10/24/2023	10/13/2025	1,780	2,119,873	1238.33		56,782		51,483		73,864			(5,289)				0/0
INSUSDA-EUROPEAN TA2211588	N/A		Equity/Index	WS-	08/11/2022	08/09/2024	4,887	6,200,000	1326.397788	157,480			48,004		12,103			(79,283)				0/0
INSUSDA-EUROPEAN TA2303949	N/A		Equity/Index	WS-	03/23/2023	06/27/2024	4,885	5,960,544	1328.52		43,272		16,817		6,369			(26,454)				0/0
INSUSDA-EUROPEAN TA2210657	N/A		Equity/Index	WS-	04/19/2022	04/19/2024	3,018	4,000,000	999	1384.6871679999			15,969		38			(53,473)				0/0
INSUSDA-EUROPEAN TA2309349	N/A		Equity/Index	WS-	12/21/2023	11/21/2025	3,000	3,645,150	1241.73		121,710		120,661		125,011			(1,049)				0/0
INSUSDA-EUROPEAN TA2303991	N/A		Equity/Index	WS-	03/24/2023	03/14/2025	2,985	3,631,461	1251.58		114,385		69,875		80,973			(44,510)				0/0
INSUSDA-EUROPEAN TA22100313	N/A		Equity/Index	WS-	03/07/2022	03/07/2024	5,200	7,000,000	1001	195,300			17,681					(97,784)				0/0
INSUSDA-EUROPEAN TA2303121	N/A		Equity/Index	WS-	01/20/2023	01/21/2025	2,759	3,400,000	1280.341776		94,860		50,297		43,575			(44,563)				0/0
INSUSDA-EUROPEAN TA2309309	N/A		Equity/Index	WS-	12/21/2023	12/19/2025	1,070	1,300,000	1261.95093		36,270		35,969		37,372			(301)				0/0
INSUSDA-EUROPEAN TA2304175	N/A		Equity/Index	WS-	04/06/2023	02/24/2025	2,210	2,715,781	1248.97		96,268		59,025		59,953			(37,242)				0/0
INSUSDA-EUROPEAN TA2307359	N/A		Equity/Index	WS-	09/01/2023	08/29/2025	1,066	1,300,000	1001	1271.3955700000			28,657		29,311			(5,533)				0/0
INSUSDA-EUROPEAN TA2306010	N/A		Equity/Index	WS-	07/07/2023	07/09/2025	1,319	1,600,000	999	1264.1960799999	42,288		32,195		36,591			(10,093)				0/0
INSUSDA-EUROPEAN TA2211568	N/A		Equity/Index	WS-	09/06/2022	09/06/2024	4,667	5,800,000	1301.93633	146,160			49,923		27,586			(73,180)				0/0
INSUSDA-EUROPEAN TA2306602	N/A		Equity/Index	WS-	07/28/2023	07/29/2025	2,106	2,600,000	1001	1278.2521710000	69,160		54,625		45,923			(14,555)				0/0
INSUSDA-EUROPEAN TA2303053	N/A		Equity/Index	WS-	01/12/2023	01/10/2025	8,128	10,000,000	1001		278,000		143,992		129,571			(134,008)				0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
ISUSISDA-EUROPEAN	N/A		Equity/Index	IS-	10/16/2023	10/16/2025	1,175	1,400,000	1241.7187099999		36,820		33,032		47,286			(3,788)				0/0
ISUSISDA-EUROPEAN	N/A		Equity/Index	IS-	12/28/2022	12/27/2024	992	1,200,000	1256.705395	33,360			16,543		21,509			(16,726)				0/0
ISUSISDA-EUROPEAN	N/A		Equity/Index	IS-	07/22/2022	07/22/2024	3,145	4,000,000	1332.505296	101,800			28,426		5,073			(51,110)				0/0
ISUSISDA-EUROPEAN	N/A		Equity/Index	IS-	03/24/2023	03/07/2025	6,200	7,542,734	1249.68		240,436		145,955		170,485			(94,481)				0/0
ISUSISDA-EUROPEAN	N/A		Equity/Index	IS-	01/30/2023	01/30/2025	4,229	5,200,000	1277.566497		144,612		78,356		71,800			(66,256)				0/0
ISUSISDA-EUROPEAN	N/A		Equity/Index	IS-	12/21/2023	10/24/2025	2,000	2,430,100	1236.55		83,180		82,433		85,500			(747)				0/0
ISUSISDA-EUROPEAN	N/A		Equity/Index	IS-	08/01/2023	08/01/2025	1,216	1,500,000	1284.685252		39,750		31,516		27,251			(8,234)				0/0
ISUSISDA-EUROPEAN	N/A		Equity/Index	IS-	04/08/2022	04/10/2024	3,368	4,500,000	1381.1718900000	123,750			16,975		31			(61,960)				0/0
ISUSISDA-EUROPEAN	N/A		Equity/Index	IS-	12/12/2023	12/12/2025	1,837	2,200,000	1243.9000599999				59,650		76,354			(1,510)				0/0
ISUSISDA-EUROPEAN	N/A		Equity/Index	IS-	01/06/2023	11/25/2024	7,700	9,406,012	1253.1600000000		293,601		141,014		164,286			(152,587)				0/0
ISUSISDA-EUROPEAN	N/A		Equity/Index	IS-	06/09/2023	06/11/2025	822	1,000,000	1268.3923		26,300		19,012		20,773			(7,288)				0/0
ISUSISDA-EUROPEAN	N/A		Equity/Index	IS-	05/30/2023	05/30/2025	1,240	1,500,000	1290.5326239999		39,750		28,081		33,957			(11,669)				0/0
ISUSISDA-EUROPEAN	N/A		Equity/Index	IS-	11/23/2022	11/22/2024	9,123	11,000,000	1254.8761600000	297,000			133,548		188,655			(149,524)				0/0
ISUSISDA-EUROPEAN	N/A		Equity/Index	IS-	05/13/2022	05/13/2024	4,624	5,900,000	1335.1331520000	153,400			28,064		2,096			(77,017)				0/0
ISUSISDA-EUROPEAN	N/A		Equity/Index	IS-	03/20/2023	02/21/2025	1,008	1,221,767	1255.42		34,595		20,550		24,935			(14,045)				0/0
ISUSISDA-EUROPEAN	N/A		Equity/Index	IS-	03/31/2022	03/28/2024	5,423	7,200,000	1394.09872	198,720			23,879		16			(100,183)				0/0
ISUSISDA-EUROPEAN	N/A		Equity/Index	IS-	07/22/2022	07/23/2024	3,931	5,000,000	1332.505296	127,450			35,714		6,465			(63,900)				0/0
ISUSISDA-EUROPEAN	N/A		Equity/Index	IS-	01/20/2023	12/06/2024	5,000	6,162,600	1260.97		200,050		99,732		96,765			(100,316)				0/0
ISUSISDA-EUROPEAN	N/A		Equity/Index	IS-	10/10/2023	10/10/2025	1,678	2,000,000	1242.0164600000		52,800		46,933		66,952			(5,867)				0/0
ISUSISDA-EUROPEAN	N/A		Equity/Index	IS-	11/21/2022	11/21/2024	5,139	6,200,000	1257.0166999999	164,920			73,524		102,291			(82,573)				0/0
ISUSISDA-EUROPEAN	N/A		Equity/Index	IS-	03/23/2023	06/21/2024	2,153	2,621,665	1327.39		19,033		7,242		2,677			(11,790)				0/0
ISUSISDA-EUROPEAN	N/A		Equity/Index	IS-	07/28/2022	07/26/2024	3,529	4,500,000	1335.7528560000	114,750			32,763		5,555			(57,771)				0/0
ISUSISDA-EUROPEAN	N/A		Equity/Index	IS-	01/20/2023	12/27/2024	4,600	5,669,592	1260.0999999999		189,382		97,250		94,649			(92,132)				0/0
S&P 500 - ASIAN			Equity/Index	RBC-	06/16/2023	06/07/2024	490	2,194,955	4282.49		66,483		66,483		87,940							0/0
CAPPED	TA2305591		Equity/Index	RBC-	08/18/2023	08/02/2024	271	1,188,471	4499.97		26,103		26,103		46,416							0/0
CAPPED	TA2307027		Equity/Index	BMO-	07/28/2023	07/29/2024	65	300,000	4582.2299599999		7,860		7,860		7,642							0/0
CAPPED	TA2306615		Equity/Index	RBC-	04/28/2023	04/12/2024	400	1,671,500	4120.0600000000		56,164		56,164		96,674							0/0
CAPPED	TA2304533		Equity/Index	RBC-	06/16/2023	06/14/2024	340	1,523,030	4365.41		49,480		49,480		69,700							0/0
CAPPED	TA2305590		Equity/Index	RBC-	06/30/2023	06/28/2024	300	1,344,450	4377.79		46,356		46,356		82,944							0/0
CAPPED	TA2305940		Equity/Index	BMO-	11/24/2023	11/25/2024	420	1,917,510	4553.12		59,073		59,073		82,690							0/0
CAPPED	TA2308848		Equity/Index	RBC-	10/27/2023	10/23/2024	316	1,300,000	4196.84		31,735		31,735		59,801							0/0
CAPPED	TA2308378		Equity/Index	BNP-	03/28/2023	03/15/2024	650	2,599,513	4191.9799999999		70,636		70,636		116,661							0/0
S&P 500 - ASIAN			Equity/Index	RBC-	05/19/2023	05/20/2024	48	200,000	996		5,880		5,880		10,178							0/0
CAPPED	TA2304927		Equity/Index	RBC-																		0/0

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
S&P 500 - ASIAN CAPPED, T12306242	N/A		Equity/Index	BMO-	12/15/2023	12/06/2024	170	811,665	3576.7700000000		32,934		32,934		35,850							0/0
S&P 500 - ASIAN CAPPED, T12306613	N/A		Equity/Index	RBC-	07/28/2023	07/26/2024	153	700,000	4382.2299999999		18,339		18,339		17,543							0/0
S&P 500 - ASIAN CAPPED, T12306206	N/A		Equity/Index	BMO-	10/18/2023	10/11/2024	560	2,448,180	4335.1000000000		70,644		70,644		110,308							0/0
S&P 500 - ASIAN CAPPED, T12306650	N/A		Equity/Index	RBC-	11/10/2023	10/10/2024	100	439,700	4340.12		14,354		14,354		21,852							0/0
S&P 500 - ASIAN CAPPED, T12306190	N/A		Equity/Index	RBC-	06/02/2023	05/17/2024	400	1,713,400	4159.38		52,588		52,588		75,231							0/0
S&P 500 - ASIAN CAPPED, T12308747	N/A		Equity/Index	BMO-	11/17/2023	11/18/2024	66	300,000	4514.0200000000		8,787		8,787		12,304							0/0
S&P 500 - ASIAN CAPPED, T12309079	N/A		Equity/Index	BMO-	12/06/2023	12/04/2024	140	639,905	4588.55		16,705		16,705		23,532							0/0
S&P 500 - ASIAN CAPPED, T12306496	N/A		Equity/Index	BMO-	07/21/2023	07/19/2024	400	1,831,200	4545.3100000000		53,508		53,508		57,571							0/0
S&P 500 - ASIAN CAPPED, T12308847	N/A		Equity/Index	RBC-	11/24/2023	11/14/2024	150	684,825	4436.34		23,771		23,771		29,049							0/0
S&P 500 - ASIAN CAPPED, T12303987	N/A		Equity/Index	RBC-	12/22/2023	12/20/2024	520	2,477,764	4744.0600000000		81,016		81,016		87,097							0/0
S&P 500 - ASIAN CAPPED, T12306775	N/A		Equity/Index	RBC-	08/04/2023	07/25/2024	262	1,192,297	4551.9799999999		33,780		33,780		37,220							0/0
S&P 500 - ASIAN CAPPED, T12306494	N/A		Equity/Index	BMO-	07/21/2023	07/05/2024	183	837,774	4435.62		27,274		27,274		31,623							0/0
S&P 500 - ASIAN CAPPED, T12309077	N/A		Equity/Index	BMO-	12/06/2023	11/06/2024	125	571,344	4365.9799999999		18,630		18,630		21,085							0/0
S&P 500 - ASIAN CAPPED, T12306774	N/A		Equity/Index	RBC-	08/04/2023	07/26/2024	180	819,135	4549.97		32,780		32,780		28,524							0/0
S&P 500 - ASIAN CAPPED, T12307347	N/A		Equity/Index	RBC-	08/31/2023	08/30/2024	260	1,177,345	4501		39,850		39,850		51,436							0/0
S&P 500 - ASIAN CAPPED, T12305939	N/A		Equity/Index	BMO-	06/30/2023	06/21/2024	550	2,464,825	4381.68		78,865		78,865		108,408							0/0
S&P 500 - ASIAN CAPPED, T12303378	N/A		Equity/Index	RBC-	02/10/2023	01/26/2024	305	1,247,603	4010.25		35,978		35,978		60,207							0/0
S&P 500 - ASIAN CAPPED, T12307712	N/A		Equity/Index	BMO-	09/22/2023	09/20/2024	512	2,246,912	4402.3500000000		56,970		56,970		95,208							0/0
S&P 500 - ASIAN CAPPED, T12306257	N/A		Equity/Index	BMO-	07/14/2023	07/12/2024	89	400,000	4505.42		12,160		12,160		15,939							0/0
S&P 500 - ASIAN CAPPED, T12308649	N/A		Equity/Index	RBC-	11/10/2023	11/08/2024	550	2,418,350	4361.5200000000		69,377		69,377		101,670							0/0
S&P 500 - ASIAN CAPPED, T12304786	N/A		Equity/Index	BMO-	05/12/2023	05/03/2024	300	1,239,000	4087.13		42,714		42,714		73,872							0/0
S&P 500 - ASIAN CAPPED, T12304263	N/A		Equity/Index	BMO-	04/13/2023	04/05/2024	600	2,486,700	4106.41		66,954		66,954		118,357							0/0
S&P 500 - ASIAN CAPPED, T12303771	N/A		Equity/Index	BMO-	03/13/2023	03/01/2024	163	635,619	3977.24		14,349		14,349		31,513							0/0
S&P 500 - ASIAN CAPPED, T12304926	N/A		Equity/Index	RBC-	05/19/2023	05/17/2024	48	200,000	4191.9799999999		5,880		5,880		10,208							0/0
S&P 500 - ASIAN CAPPED, T12303590	N/A		Equity/Index	BMO-	03/01/2023	02/23/2024	310	1,223,463	3996.88		28,250		28,250		55,631							0/0
S&P 500 - ASIAN CAPPED, T12304532	N/A		Equity/Index	RBC-	04/28/2023	04/19/2024	480	2,005,800	996		61,176		61,176		106,252							0/0
S&P 500 - ASIAN CAPPED, T12308379	N/A		Equity/Index	BNP-	10/27/2023	10/18/2024	291	1,200,000	997		28,620		28,620		64,595							0/0
S&P 500 - ASIAN CAPPED, T12303772	N/A		Equity/Index	BMO-	03/13/2023	03/08/2024	626	2,441,087	3963.79		53,642		53,642		110,074							0/0
S&P 500 - ASIAN CAPPED, T12306776	N/A		Equity/Index	RBC-	08/04/2023	07/31/2024	100	455,075	4588.96		9,665		9,665		10,957							0/0
S&P 500 - ASIAN CAPPED, T12303375	N/A		Equity/Index	RBC-	02/10/2023	01/31/2024	350	1,431,675	4054.57		39,323		39,323		69,904							0/0
S&P 500 - ASIAN CAPPED, T12307996	N/A		Equity/Index	BNP-	10/06/2023	10/04/2024	279	1,200,000	4308.5		32,999		32,999		51,205							0/0
S&P 500 - ASIAN CAPPED, T12304787	N/A		Equity/Index	BMO-	05/12/2023	05/10/2024	630	2,601,900	4133		71,915		71,915		126,982							0/0
S&P 500 - ASIAN CAPPED, T12306651	N/A		Equity/Index	RBC-	11/10/2023	11/01/2024	160	703,520	4326.82		22,142		22,142		31,760							0/0
S&P 500 - ASIAN CAPPED, T12304531	N/A		Equity/Index	RBC-	04/28/2023	04/26/2024	620	2,590,825	4111.0600000000		83,805		83,805		138,314							0/0

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S&P 500 - ASIAN CAPPED, T12303377	N/A		Equity/Index	RBC-	02/10/2023	02/09/2024	350	1,431,675	4103.1099999999		35,623		35,623		67,054							0/0
S&P 500 - ASIAN CAPPED, T12307163	N/A		Equity/Index	RBC-	08/25/2023	08/26/2024	68	300,000	4405.71		9,393		9,393		13,560							0/0
S&P 500 - ASIAN CAPPED, T12307714	N/A		Equity/Index	BMO-	09/22/2023	09/13/2024	290	1,272,665	4469.58		24,821		24,821		45,765							0/0
S&P 500 - ASIAN CAPPED, T12307025	N/A		Equity/Index	BMO-	08/18/2023	08/09/2024	187	820,089	4483.21		21,539		21,539		38,675							0/0
S&P 500 - ASIAN CAPPED, T12303169	N/A		Equity/Index	BMO-	01/25/2023	01/12/2024	500	2,009,875	3908.2		59,005		59,005		106,502							0/0
S&P 500 - ASIAN CAPPED, T12307154	N/A		Equity/Index	RBC-	08/25/2023	08/27/2024	91	400,000	4405.71		12,536		12,536		18,029							0/0
S&P 500 - ASIAN CAPPED, T12309078	N/A		Equity/Index	BMO-	12/06/2023	11/29/2024	320	1,462,640	4657.91		41,318		41,318		57,090							0/0
S&P 500 - ASIAN CAPPED, T12303168	N/A		Equity/Index	BMO-	01/25/2023	01/19/2024	200	803,950	3947.96		28,256		28,256		50,835							0/0
S&P 500 - ASIAN CAPPED, T12307713	N/A		Equity/Index	BMO-	09/22/2023	09/06/2024	246	1,079,571	4496.17		19,215		19,215		36,935							0/0
S&P 500 - ASIAN CAPPED, T12306495	N/A		Equity/Index	BMO-	07/21/2023	06/27/2024	170	778,260	4353.7299999999		31,391		31,391		36,287							0/0
S&P 500 - ASIAN CAPPED, T12304505	N/A		Equity/Index	RBC-	04/28/2023	04/30/2024	72	300,000	996		9,210		9,210		16,465							0/0
S&P 500 - ASIAN CAPPED, T12308849	N/A		Equity/Index	RBC-	11/24/2023	11/05/2024	134	611,777	4358.34		18,437		18,437		21,144							0/0
S&P 500 - ASIAN CAPPED, T12303592	N/A		Equity/Index	BMO-	03/01/2023	02/28/2024	200	789,350	3970.74		19,100		19,100		36,463							0/0
S&P 500 - ASIAN CAPPED, T12308652	N/A		Equity/Index	RBC-	11/10/2023	10/16/2024	165	725,505	4345.45		20,909		20,909		30,987							0/0
S&P 500 - ASIAN CAPPED, T12309024	N/A		Equity/Index	RBC-	12/05/2023	12/05/2024	88	400,000	4567.18		11,936		11,936		16,545							0/0
S&P 500 - ASIAN CAPPED, T12304504	N/A		Equity/Index	RBC-	04/28/2023	04/29/2024	240	1,000,000	996		30,700		30,700		54,803							0/0
S&P 500 - ASIAN CAPPED, T12305191	N/A		Equity/Index	RBC-	06/02/2023	05/31/2024	480	2,056,080	4203.01		61,651		61,651		92,306							0/0
S&P 500 - ASIAN CAPPED, T12304928	N/A		Equity/Index	RBC-	05/19/2023	05/21/2024	119	500,000	996		14,700		14,700		25,423							0/0
S&P 500 - ASIAN CAPPED, T12307348	N/A		Equity/Index	RBC-	08/31/2023	08/22/2024	220	996,215	4381.45		33,216		33,216		41,054							0/0
S&P 500 - ASIAN CAPPED, T12309243	N/A		Equity/Index	BMO-	12/15/2023	12/13/2024	490	2,339,505	4669.92		82,433		82,433		93,565							0/0
S&P 500 - ASIAN CAPPED, T12303376	N/A		Equity/Index	RBC-	02/10/2023	02/02/2024	185	756,743	4147.66		17,344		17,344		35,413							0/0
S&P 500 - ASIAN CAPPED, T12306493	N/A		Equity/Index	BMO-	07/21/2023	07/12/2024	216	988,848	4400		34,973		34,973		42,076							0/0
S&P 500 - ASIAN CAPPED, T12308746	N/A		Equity/Index	BMO-	11/17/2023	11/15/2024	188	850,000	004		26,690		26,690		39,581							0/0
S&P 500 - ASIAN CAPPED, T12304032	N/A		Equity/Index	RBC-	03/28/2023	03/22/2024	400	1,599,700	3952.56		49,304		49,304		89,376							0/0
S&P 500 - ASIAN CAPPED, T12304503	N/A		Equity/Index	RBC-	04/28/2023	04/26/2024	120	500,000	996		15,350		15,350		27,383							0/0
S&P 500 - ASIAN CAPPED, T12308207	N/A		Equity/Index	BMO-	10/18/2023	10/17/2024	370	1,617,548	4348.76		48,455		48,455		75,325							0/0
S&P 500 - ASIAN CAPPED, T12307888	N/A		Equity/Index	BNP-	09/29/2023	09/27/2024	676	2,904,164	004		75,536		75,536		117,382							0/0
S&P 500 - ASIAN CAPPED, T12306648	N/A		Equity/Index	RBC-	11/10/2023	10/30/2024	200	879,400	4145.78		35,402		35,402		44,161							0/0
S&P 500 - ASIAN CAPPED, T12307997	N/A		Equity/Index	BNP-	10/06/2023	10/07/2024	139	600,000	4398.5		16,512		16,512		25,626							0/0
S&P 500 - ASIAN CAPPED, T12307026	N/A		Equity/Index	BMO-	08/18/2023	08/16/2024	365	1,600,708	4432.3		43,628		43,628		71,207							0/0
S&P 500 - ASIAN CAPPED, T12303011	N/A		Equity/Index	BMO-	01/06/2023	01/05/2024	150	584,025	3847.39		15,267		15,267		28,408							0/0
S&P 500 - ASIAN CAPPED, T12306377	N/A		Equity/Index	BNP-	10/27/2023	10/25/2024	291	1,200,000	4117.37		35,831		35,831		60,128							0/0
S&P 500 - ASIAN CAPPED, T12307152	N/A		Equity/Index	RBC-	08/25/2023	08/23/2024	68	300,000	4405.71		9,378		9,378		13,697							0/0
S&P 500 - ASIAN CAPPED, T12308748	N/A		Equity/Index	BMO-	11/17/2023	11/19/2024	66	300,000	004		8,799		8,799		12,328							0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
SBP 500 - ASIAN CAPPED, T12305189	N/A		Equity/Index	RBC-	06/02/2023	05/24/2024	290	1,242,215	4191.04		40,606		40,606		59,790							0/0
SBP 500 - ASIAN CAPPED, T12305614	N/A		Equity/Index	RBC-	07/28/2023	07/30/2024	65	300,000	996	4582.2299999999	7,860		7,860		7,878							0/0
SBP 500 - ASIAN CAPPED, T12304262	N/A		Equity/Index	BMO-	04/13/2023	03/28/2024	700	2,901,150	3998.32		99,421		99,421		154,121							0/0
SBP 500 - ASIAN CAPPED, T12303591	N/A		Equity/Index	BMO-	03/01/2023	02/16/2024	440	1,736,570	4101.83		32,353		32,353		85,164							0/0
T12306917	N/A		Equity/Index	BNP-	08/14/2023	07/25/2024	115	514,852	4587.46		23,637		23,637		29,689							0/0
SBP 500 - CAPPED T12305423	N/A		Equity/Index	TOCC-	06/13/2023	06/07/2024	800	3,453,160	997	4298.8599999999	215,380		215,380		292,453							0/0
T12304976	N/A		Equity/Index	BMO-	05/22/2023	05/17/2024	233	977,931	1004	4158.7700000000	63,064		63,064		96,523							0/0
T12303857	N/A		Equity/Index	BAR-	03/17/2023	03/15/2024	1,000	3,905,820	3891.93		72,640		72,640		113,507							0/0
T12303647	N/A		Equity/Index	TOCC-	03/03/2023	03/01/2024	900	3,616,101	3981.35		109,148		109,148		174,674							0/0
T12308032	N/A		Equity/Index	BMO-	10/06/2023	10/01/2024	150	645,663	4288.05		61,598		61,598		103,231							0/0
T12304949	N/A		Equity/Index	RBC-	05/19/2023	05/17/2024	930	3,898,374	4198.05		107,248		107,248		154,695							0/0
T12305990	N/A		Equity/Index	BNP-	07/06/2023	07/02/2024	100	439,659	4450.38		14,397		14,397		18,549							0/0
T12307724	N/A		Equity/Index	SG-	09/22/2023	08/23/2024	500	2,176,280	1004	4376.3100000000	65,755		65,755		86,416							0/0
SBP 500 - CAPPED T12304898	N/A		Equity/Index	SG-	05/18/2023	05/15/2024	1,461	6,098,652	4136.28		260,555		260,555		378,844							0/0
T12303304	N/A		Equity/Index	BMO-	02/06/2023	02/02/2024	2,900	11,928,657	996	4136.4799999999	440,191		440,191		743,339							0/0
SBP 500 - CAPPED T12306268	N/A		Equity/Index	BMO-	07/14/2023	07/10/2024	120	542,210	4409.53		54,707		54,707		62,979							0/0
T12304526	N/A		Equity/Index	SG-	04/28/2023	04/25/2024	1,260	5,227,400	4071.63		239,866		239,866		353,616							0/0
T12304023	N/A		Equity/Index	TOCC-	03/28/2023	03/27/2024	400	1,590,508	3977.53		68,550		68,550		113,649							0/0
T12306207	N/A		Equity/Index	RBC-	07/13/2023	04/26/2024	257	1,155,547	996	4169.4799999999	49,783		49,783		58,122							0/0
T12307441	N/A		Equity/Index	BAR-	09/06/2023	08/30/2024	430	1,914,136	1004	4515.7700000000	95,400		95,400		121,947							0/0
T12307017	N/A		Equity/Index	BAR-	08/18/2023	08/16/2024	145	632,557	4404.33		22,537		22,537		29,708							0/0
T12307925	N/A		Equity/Index	TOCC-	10/03/2023	09/27/2024	100	423,620	4274.51		25,001		25,001		37,447							0/0
T12308505	N/A		Equity/Index	TOCC-	11/03/2023	11/04/2024	200	871,668	4384.05		74,096		74,096		127,669							0/0
T12305921	N/A		Equity/Index	TOCC-	06/30/2023	06/28/2024	200	890,076	4450.38		76,798		76,798		96,824							0/0
T12303394	N/A		Equity/Index	TOCC-	02/13/2023	02/07/2024	3,400	14,001,336	4164	4219.2299999999	587,947		587,947		1,031,244							0/0
T12304931	N/A		Equity/Index	RBC-	05/19/2023	05/17/2024	215	900,000	996		78,076		78,076		139,913							0/0
T12303326	N/A		Equity/Index	TOCC-	02/07/2023	02/06/2024	100	410,525	4111.08		25,876		25,876		47,368							0/0
T12307550	N/A		Equity/Index	RBC-	09/14/2023	09/13/2024	444	2,000,000	4515.01		172,400		172,400		219,626							0/0
T12309340	N/A		Equity/Index	TOCC-	12/21/2023	12/06/2024	200	946,400	4585.59		44,581		44,581		46,097							0/0
T12309067	N/A		Equity/Index	RBC-	12/06/2023	12/06/2024	374	1,700,000	4565.26		140,539		140,539		196,047							0/0
T12304866	N/A		Equity/Index	RBC-	05/17/2023	05/15/2024	300	1,247,781	4136.28		74,116		74,116		114,352							0/0
SBP 500 - CAPPED T12306501	N/A		Equity/Index	TOCC-	07/21/2023	07/19/2024	800	3,640,872	4565.72		102,244		102,244		118,006							0/0
T12306680	N/A		Equity/Index	BAR-	08/10/2023	08/08/2024	879	3,942,023	4499.38		230,017		230,017		283,265							0/0
T12308056	N/A		Equity/Index	BAR-	10/10/2023	10/04/2024	1,000	4,357,740	4308.5		86,250		86,250		107,740							0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
S&P 500 - CAPPED TA2303334	N/A		Equity/Index	TOCC	12/21/2023	12/03/2024	600	2,839,200	4594.63		66,405		66,405		68,089							0/0
S&P 500 - CAPPED TA2304377	N/A		Equity/Index	BAR	04/20/2023	04/18/2024	484	2,001,722	4154.87		116,358		116,358		190,587							0/0
S&P 500 - CAPPED TA2305111	N/A		Equity/Index	TOCC	05/30/2023	05/24/2024	6,500	27,273,805	4205.45		1,047,771		1,047,771		1,489,241							0/0
S&P 500 - CAPPED TA2307778	N/A		Equity/Index	TOCC	09/28/2023	09/20/2024	800	2,575,668	004	4320.0600000000	131,547		131,547		184,324							0/0
S&P 500 - CAPPED TA2303336	N/A		Equity/Index	BMO	02/06/2023	02/02/2024	1,350	5,552,986	4179.76		229,352		229,352		412,106							0/0
S&P 500 - CAPPED TA2306942	N/A		Equity/Index	BAR	08/15/2023	08/09/2024	564	2,513,669	4468.83		146,341		146,341		184,743							0/0
S&P 500 - CAPPED TA2305857	N/A		Equity/Index	BNP	06/29/2023	01/12/2024	513	2,252,424	4229.33		98,994		98,994		138,372							0/0
TA2305147	N/A		Equity/Index	SG	06/01/2023	05/30/2024	1,100	4,647,247	004	4205.5200000000	90,640		90,640		124,202							0/0
TA2306500	N/A		Equity/Index	TOCC	07/21/2023	07/19/2024	1,800	8,191,962	4565.72		160,246		160,246		188,177							0/0
TA2303806	N/A		Equity/Index	BGA	03/16/2023	03/15/2024	985	3,900,000	999	3992.8535999999	371,241		371,241		817,596							0/0
TA2304191	N/A		Equity/Index	TOCC	04/10/2023	04/05/2024	1,100	4,485,096	4090.38		121,534		121,534		190,474							0/0
TA2309272	N/A		Equity/Index	RBC	12/19/2023	12/13/2024	570	2,711,433	4719.55		114,011		114,011		114,314							0/0
TA2309393	N/A		Equity/Index	SG	12/22/2023	12/19/2024	100	476,246	4768.37		21,920		21,920		21,908							0/0
TA2304776	N/A		Equity/Index	TOCC	05/12/2023	05/08/2024	600	2,473,548	4138.12		144,669		144,669		235,117							0/0
S&P 500 - CAPPED TA2309092	N/A		Equity/Index	TOCC	12/07/2023	12/05/2024	100	458,309	4567.18		26,669		26,669		31,228							0/0
S&P 500 - CAPPED TA2304435	N/A		Equity/Index	BNP	04/25/2023	04/19/2024	2,075	8,465,751	004	4133.5200000000	172,370		172,370		264,921							0/0
S&P 500 - CAPPED TA2304836	N/A		Equity/Index	BAR	05/15/2023	05/10/2024	410	1,693,329	4124.08		66,646		66,646		100,269							0/0
S&P 500 - CAPPED TA2305767	N/A		Equity/Index	RBC	06/26/2023	06/21/2024	1,013	4,394,718	003	4381.8900000000	123,191		123,191		163,643							0/0
TA2308960	N/A		Equity/Index	RBC	11/30/2023	11/27/2024	315	1,432,321	4574.32		116,377		116,377		161,445							0/0
TA2305744	N/A		Equity/Index	RBC	06/23/2023	01/25/2024	700	3,048,262	4248.76		35,553		35,553		47,514							0/0
TA2306937	N/A		Equity/Index	BAR	08/15/2023	08/09/2024	932	4,153,794	4468.83		80,730		80,730		97,546							0/0
TA2309274	N/A		Equity/Index	RBC	12/19/2023	12/13/2024	1,574	7,487,361	996	4719.1899999999	335,105		335,105		336,340							0/0
S&P 500 - CAPPED TA2303875	N/A		Equity/Index	BNP	03/20/2023	03/15/2024	900	3,541,338	3916.64		95,868		95,868		153,804							0/0
TA2308268	N/A		Equity/Index	BMO	10/20/2023	10/18/2024	473	2,000,000	004	4287.1000000000	105,001		105,001		155,346							0/0
TA2307593	N/A		Equity/Index	BNP	09/15/2023	09/16/2024	157	700,000	4465.01		60,591		60,591		83,686							0/0
TA2307540	N/A		Equity/Index	BMO	09/13/2023	09/11/2024	1,440	6,437,434	4487.46		281,131		281,131		346,318							0/0
TA2307723	N/A		Equity/Index	SG	09/22/2023	08/22/2024	111	483,134	4387.55		24,766		24,766		34,606							0/0
TA2304899	N/A		Equity/Index	SG	05/18/2023	05/16/2024	198	826,511	996	4109.8999999999	28,956		28,956		41,000							0/0
TA2306892	N/A		Equity/Index	TOCC	08/11/2023	08/09/2024	700	3,128,860	4467.71		120,502		120,502		147,516							0/0
TA2308308	N/A		Equity/Index	BAR	10/24/2023	10/21/2024	652	2,764,460	4224.16		74,680		74,680		99,934							0/0
S&P 500 - CAPPED TA2304584	N/A		Equity/Index	BAR	05/02/2023	04/29/2024	371	1,524,747	996	4169.4799999999	44,872		44,872		70,336							0/0
S&P 500 - CAPPED TA2304775	N/A		Equity/Index	TOCC	05/12/2023	05/10/2024	700	2,885,806	003	4137.6400000000	79,503		79,503		119,011							0/0
S&P 500 - CAPPED TA2307704	N/A		Equity/Index	RBC	09/22/2023	09/20/2024	139	600,000	004	4320.0600000000	54,660		54,660		91,234							0/0
TA2307758	N/A		Equity/Index	BAR	09/25/2023	09/18/2024	93	401,220	4453.53		28,686		28,686		50,488							0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
SWP 500 - CAPPED TA2307440...	N/A		Equity/Index	BAR-	09/06/2023	08/30/2024	700	3,116,036	4515.7700000000		109,886		109,886		137,083							0/0
SWP 500 - CAPPED TA2305799...	N/A		Equity/Index	SG-	06/27/2023	01/26/2024	400	1,752,264	4318.05		62,584		62,584		93,590							0/0
SWP 500 - CAPPED TA2307174...	N/A		Equity/Index	BMO-	08/25/2023	08/06/2024	250	1,095,990	4478.03		38,753		38,753		51,945							0/0
SWP 500 - CAPPED TA2305751...	N/A		Equity/Index	RBC-	06/23/2023	01/26/2024	1,500	6,531,990	4307.5200000000		61,590		61,590		84,797							0/0
SWP 500 - CAPPED TA2309391...	N/A		Equity/Index	SG-	12/22/2023	12/06/2024	100	476,246	4604.37		22,641		22,641		22,554							0/0
SWP 500 - CAPPED TA2306932...	N/A		Equity/Index	BAR-	08/15/2023	08/09/2024	376	1,675,779	4464.05		61,371		61,371		75,743							0/0
SWP 500 - CAPPED TA2306382...	N/A		Equity/Index	SG-	07/18/2023	07/12/2024	567	2,575,728	4505.42		157,042		157,042		181,614							0/0
TA2304331...	N/A		Equity/Index	TOCC-	04/18/2023	04/15/2024	300	1,243,461	4137.6400000000		36,449		36,449		54,663							0/0
TA2303243...	N/A		Equity/Index	RBC-	02/02/2023	02/01/2024	500	2,084,535	4119.21		93,745		93,745		151,574							0/0
TA2309138...	N/A		Equity/Index	BMO-	12/11/2023	12/06/2024	357	1,644,231	4585.59		101,856		101,856		119,164							0/0
TA2303570...	N/A		Equity/Index	BNP-	02/28/2023	02/27/2024	2,400	9,563,232	3992.24		176,904		176,904		280,504							0/0
TA2303419...	N/A		Equity/Index	SG-	02/15/2023	02/13/2024	848	3,500,417	4137.29		232,717		232,717		424,060							0/0
TA2307928...	N/A		Equity/Index	TOCC-	10/03/2023	09/27/2024	500	2,118,100	4288.05		72,883		72,883		103,397							0/0
TA2309133...	N/A		Equity/Index	BMO-	12/11/2023	12/06/2024	1,249	5,752,507	4585.59		118,043		118,043		122,956							0/0
TA2304480...	N/A		Equity/Index	BMO-	04/27/2023	04/24/2024	1,100	4,498,010	4137.04		290,499		290,499		514,138							0/0
SWP 500 - CAPPED TA2303192...	N/A		Equity/Index	BMO-	01/27/2023	01/29/2024	3,685	15,000,000	4070.56		534,767		534,767		901,910							0/0
SWP 500 - CAPPED TA2303189...	N/A		Equity/Index	BMO-	01/27/2023	01/26/2024	1,277	5,200,000	4092.54		460,194		460,194		886,438							0/0
SWP 500 - CAPPED TA2304430...	N/A		Equity/Index	BAR-	04/24/2023	04/18/2024	368	1,519,763	4154.87		101,943		101,943		172,576							0/0
SWP 500 - CAPPED TA2304181...	N/A		Equity/Index	TOCC-	04/06/2023	04/03/2024	5,000	20,369,350	4124.51		871,928		871,928		1,431,224							0/0
TA2307517...	N/A		Equity/Index	TOCC-	09/12/2023	09/06/2024	1,500	6,687,975	4457.49		131,708		131,708		158,765							0/0
TA2306586...	N/A		Equity/Index	BMO-	07/27/2023	07/25/2024	2,015	9,156,986	4557.46		383,313		383,313		438,865							0/0
TA2304545...	N/A		Equity/Index	BAR-	05/01/2023	04/26/2024	530	2,215,331	4004	4135.3500000000	56,185		56,185		80,203							0/0
TA2309085...	N/A		Equity/Index	BNP-	12/07/2023	12/06/2024	218	1,000,000	4585.59		19,149		19,149		21,074							0/0
TA2303689...	N/A		Equity/Index	TOCC-	03/06/2023	03/01/2024	400	1,629,168	3951.39		74,070		74,070		115,383							0/0
TA2308074...	N/A		Equity/Index	BAR-	10/10/2023	10/09/2024	500	2,178,870	4335.66		127,765		127,765		172,935							0/0
TA2308425...	N/A		Equity/Index	SG-	10/31/2023	10/25/2024	800	3,334,240	4117.37		201,088		201,088		291,102							0/0
TA2306196...	N/A		Equity/Index	RBC-	07/13/2023	07/11/2024	417	1,874,953	4439.26		115,538		115,538		139,660							0/0
TA2306632...	N/A		Equity/Index	RBC-	11/10/2023	10/21/2024	160	699,798	4224.16		45,626		45,626		23,441							0/0
TA2308109...	N/A		Equity/Index	BNP-	10/11/2023	10/10/2024	1,258	5,483,245	4358.24		196,651		196,651		254,675							0/0
SWP 500 - CAPPED TA2308982...	N/A		Equity/Index	B0A-	12/01/2023	11/29/2024	1,450	6,666,776	4550.58		296,960		296,960		336,814							0/0
TA2306939...	N/A		Equity/Index	BAR-	08/15/2023	08/09/2024	301	1,341,515	4468.83		48,997		48,997		60,521							0/0
SWP 500 - CAPPED TA2306651...	N/A		Equity/Index	RBC-	07/25/2023	07/19/2024	521	2,376,267	4536.34		103,034		103,034		117,419							0/0
SWP 500 - CAPPED TA2303245...	N/A		Equity/Index	RBC-	02/02/2023	02/01/2024	400	1,667,628	4119.21		47,148		47,148		73,092							0/0
TA2307971...	N/A		Equity/Index	BAR-	10/05/2023	10/03/2024	216	914,207	4229.45		23,607		23,607		32,073							0/0

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S&P 500 - CAPPED	N/A		Equity/Index	TOCC	04/10/2023	04/05/2024	1,400	5,708,304	4090.38		105,316		105,316		162,409							0/0
TA2304194			Equity/Index	BAR	05/25/2023	05/06/2024	200	826,874	4136.25		23,508		23,508		33,803							0/0
S&P 500 - CAPPED	N/A		Equity/Index	BNP	04/25/2023	04/22/2024	3,200	13,055,616	004		241,152		241,152		368,890							0/0
TA2304440			Equity/Index	TOCC	05/05/2023	05/03/2024	200	827,250	4190.51		72,116		72,116		135,938							0/0
S&P 500 - CAPPED	N/A		Equity/Index	TOCC	10/03/2023	10/01/2024	600	2,541,720	4288.05		67,869		67,869		94,869							0/0
TA2307939			Equity/Index	TOCC	10/27/2023	10/25/2024	300	1,242,786	004		65,525		65,525		99,844							0/0
S&P 500 - CAPPED	N/A		Equity/Index	BNP	04/12/2023	04/10/2024	3,550	14,570,798	997		630,480		630,480		1,010,307							0/0
TA2304245			Equity/Index	TOCC	09/26/2023	09/20/2024	200	858,556	004		51,863		51,863		74,589							0/0
S&P 500 - CAPPED	N/A		Equity/Index	BAR	03/31/2023	03/28/2024	2,500	10,137,725	4027.81		448,525		448,525		714,546							0/0
TA2304064			Equity/Index	TOCC	08/21/2023	08/16/2024	600	2,618,712	997		75,441		75,441		97,719							0/0
TA2307051			Equity/Index	TOCC	03/02/2023	03/01/2024	700	2,761,045	9951.39		69,647		69,647		114,965							0/0
TA2303610			Equity/Index	TOCC	06/22/2023	01/18/2024	600	2,620,884	3928.86		216,015		216,015		276,909							0/0
S&P 500 - CAPPED	N/A		Equity/Index	TOCC	10/06/2023	09/23/2024	200	857,200	004		23,695		23,695		32,376							0/0
TA2308022			Equity/Index	TOCC	12/26/2023	12/20/2024	100	477,100	4754.63		29,154		29,154		28,867							0/0
S&P 500 - CAPPED	N/A		Equity/Index	SG	06/27/2023	01/26/2024	1,200	5,256,792	4318.05		212,220		212,220		324,551							0/0
TA2309412			Equity/Index	TOCC	03/21/2023	03/19/2024	200	796,624	9916.64		23,245		23,245		36,035							0/0
S&P 500 - CAPPED	N/A		Equity/Index	TOCC	05/16/2023	05/10/2024	2,000	8,227,080	4124.08		364,791		364,791		558,270							0/0
TA2304848			Equity/Index	BNP	09/05/2023	08/30/2024	886	3,988,178	4507.65		79,926		79,926		91,947							0/0
S&P 500 - CAPPED	N/A		Equity/Index	TOCC	02/07/2023	02/02/2024	2,300	9,442,075	996		173,778		173,778		281,660							0/0
TA2307402			Equity/Index	BNP	12/19/2023	12/13/2024	1,376	6,545,484	996		131,160		131,160		130,157							0/0
S&P 500 - CAPPED	N/A		Equity/Index	BNP	01/20/2023	01/22/2024	252	1,000,000	001		96,700		96,700		200,413							0/0
TA2303321			Equity/Index	TOCC	10/06/2023	09/13/2024	200	857,200	004		25,389		25,389		39,321							0/0
S&P 500 - CAPPED	N/A		Equity/Index	BAR	09/11/2023	09/06/2024	741	3,314,463	003		64,904		64,904		76,919							0/0
TA2308027			Equity/Index	BNP	08/31/2023	08/29/2024	100	453,066	4487.63		12,666		12,666		14,389							0/0
S&P 500 - CAPPED	N/A		Equity/Index	BNP	09/13/2023	09/11/2024	1,289	5,762,397	4487.46		327,445		327,445		414,590							0/0
TA2307538			Equity/Index	TOCC	02/22/2023	02/20/2024	2,200	8,793,510	4079.09		173,570		173,570		294,399							0/0
S&P 500 - CAPPED	N/A		Equity/Index	SG	05/10/2023	05/08/2024	560	2,317,638	4138.12		73,662		73,662		109,214							0/0
TA2304693			Equity/Index	BNP	07/17/2023	05/17/2024	315	1,421,923	004		103,279		103,279		119,492							0/0
S&P 500 - CAPPED	N/A		Equity/Index	TOCC	02/21/2023	02/14/2024	1,300	5,219,617	4136.13		311,721		311,721		652,380							0/0
TA2303473			Equity/Index	BNP	11/10/2023	10/31/2024	900	3,936,366	4193.8		136,809		136,809		232,905							0/0
S&P 500 - CAPPED	N/A		Equity/Index	BNP	10/09/2023	10/04/2024	400	1,726,864	996		63,760		63,760		82,995							0/0
TA2308040			Equity/Index	BNP	03/08/2023	03/06/2024	600	2,394,756	4048.42		150,570		150,570		295,327							0/0
S&P 500 - CAPPED	N/A		Equity/Index	BNP	09/07/2023	09/05/2024	89	395,439	4486.83		10,398		10,398		12,598							0/0
TA2307465			Equity/Index	BNP	03/01/2023	02/09/2024	400	1,585,456	4090.46		86,444		86,444		188,378							0/0
TA2303598			Equity/Index																			0/0

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
SBP 500 - CAPPED TA2306797	N/A		Equity/Index	BAR-	08/07/2023	07/02/2024	104	468,852	4450.38		15,417		15,417		18,385							0/0
SBP 500 - CAPPED TA2309176	N/A		Equity/Index	BAR-	12/12/2023	12/09/2024	719	3,328,035	4604.37		222,308		222,308		251,053							0/0
SBP 500 - CAPPED TA2309331	N/A		Equity/Index	TOCC-	12/21/2023	12/19/2024	800	3,785,600	4708.37		211,436		211,436		219,431							0/0
SBP 500 - CAPPED TA2212989	N/A		Equity/Index	BMO-	12/30/2022	01/02/2024	4,792	18,400,000	3839.5	660,985			660,985		1,200,985							0/0
SBP 500 - CAPPED TA2308071	N/A		Equity/Index	BAR-	10/10/2023	10/09/2024	1,600	6,972,384	4335.66		134,384		134,384		168,903							0/0
SBP 500 - CAPPED TA2305952	N/A		Equity/Index	BMO-	07/03/2023	06/21/2024	500	2,225,170	4365.689999999999		107,895		107,895		134,192							0/0
TA2309409	N/A		Equity/Index	TOCC-	12/26/2023	12/20/2024	400	1,908,400	4746.75		111,838		111,838		110,767							0/0
TA2303686	N/A		Equity/Index	B0A-	03/07/2023	03/06/2024	300	1,202,664	4048.42		35,130		35,130		58,707							0/0
TA2305243	N/A		Equity/Index	TOCC-	06/06/2023	05/31/2024	100	427,685	4282.37		28,676		28,676		43,629							0/0
TA2308778	N/A		Equity/Index	TOCC-	11/21/2023	11/15/2024	1,100	4,982,109	4004	4514.020000000000	223,834		223,834		263,911							0/0
TA2309137	N/A		Equity/Index	BMO-	12/11/2023	12/06/2024	205	944,166	4595.59		55,561		55,561		64,541							0/0
TA2305688	N/A		Equity/Index	TOCC-	06/22/2023	01/19/2024	800	3,494,512	4126.18		165,252		165,252		222,054							0/0
TA2308174	N/A		Equity/Index	BAR-	10/17/2023	10/11/2024	500	2,184,725	4327.78		124,175		124,175		162,490							0/0
SBP 500 - CAPPED TA2308894	N/A		Equity/Index	BMO-	11/16/2023	11/14/2024	1,738	7,801,578	4495.7		452,871		452,871		583,459							0/0
SBP 500 - CAPPED TA2309273	N/A		Equity/Index	RBC-	12/19/2023	12/13/2024	228	1,084,573	4719.55		64,905		64,905		65,440							0/0
SBP 500 - CAPPED TA2308874	N/A		Equity/Index	BMO-	11/27/2023	11/21/2024	254	1,156,254	4546.09		98,527		98,527		133,085							0/0
SBP 500 TA2307067	N/A		Equity/Index	TOCC-	08/21/2023	07/31/2024	100	436,452	4588.96		17,770		17,770		26,508							0/0
SBP 500 - CAPPED TA2306697	N/A		Equity/Index	RBC-	07/31/2023	07/26/2024	229	1,050,013	4566.75		94,169		94,169		95,118							0/0
SBP 500 - CAPPED TA2309581	N/A		Equity/Index	BNP-	06/28/2023	01/05/2024	148	646,591	3808.1		19,717		19,717		22,498							0/0
SBP 500 - CAPPED TA2309054	N/A		Equity/Index	TOCC-	12/05/2023	12/03/2024	500	2,288,340	4594.63		62,503		62,503		70,594							0/0
TA2303701	N/A		Equity/Index	BMO-	03/08/2023	02/22/2024	500	1,995,630	3991.05		120,405		120,405		221,467							0/0
TA2308859	N/A		Equity/Index	TOCC-	11/24/2023	11/08/2024	200	911,218	4382.78		25,913		25,913		28,699							0/0
TA2303310	N/A		Equity/Index	BMO-	02/06/2023	01/31/2024	908	3,734,904	4076.6	4433.310000000000	254,603		254,603		465,394							0/0
TA2307730	N/A		Equity/Index	SG-	09/22/2023	08/28/2024	190	826,986	4004	4320.060000000000	24,088		24,088		32,359							0/0
TA2307785	N/A		Equity/Index	TOCC-	09/26/2023	09/23/2024	200	858,556	4004		30,415		30,415		41,168							0/0
SBP 500 - CAPPED TA2305975	N/A		Equity/Index	RBC-	07/05/2023	06/28/2024	827	3,676,486	4450.38		214,342		214,342		276,178							0/0
TA2305414	N/A		Equity/Index	TOCC-	06/13/2023	06/05/2024	400	1,726,680	4273.79		77,626		77,626		101,601							0/0
TA2303040	N/A		Equity/Index	TOCC-	01/11/2023	01/11/2024	5,600	22,229,816	3969.61		733,686		733,686		1,305,503							0/0
TA2308028	N/A		Equity/Index	TOCC-	10/06/2023	09/16/2024	100	428,600	4450.32		8,937		8,937		12,916							0/0
SBP 500 - CAPPED TA2304647	N/A		Equity/Index	SG-	05/08/2023	05/03/2024	1,300	5,373,381	4061.22	4538.189999999999	104,156		104,156		147,438							0/0
SBP 500 - CAPPED TA2308867	N/A		Equity/Index	TOCC-	11/24/2023	11/21/2024	700	3,189,263	3996	4305.100000000000	199,230		199,230		239,284							0/0
SBP 500 - CAPPED TA2307817	N/A		Equity/Index	TOCC-	09/27/2023	09/13/2024	100	427,301	4004	4433.310000000000	6,954		6,954		10,276							0/0
SBP 500 - CAPPED TA2307310	N/A		Equity/Index	TOCC-	08/30/2023	08/28/2024	400	1,806,048	4004		54,918		54,918		64,575							0/0
TA2306116	N/A		Equity/Index	SG-	07/11/2023	07/05/2024	100	439,951	4398.95		25,593		25,593		32,816							0/0

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
SWP 500 - CAPPED TA2305043	N/A		Equity/Index	BAR-	05/25/2023	05/17/2024	100	413,437	4138.7700000000		25,683		25,683		40,635							0/0
SWP 500 - CAPPED TA2303343	N/A		Equity/Index	SG-	02/08/2023	02/07/2024	1,833	7,557,661	4164		139,730		139,730		224,638							0/0
SWP 500 - CAPPED TA2306641	N/A		Equity/Index	RBC-	11/10/2023	11/07/2024	200	874,748	4378.38		18,450		18,450		50,060							0/0
SWP 500 - CAPPED TA2307634	N/A		Equity/Index	BNP-	09/19/2023	09/17/2024	2,085	9,308,736	4450.32		179,284		179,284		216,995							0/0
SWP 500 - CAPPED TA2304364	N/A		Equity/Index	BMO-	04/20/2023	04/19/2024	605	2,500,000	4159.5200000000		220,853		220,853		414,326							0/0
SWP 500 - CAPPED TA2306894	N/A		Equity/Index	TOCC-	08/11/2023	08/09/2024	700	3,128,860	4467.71		173,954		173,954		216,294							0/0
SWP 500 - CAPPED TA2304455	N/A		Equity/Index	SG-	04/26/2023	04/24/2024	2,049	8,299,464	4137.04		492,641		492,641		887,813							0/0
SWP 500 - CAPPED TA2307403	N/A		Equity/Index	BMO-	09/05/2023	08/30/2024	267	1,201,855	4507.66		43,796		43,796		52,265							0/0
TA2306379	N/A		Equity/Index	SG-	07/18/2023	07/12/2024	86	390,675	4505.42		19,161		19,161		22,060							0/0
TA2304423	N/A		Equity/Index	BAR-	04/24/2023	04/19/2024	651	2,688,463	4129.79		67,320		67,320		99,552							0/0
TA2308543	N/A		Equity/Index	TOCC-	11/07/2023	11/04/2024	100	438,038	4358.34		26,332		26,332		34,849							0/0
TA2307087	N/A		Equity/Index	BNP-	08/22/2023	08/19/2024	400	1,753,708	4369.71		94,668		94,668		122,579							0/0
SWP 500 - CAPPED TA2305149	N/A		Equity/Index	SG-	06/01/2023	05/30/2024	200	844,954	404		54,570		54,570		82,290							0/0
TA2306446	N/A		Equity/Index	RBC-	07/20/2023	07/18/2024	1,691	7,691,294	4554.9799999999		377,702		377,702		438,308							0/0
TA2306809	N/A		Equity/Index	BAR-	08/08/2023	08/02/2024	270	1,208,600	4478.03		38,181		38,181		45,877							0/0
TA2303863	N/A		Equity/Index	BAR-	03/17/2023	03/15/2024	300	1,171,746	3960.28		27,687		27,687		45,970							0/0
SWP 500 TA2304125	N/A		Equity/Index	TOCC-	04/04/2023	04/03/2024	2,000	8,209,200	4124.51		150,091		150,091		233,087							0/0
TA2308927	N/A		Equity/Index	TOCC-	11/29/2023	11/01/2024	100	457,133	4237.6599999999		9,656		9,656		10,406							0/0
SWP 500 - CAPPED TA2305768	N/A		Equity/Index	SG-	06/27/2023	06/24/2024	2,500	10,951,650	4348.33		220,550		220,550		275,685							0/0
TA2306053	N/A		Equity/Index	BMO-	07/07/2023	06/14/2024	425	1,877,310	4409.59		92,395		92,395		121,613							0/0
SWP 500 - CAPPED TA2307635	N/A		Equity/Index	BNP-	09/19/2023	09/17/2024	709	3,150,363	4450.32		89,896		89,896		109,747							0/0
TA2303935	N/A		Equity/Index	TOCC-	03/23/2023	03/22/2024	900	3,588,948	3936.97		100,499		100,499		157,303							0/0
TA2305416	N/A		Equity/Index	TOCC-	06/13/2023	06/07/2024	1,600	6,906,320	4997		140,473		140,473		179,949							0/0
TA2305798	N/A		Equity/Index	SG-	06/27/2023	01/26/2024	200	876,132	4004		31,498		31,498		46,573							0/0
TA2306899	N/A		Equity/Index	SG-	11/15/2023	11/13/2024	219	988,649	4411.55		64,349		64,349		76,135							0/0
TA2306637	N/A		Equity/Index	RBC-	07/28/2023	07/12/2024	300	1,376,694	4505.42		42,120		42,120		46,871							0/0
TA2308945	N/A		Equity/Index	TOCC-	11/29/2023	11/25/2024	500	2,285,665	4559.34		67,763		67,763		76,419							0/0
TA2306387	N/A		Equity/Index	SG-	07/18/2023	07/16/2024	2,407	10,934,351	4505.42		223,033		223,033		252,918							0/0
TA2303322	N/A		Equity/Index	TOCC-	02/07/2023	02/06/2024	200	821,050	4111.08		24,687		24,687		40,441							0/0
TA2307069	N/A		Equity/Index	TOCC-	08/21/2023	07/10/2024	100	436,452	4409.53		24,348		24,348		34,541							0/0
SWP 500 TA2302906	N/A		Equity/Index	BAR-	01/06/2023	01/05/2024	9,371	36,500,000	3895.08		1,268,713		1,268,713		2,315,613							0/0
SWP 500 - CAPPED TA2306635	N/A		Equity/Index	RBC-	07/28/2023	07/12/2024	400	1,835,592	4472.16		56,556		56,556		62,812							0/0
TA2305017	N/A		Equity/Index	TOCC-	05/24/2023	05/22/2024	1,200	4,931,088	4192.63		270,019		270,019		449,840							0/0

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
S&P 500 - CAPED TA2304903	N/A		Equity/Index	SC-	05/18/2023	05/16/2024	651	2,717,469	4409.899999999999		169,286		169,286		253,024							0/0
S&P 500 - CAPED TA2306903	N/A		Equity/Index	BNP-	08/14/2023	07/12/2024	125	559,621	4472.16		15,686		15,686		19,177							0/0
S&P 500 - CAPED TA2306639	N/A		Equity/Index	NBC-	07/28/2023	07/05/2024	300	1,376,694	4411.59		76,479		76,479		85,275							0/0
S&P 500 - CAPED TA2308021	N/A		Equity/Index	TOCC-	10/06/2023	09/20/2024	100	428,600	4402.2		13,074		13,074		18,772							0/0
S&P 500 - CAPED TA2306514	N/A		Equity/Index	TOCC-	07/21/2023	06/28/2024	400	1,820,436	4450.38		103,578		103,578		120,614							0/0
S&P 500 - CAPED TA2306857	N/A		Equity/Index	TOCC-	08/10/2023	09/09/2024	100	446,883	4468.83		15,800		15,800		19,312							0/0
S&P 500 - CAPED TA2305035	N/A		Equity/Index	BAR-	05/25/2023	05/03/2024	500	2,067,185	4081.22		59,215		59,215		82,228							0/0
S&P 500 - CAPED TA2304716	N/A		Equity/Index	BMO-	05/11/2023	05/10/2024	266	1,100,000	4167.38		96,116		96,116		184,506							0/0
S&P 500 - CAPED TA2309122	N/A		Equity/Index	B0A-	12/08/2023	12/06/2024	1,808	8,310,237	4549.34		378,161		378,161		423,305							0/0
S&P 500 - CAPED TA2306478	N/A		Equity/Index	BMO-	07/21/2023	07/22/2024	176	800,000	4536.34		69,078		69,078		76,200							0/0
S&P 500 - CAPED TA2308877	N/A		Equity/Index	BMO-	11/27/2023	11/20/2024	104	473,427	404.		38,814		38,814		52,783							0/0
S&P 500 - CAPED TA2308879	N/A		Equity/Index	BMO-	11/27/2023	11/21/2024	830	3,778,309	896.		221,170		221,170		268,407							0/0
S&P 500 - CAPED TA2308344	N/A		Equity/Index	BMO-	10/26/2023	10/23/2024	180	748,706	4217.04		41,906		41,906		65,128							0/0
S&P 500 - CAPED TA2306945	N/A		Equity/Index	BAR-	08/15/2023	08/12/2024	140	623,960	4464.05		19,431		19,431		23,820							0/0
S&P 500 - CAPED TA2309286	N/A		Equity/Index	SC-	12/20/2023	12/16/2024	1,447	6,903,637	4719.189999999999		466,079		466,079		458,792							0/0
S&P 500 - CAPED TA2308764	N/A		Equity/Index	NBC-	11/20/2023	11/15/2024	1,040	4,706,655	4508.24		93,538		93,538		105,387							0/0
S&P 500 - CAPED TA2304869	N/A		Equity/Index	NBC-	05/17/2023	05/15/2024	2,000	8,318,540	4136.28		162,520		162,520		230,538							0/0
S&P 500 - CAPED TA2307180	N/A		Equity/Index	BMO-	08/25/2023	08/08/2024	180	789,113	4467.71		21,371		21,371		27,821							0/0
S&P 500 - CAPED TA2306687	N/A		Equity/Index	TOCC-	08/01/2023	07/29/2024	100	457,548	8582.229999999999		17,026		17,026		19,189							0/0
S&P 500 - CAPED TA2309170	N/A		Equity/Index	BAR-	12/12/2023	12/06/2024	381	1,763,635	4604.37		110,650		110,650		123,976							0/0
S&P 500 - CAPED TA2303974	N/A		Equity/Index	BMO-	03/24/2023	03/22/2024	504	2,000,000	3991.24		193,079		193,079		415,511							0/0
S&P 500 - CAPED TA2308327	N/A		Equity/Index	SC-	10/25/2023	10/23/2024	955	4,030,358	4217.04		241,023		241,023		346,486							0/0
S&P 500 - CAPED TA2308742	N/A		Equity/Index	BMO-	11/17/2023	11/15/2024	177	800,000	4004.		68,281		68,281		96,443							0/0
S&P 500 - CAPED TA2307467	N/A		Equity/Index	BMO-	09/07/2023	09/05/2024	633	2,812,508	4496.83		120,124		120,124		151,622							0/0
S&P 500 - CAPED TA2306816	N/A		Equity/Index	BAR-	08/08/2023	08/02/2024	103	461,093	4003.		14,304		14,304		17,246							0/0
S&P 500 - CAPED TA2304720	N/A		Equity/Index	BMO-	05/11/2023	05/02/2024	170	699,655	4119.58		63,906		63,906		124,535							0/0
S&P 500 - CAPED TA2304781	N/A		Equity/Index	TOCC-	05/12/2023	05/10/2024	1,800	7,420,644	4130.62		139,690		139,690		205,375							0/0
S&P 500 - CAPED TA2305833	N/A		Equity/Index	BNP-	06/28/2023	01/05/2024	80	349,509	4142.42		12,250		12,250		16,016							0/0
S&P 500 - CAPED TA2308963	N/A		Equity/Index	TOCC-	11/24/2023	11/20/2024	500	2,278,045	4547.38		134,333		134,333		160,907							0/0
S&P 500 - CAPED TA2309003	N/A		Equity/Index	BMO-	12/04/2023	11/29/2024	924	4,223,401	4567.8		121,811		121,811		134,694							0/0
S&P 500 - CAPED TA2306561	N/A		Equity/Index	NBC-	07/25/2023	07/23/2024	1,967	8,969,822	4536.34		183,086		183,086		207,450							0/0
S&P 500 - CAPED TA2303897	N/A		Equity/Index	TOCC-	03/21/2023	03/18/2024	2,400	9,559,488	8916.64		180,037		180,037		273,839							0/0
S&P 500 - CAPED TA2303474	N/A		Equity/Index	TOCC-	02/21/2023	02/16/2024	1,000	4,015,090	4079.09		105,096		105,096		179,588							0/0

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
S&P 500 - CAPPED	N/A		Equity/Index	BAR-	08/28/2023	08/23/2024	504	2,228,466	4376.3100000000		101,556		101,556		127,430							0/0
IA2307196			Equity/Index	BMO-	05/22/2023	05/17/2024	87	365,150	4198.05		22,681		22,681		35,610							0/0
S&P 500 - CAPPED	N/A		Equity/Index	BNP-	04/12/2023	04/10/2024	1,680	6,895,476	4109.1099999999		128,335		128,335		194,957							0/0
IA2304244			Equity/Index	BMO-	10/16/2023	10/11/2024	1,022	4,478,026	4349.6099999999		127,505		127,505		157,083							0/0
S&P 500 - CAPPED	N/A		Equity/Index	BAR-	10/12/2023	10/10/2024	200	868,722	4338.24		51,618		51,618		71,163							0/0
IA2308195			Equity/Index	TOCC-	04/18/2023	04/12/2024	300	1,243,461	4146.22		30,935		30,935		46,269							0/0
S&P 500 - CAPPED	N/A		Equity/Index	BMO-	03/24/2023	03/26/2024	453	1,800,000	3991.24		174,957		174,957		375,474							0/0
IA2304337			Equity/Index	BAR-	11/22/2023	11/20/2024	257	1,171,501	4547.38		53,271		53,271		61,025							0/0
S&P 500 - CAPPED	N/A		Equity/Index	TOCC-	06/13/2023	06/11/2024	1,200	5,179,740	4298.8599999999		153,679		153,679		198,732							0/0
IA2305426			Equity/Index	BAR-	04/24/2023	04/18/2024	263	1,086,135	4154.87		62,497		62,497		102,212							0/0
S&P 500 - CAPPED	N/A		Equity/Index	BMO-	11/27/2023	11/22/2024	1,403	6,386,709	4556.62		277,513		277,513		321,610							0/0
IA2308895			Equity/Index	RBC-	03/10/2023	02/28/2024	500	1,946,135	3970.15		106,775		106,775		210,736							0/0
S&P 500 - CAPPED	N/A		Equity/Index	BAR-	05/02/2023	04/30/2024	1,506	6,189,404	4169.4799999999		114,155		114,155		173,463							0/0
IA2305244			Equity/Index	TOCC-	06/06/2023	05/31/2024	400	427,585	404		26,136		26,136		37,196							0/0
S&P 500 - CAPPED	N/A		Equity/Index	TOCC-	05/26/2023	05/24/2024	400	1,681,280	4115.24		74,010		74,010		102,994							0/0
IA2305100			Equity/Index	SC-	04/26/2023	04/24/2024	775	3,139,130	4137.04		172,306		172,306		302,831							0/0
S&P 500 - CAPPED	N/A		Equity/Index	TOCC-	09/26/2023	09/20/2024	500	2,146,390	4320.0600000000		123,323		123,323		175,488							0/0
IA2307780			Equity/Index	RBC-	05/04/2023	05/02/2024	338	1,372,946	4119.58		54,601		54,601		88,952							0/0
S&P 500 - CAPPED	N/A		Equity/Index	RBC-	04/13/2023	04/12/2024	1,400	5,752,208	4091.95		108,304		108,304		161,888							0/0
IA2304261			Equity/Index	RBC-	07/20/2023	07/18/2024	2,521	11,466,441	4554.9799999999		227,772		227,772		259,644							0/0
S&P 500 - CAPPED	N/A		Equity/Index	TOCC-	06/06/2023	06/04/2024	2,100	8,979,285	4292.37		174,774		174,774		235,845							0/0
IA2305251			Equity/Index	TOCC-	06/14/2023	06/12/2024	3,300	14,483,997	4338.93		648,402		648,402		852,564							0/0
S&P 500 - CAPPED	N/A		Equity/Index	BAR-	08/28/2023	08/23/2024	1,042	4,607,266	4004		96,229		96,229		116,831							0/0
IA2307198			Equity/Index	BMO-	10/11/2023	10/11/2024	297	1,300,000	4376.95		119,600		119,600		184,562							0/0
S&P 500 - CAPPED	N/A		Equity/Index	BAR-	08/08/2023	08/06/2024	1,966	8,801,055	4478.03		175,092		175,092		207,254							0/0
IA2306821			Equity/Index	BMO-	12/28/2023	12/26/2024	1,602	7,676,592	4774.75		148,650		148,650		142,626							0/0
S&P 500 - CAPPED	N/A		Equity/Index	BMO-	06/08/2023	06/07/2024	233	1,000,000	4293.93		37,481		37,481		51,732							0/0
IA2305295			Equity/Index	BAR-	01/19/2023	01/19/2024	4,489	17,500,000	3898.95		587,634		587,634		1,015,139							0/0
S&P 500 - CAPPED	N/A		Equity/Index	TOCC-	05/23/2023	05/17/2024	2,100	8,758,701	996		382,107		382,107		570,631							0/0
IA2305000			Equity/Index	BMO-	10/26/2023	10/18/2024	400	415,948	4224.16		24,751		24,751		39,691							0/0
S&P 500 - CAPPED	N/A		Equity/Index	TOCC-	09/27/2023	09/25/2024	400	1,709,204	4337.4399999999		71,738		71,738		101,353							0/0
IA2308350			Equity/Index	TOCC-	02/27/2023	02/23/2024	2,900	11,553,571	3970.04		439,308		439,308		735,286							0/0
S&P 500 - CAPPED	N/A		Equity/Index	B0A-	03/07/2023	03/05/2024	400	1,603,552	4045.64		44,744		44,744		74,442							0/0
IA2303682			Equity/Index																			0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
SNP 500 - CAPPED	N/A		Equity/Index	BNP-	06/29/2023	01/17/2024	141	619,087	9900.97		18,809		18,809		22,404							0/0
SNP 500 - CAPPED	N/A		Equity/Index	BMO-	01/27/2023	01/26/2024	10,564	43,000,000	4070.56		1,530,780		1,530,780		2,591,175							0/0
SNP 500 - CAPPED	N/A		Equity/Index	TOCC-	12/05/2023	12/02/2024	500	2,288,340	4594.63		61,653		61,653		69,625							0/0
SNP 500 - CAPPED	N/A		Equity/Index	TOCC-	11/09/2023	11/04/2024	1,300	5,652,530	4358.34		244,550		244,550		322,075							0/0
SNP 500 - CAPPED	N/A		Equity/Index	BAR-	05/15/2023	05/09/2024	176	726,892	4119.17		48,127		48,127		77,131							0/0
SNP 500 - CAPPED	N/A		Equity/Index	RBC-	06/16/2023	06/14/2024	800	3,544,672	4372.59		341,896		341,896		429,200							0/0
SNP 500 - CAPPED	N/A		Equity/Index	SG-	07/18/2023	07/12/2024	1,041	4,728,982	4505.42		97,125		97,125		110,211							0/0
SNP 500 - CAPPED	N/A		Equity/Index	BNP-	03/20/2023	03/15/2024	435	1,711,647	3891.93		49,229		49,229		78,064							0/0
SNP 500 - CAPPED	N/A		Equity/Index	BMO-	10/19/2023	10/17/2024	1,337	5,778,180	4373.2		246,316		246,316		332,378							0/0
SNP 500 - CAPPED	N/A		Equity/Index	BAR-	10/10/2023	10/04/2024	700	3,050,418	4398.5		172,144		172,144		229,344							0/0
SNP 500 - CAPPED	N/A		Equity/Index	RBC-	06/09/2023	06/07/2024	1,250	5,375,763	4004		106,313		106,313		140,725							0/0
SNP 500 - CAPPED	N/A		Equity/Index	BGA-	02/14/2023	02/09/2024	500	2,063,555	4090.46		59,795		59,795		95,360							0/0
SNP 500 - CAPPED	N/A		Equity/Index	BMO-	06/08/2023	06/06/2024	2,540	10,879,912	4004		632,790		632,790		934,577							0/0
SNP 500 - CAPPED	N/A		Equity/Index	BAR-	03/17/2023	03/15/2024	400	1,562,328	3891.93		98,248		98,248		175,402							0/0
SNP 500 - CAPPED	N/A		Equity/Index	BAR-	10/24/2023	10/04/2024	200	847,994	4263.75		21,662		21,662		29,579							0/0
SNP 500 - CAPPED	N/A		Equity/Index	RBC-	11/30/2023	11/29/2024	109	500,000	4567.8		9,665		9,665		10,688							0/0
SNP 500 - CAPPED	N/A		Equity/Index	TOCC-	09/27/2023	09/24/2024	800	3,418,408	4004		93,580		93,580		127,313							0/0
SNP 500 - CAPPED	N/A		Equity/Index	TOCC-	11/17/2023	11/01/2024	118	531,681	3997		37,633		37,633		42,705							0/0
SNP 500 - CAPPED	N/A		Equity/Index	TOCC-	07/14/2023	07/12/2024	700	3,164,469	4472.16		93,979		93,979		111,403							0/0
SNP 500 - CAPPED	N/A		Equity/Index	BAR-	05/25/2023	05/03/2024	300	1,240,311	4090.75		34,656		34,656		48,716							0/0
SNP 500 - CAPPED	N/A		Equity/Index	SG-	06/27/2023	01/30/2024	3,500	15,332,310	4252.41		176,085		176,085		229,821							0/0
SNP 500 - CAPPED	N/A		Equity/Index	BAR-	10/02/2023	09/27/2024	375	1,607,209	4299.7		56,989		56,989		77,147							0/0
SNP 500 - CAPPED	N/A		Equity/Index	TOCC-	11/29/2023	11/22/2024	200	914,266	4559.34		56,877		56,877		68,136							0/0
SNP 500 - CAPPED	N/A		Equity/Index	TOCC-	11/24/2023	11/01/2024	100	455,609	4317.78		10,017		10,017		10,907							0/0
SNP 500 - CAPPED	N/A		Equity/Index	BMO-	09/20/2023	08/30/2024	793	3,531,189	4004		170,281		170,281		223,460							0/0
SNP 500 - CAPPED	N/A		Equity/Index	TOCC-	10/27/2023	10/25/2024	1,300	5,385,406	4004		140,420		140,420		199,418							0/0
SNP 500 - CAPPED	N/A		Equity/Index	TOCC-	03/21/2023	03/20/2024	200	796,624	3951.57		20,681		20,681		32,444							0/0
SNP 500 - CAPPED	N/A		Equity/Index	RBC-	07/13/2023	04/26/2024	200	899,258	4004		62,464		62,464		74,029							0/0
SNP 500 - CAPPED	N/A		Equity/Index	RBC-	07/10/2023	05/24/2024	4,328	19,039,002	4205.45		417,089		417,089		508,912							0/0
SNP 500 - CAPPED	N/A		Equity/Index	BNP-	06/29/2023	01/18/2024	383	1,681,634	3928.96		55,715		55,715		66,281							0/0
SNP 500 - CAPPED	N/A		Equity/Index	RBC-	04/28/2023	04/29/2024	216	900,000	3998		79,154		79,154		139,699							0/0
SNP 500 - CAPPED	N/A		Equity/Index	BNP-	10/20/2023	10/18/2024	1,233	5,245,688	4004		301,616		301,616		439,463							0/0
SNP 500 - CAPPED	N/A		Equity/Index	BMO-	08/31/2023	08/29/2024	1,210	5,482,099	4487.63		297,769		297,769		349,776							0/0

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
S&P 500 - CAPPED TA2304026	N/A		Equity/Index	BMO-	03/28/2023	03/28/2024	151	600,000	3900.33		56,984		56,984		125,360							0/0
S&P 500 - CAPPED TA2305511	N/A		Equity/Index	BAR-	12/29/2023	12/13/2024	728	3,470,958	4727.33		301,989		301,989		298,984							0/0
S&P 500 - CAPPED TA2306807	N/A		Equity/Index	BAR-	08/08/2023	06/02/2024	1,023	4,579,592	4478.03		90,536		90,536		108,422							0/0
S&P 500 - CAPPED TA2303602	N/A		Equity/Index	TOCC-	03/02/2023	03/01/2024	900	3,583,215	4004.84		344,347		344,347		724,523							0/0
S&P 500 - CAPPED TA2309124	N/A		Equity/Index	B0A-	12/11/2023	12/05/2024	399	1,837,770	4588.67		165,338		165,338		206,989							0/0
S&P 500 - CAPPED TA2305196	N/A		Equity/Index	BMO-	06/02/2023	05/31/2024	230	985,520	4179.83		51,713		51,713		70,938							0/0
S&P 500 - CAPPED TA2303782	N/A		Equity/Index	TOCC-	03/14/2023	03/12/2024	500	1,945,020	3881.59		45,683		45,683		73,393							0/0
S&P 500 - CAPPED TA2309175	N/A		Equity/Index	BAR-	12/12/2023	12/09/2024	259	1,198,833	4604.37		75,240		75,240		84,261							0/0
S&P 500 - CAPPED TA2304429	N/A		Equity/Index	BAR-	04/24/2023	04/18/2024	776	3,204,717	4154.87		140,045		140,045		220,192							0/0
S&P 500 - CAPPED TA2303580	N/A		Equity/Index	TOCC-	02/27/2023	02/22/2024	300	1,195,197	3991.05		79,442		79,442		140,535							0/0
S&P 500 - CAPPED TA2305925	N/A		Equity/Index	TOCC-	06/30/2023	06/28/2024	200	890,076	4004		88,912		88,912		111,483							0/0
S&P 500 - CAPPED TA2307162	N/A		Equity/Index	BMO-	08/25/2023	06/16/2024	805	3,529,088	4369.71		70,124		70,124		85,690							0/0
S&P 500 - CAPPED TA2309499	N/A		Equity/Index	BNP-	12/29/2023	12/26/2024	256	1,220,380	4774.75		54,216		54,216		53,642							0/0
S&P 500 - CAPPED TA2307306	N/A		Equity/Index	TOCC-	08/30/2023	06/19/2024	400	1,806,048	4369.71		56,534		56,534		66,034							0/0
S&P 500 - CAPPED TA2303407	N/A		Equity/Index	B0A-	02/14/2023	02/12/2024	500	2,063,555	4090.46		53,940		53,940		85,304							0/0
S&P 500 - CAPPED TA2306200	N/A		Equity/Index	RBC-	07/13/2023	04/26/2024	278	1,249,960	4055.99		110,964		110,964		131,329							0/0
S&P 500 - CAPPED TA2305519	N/A		Equity/Index	TOCC-	06/20/2023	06/14/2024	1,800	7,899,228	4409.59		329,248		329,248		439,059							0/0
S&P 500 - CAPPED TA2308951	N/A		Equity/Index	TOCC-	11/29/2023	11/27/2024	1,200	5,485,596	4550.43		108,162		108,162		120,409							0/0
S&P 500 - CAPPED TA2303395	N/A		Equity/Index	TOCC-	02/13/2023	02/09/2024	3,300	13,589,532	4090.46		509,307		509,307		831,564							0/0
S&P 500 - CAPPED TA2304299	N/A		Equity/Index	S&-	04/14/2023	04/12/2024	2,700	11,189,853	4146.22		209,844		209,844		312,587							0/0
S&P 500 - CAPPED TA2305634	N/A		Equity/Index	TOCC-	06/20/2023	01/10/2024	2,100	9,215,766	4149.7		104,760		104,760		132,959							0/0
S&P 500 - CAPPED TA2306195	N/A		Equity/Index	RBC-	07/13/2023	07/11/2024	1,953	8,781,254	4439.26		459,932		459,932		548,466							0/0
S&P 500 - CAPPED TA2305960	N/A		Equity/Index	BMO-	07/03/2023	06/28/2024	540	2,403,184	896		123,617		123,617		154,893							0/0
S&P 500 - CAPPED TA2305605	N/A		Equity/Index	TOCC-	06/16/2023	01/03/2024	100	443,034	3824.14		38,211		38,211		45,866							0/0
S&P 500 - CAPPED TA2309233	N/A		Equity/Index	TOCC-	12/15/2023	12/06/2024	200	945,538	4604.37		26,513		26,513		26,964							0/0
S&P 500 - CAPPED TA2304111	N/A		Equity/Index	BMO-	04/03/2023	03/28/2024	500	2,054,130	4004		124,535		124,535		214,864							0/0
S&P 500 - CAPPED TA2305932	N/A		Equity/Index	TOCC-	06/30/2023	06/28/2024	100	444,238	897		31,366		31,366		40,324							0/0
S&P 500 - CAPPED TA2307502	N/A		Equity/Index	BAR-	09/11/2023	09/06/2024	82	366,783	803		19,076		19,076		23,589							0/0
S&P 500 - CAPPED TA2308946	N/A		Equity/Index	TOCC-	11/29/2023	11/25/2024	1,300	5,942,729	4559.34		261,892		261,892		302,437							0/0
S&P 500 - CAPPED TA2306861	N/A		Equity/Index	BAR-	08/10/2023	08/08/2024	1,029	4,614,723	4499.38		192,938		192,938		234,557							0/0
S&P 500 - CAPPED TA2306944	N/A		Equity/Index	BAR-	08/15/2023	08/12/2024	272	1,212,266	4464.05		33,842		33,842		41,351							0/0
S&P 500 - CAPPED TA2307841	N/A		Equity/Index	BAR-	09/28/2023	09/27/2024	349	1,500,000	4317.76		136,303		136,303		230,694							0/0
S&P 500 - CAPPED TA2305284	N/A		Equity/Index	BMO-	06/08/2023	06/07/2024	326	1,400,000	4289.640000000000		124,867		124,867		196,198							0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
S&P 500 - CAPPED	N/A		Equity/Index	TOCC-	06/30/2023	06/28/2024	300	1,332,714	4376.6599999999		59,003		59,003		73,754							0/0
TA2305928									897													0/0
S&P 500 - CAPPED	N/A		Equity/Index	TOCC-	03/23/2023	03/22/2024	1,300	5,184,036	9306.97		96,675		96,675		148,583							0/0
TA2303934									4267.5200000000													0/0
S&P 500 - CAPPED	N/A		Equity/Index	BMO-	07/03/2023	06/07/2024	300	1,335,102	1004		39,204		39,204		46,661							0/0
TA2305955									404													0/0
S&P 500 - CAPPED	N/A		Equity/Index	BMO-	12/27/2023	12/24/2024	316	1,509,216	4754.63		46,193		46,193		45,355							0/0
TA2309419									4582.2299999999													0/0
S&P 500 - CAPPED	N/A		Equity/Index	TOCC-	08/01/2023	07/29/2024	400	1,830,192	996		51,786		51,786		58,177							0/0
TA2306685																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	TOCC-	03/13/2023	03/13/2024	400	1,542,304	3876.97		144,843		144,843		374,338							0/0
TA2303770									4698.3500000000													0/0
S&P 500 - CAPPED	N/A		Equity/Index	S6-	12/22/2023	12/20/2024	282	1,343,014	1004		85,844		85,844		86,519							0/0
TA2309399																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	BAR-	10/24/2023	10/21/2024	2,367	10,036,009	4224.16		189,123		189,123		248,913							0/0
TA2308307																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	BNP-	08/22/2023	08/19/2024	70	306,889	4389.71		16,199		16,199		20,940							0/0
TA2307085																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	BMO-	03/01/2023	03/01/2024	253	1,000,000	3974.7		94,800		94,800		209,839							0/0
TA2303586																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	BAR-	05/25/2023	05/22/2024	2,400	9,932,472	4192.63		418,488		418,488		636,180							0/0
TA2305052																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	BNP-	02/21/2023	02/21/2024	375	1,500,000	4017.73		146,070		146,070		293,128							0/0
TA2303479																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	TOCC-	05/26/2023	05/24/2024	100	420,320	4151.28		15,772		15,772		22,060							0/0
TA2305106																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	TOCC-	10/18/2023	09/27/2024	200	868,720	4299.7		18,237		18,237		22,948							0/0
TA2308218																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	BMO-	03/01/2023	02/07/2024	500	1,981,820	4164		97,845		97,845		234,992							0/0
TA2303597									4381.8800000000													0/0
S&P 500 - CAPPED	N/A		Equity/Index	BMO-	06/23/2023	06/21/2024	200	889,916	1003		72,614		72,614		106,412							0/0
TA2305721																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	TOCC-	03/03/2023	03/01/2024	400	1,607,156	3991.35		70,234		70,234		115,964							0/0
TA2303645																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	BNP-	02/14/2023	02/14/2024	598	2,473,830	4154.33		234,198		234,198		384,795							0/0
TA2303408																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	S6-	12/20/2023	12/17/2024	823	3,926,533	996		115,087		115,087		113,247							0/0
TA2308296																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	RBC-	05/26/2023	05/24/2024	404	1,700,000	4229.84		151,302		151,302		261,737							0/0
TA2305083																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	RBC-	08/03/2023	08/01/2024	766	3,454,384	996		161,427		161,427		194,784							0/0
TA2306728																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	BMO-	12/04/2023	11/29/2024	148	676,475	4567.8		38,998		38,998		47,114							0/0
TA2309007																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	TOCC-	02/27/2023	02/22/2024	800	3,187,192	3991.05		135,716		135,716		233,588							0/0
TA2303558																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	S6-	10/25/2023	10/23/2024	1,258	5,309,100	4217.04		99,256		99,256		130,954							0/0
TA2308325																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	TOCC-	12/15/2023	12/17/2024	200	943,838	1004		76,228		76,228		82,771							0/0
TA2309231																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	BMO-	09/27/2023	09/27/2024	234	1,000,000	4274.51		94,327		94,327		162,871							0/0
TA2307806																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	BNP-	12/20/2023	12/20/2024	646	3,079,553	5087.93		73,773		73,773		71,805							0/0
TA2309489																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	TOCC-	12/26/2023	12/20/2024	300	1,431,300	4746.75		64,496		64,496		64,292							0/0
TA2309408																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	S6-	12/20/2023	12/16/2024	2,224	10,610,704	996		208,923		208,923		205,032							0/0
TA2309289																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	BNP-	09/15/2023	09/13/2024	1,346	6,001,908	996		309,849		309,849		387,756							0/0
TA2307590																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	RBC-	09/22/2023	09/23/2024	278	1,200,000	1004		109,920		109,920		183,026							0/0
TA2307705																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	TOCC-	12/21/2023	12/19/2024	7,000	33,124,000	4768.37		1,385,688		1,385,688		1,435,813							0/0
TA2309330																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	S6-	06/27/2023	06/21/2024	1,000	4,380,660	4348.33		88,080		88,080		111,376							0/0
TA2305780																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	TOCC-	09/27/2023	09/25/2024	300	1,281,903	996		34,361		34,361		47,032							0/0
TA2307824																						0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
SBP 500 - CAPPED TA2307667	N/A		Equity/Index	BMO-	09/21/2023	09/19/2024	2,284	9,984,621	4443.95		482,815		482,815		669,649							0/0
SBP 500 - CAPPED TA2306193	N/A		Equity/Index	RBC-	07/13/2023	07/11/2024	987	4,437,838	4439.26		197,923		197,923		233,791							0/0
SBP 500 - CAPPED TA2306842	N/A		Equity/Index	RBC-	08/09/2023	08/09/2024	291	1,300,000	4467.71		117,130		117,130		147,071							0/0
SBP 500 - CAPPED TA2303648	N/A		Equity/Index	TOCC-	03/03/2023	01/24/2024	1,200	4,821,468	4016.95		205,411		205,411		358,827							0/0
TA2304769	N/A		Equity/Index	RBC-	05/12/2023	05/13/2024	145	600,000	4100.37		52,141		52,141		102,425							0/0
SBP 500 - CAPPED TA2308419	N/A		Equity/Index	SG-	10/31/2023	10/24/2024	100	416,780	4247.68		16,677		16,677		25,722							0/0
TA2305373	N/A		Equity/Index	BMO-	06/12/2023	06/07/2024	811	3,527,890	4293.93		97,523		97,523		132,239							0/0
SBP 500 - CAPPED TA2303685	N/A		Equity/Index	BGA-	03/07/2023	03/06/2024	200	801,776	4048.42		49,002		49,002		91,466							0/0
TA2305039	N/A		Equity/Index	BAR-	05/25/2023	05/09/2024	200	826,874	4119.17		31,020		31,020		45,081							0/0
TA2303903	N/A		Equity/Index	TOCC-	03/21/2023	03/20/2024	200	796,624	3951.57		21,825		21,825		34,337							0/0
SBP 500 - CAPPED TA2306922	N/A		Equity/Index	BNP-	08/14/2023	07/29/2024	150	671,546	996	4582.2299999999	30,422		30,422		38,275							0/0
SBP 500 - CAPPED TA2307386	N/A		Equity/Index	BAR-	09/01/2023	08/30/2024	108	486,218	4514.87		24,759		24,759		30,081							0/0
TA2307530	N/A		Equity/Index	TOCC-	09/12/2023	09/10/2024	100	445,865	4457.49		16,934		16,934		20,819							0/0
TA2304014	N/A		Equity/Index	TOCC-	03/28/2023	03/22/2024	800	3,181,016	3970.99		214,468		214,468		387,734							0/0
SBP 500 - CAPPED TA2308433	N/A		Equity/Index	SG-	10/31/2023	10/28/2024	1,000	4,167,800	4117.37		251,430		251,430		363,539							0/0
SBP 500 - CAPPED TA2303505	N/A		Equity/Index	TOCC-	02/22/2023	02/21/2024	1,700	6,794,985	9997.34	4515.7700000000	124,500		124,500		200,105							0/0
SBP 500 TA2307437	N/A		Equity/Index	BAR-	09/06/2023	08/30/2024	500	2,225,740	4137.6400000000		42,275		42,275		53,084							0/0
SBP 500 - CAPPED TA2304721	N/A		Equity/Index	BMO-	05/11/2023	05/10/2024	270	1,111,217	1003	4349.6099999999	99,452		99,452		194,501							0/0
TA2308196	N/A		Equity/Index	BMO-	10/16/2023	10/11/2024	1,547	6,778,382	997		135,873		135,873		163,390							0/0
TA2306923	N/A		Equity/Index	BNP-	08/14/2023	07/31/2024	202	904,348	4588.96		26,341		26,341		32,670							0/0
SBP 500 - CAPPED TA2307066	N/A		Equity/Index	TOCC-	08/21/2023	07/29/2024	200	872,904	996	4582.2299999999	22,925		22,925		32,591							0/0
TA2308208	N/A		Equity/Index	TOCC-	10/18/2023	10/02/2024	200	868,720	1003	4288.3900000000	17,055		17,055		21,324							0/0
TA2304025	N/A		Equity/Index	TOCC-	03/28/2023	03/15/2024	500	1,988,135	3916.64		139,108		139,108		242,612							0/0
TA2308535	N/A		Equity/Index	TOCC-	11/07/2023	11/01/2024	1,200	5,256,456	4358.34		101,814		101,814		125,399							0/0
SBP 500 - CAPPED TA2306327	N/A		Equity/Index	BNP-	07/17/2023	05/17/2024	50	225,702	4198.05		7,170		7,170		8,207							0/0
TA2303752	N/A		Equity/Index	RBC-	03/10/2023	03/08/2024	1,800	7,006,086	3918.32		124,380		124,380		206,348							0/0
TA2306267	N/A		Equity/Index	BMO-	07/14/2023	07/11/2024	600	2,711,052	4439.26		261,216		261,216		300,503							0/0
TA2303392	N/A		Equity/Index	TOCC-	02/13/2023	02/08/2024	400	1,647,216	997	4117.6599999999	110,142		110,142		202,777							0/0
SBP 500 - CAPPED TA2307653	N/A		Equity/Index	BMO-	09/20/2023	08/30/2024	688	3,063,630	904	4515.7700000000	78,707		78,707		96,814							0/0
TA2303970	N/A		Equity/Index	TOCC-	03/24/2023	03/01/2024	500	1,963,120	9951.39		127,793		127,793		246,604							0/0
SBP 500 TA2303031	N/A		Equity/Index	BNP-	01/10/2023	01/10/2024	638	2,500,000	9933.36		255,775		255,775		536,456							0/0
SBP 500 - CAPPED TA2306333	N/A		Equity/Index	BNP-	07/17/2023	05/17/2024	99	446,890	4198.05		35,315		35,315		41,201							0/0
SBP 500 - CAPPED TA2303309	N/A		Equity/Index	BMO-	02/06/2023	01/31/2024	1,400	5,758,662	4076.6		255,402		255,402		421,839							0/0
TA2303775	N/A		Equity/Index	BAR-	03/13/2023	03/08/2024	585	2,272,731	9861.59		58,880		58,880		99,176							0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
S&P 500 - CAPPED TA2307757	N/A		Equity/Index	BAR-	09/25/2023	09/19/2024	301	1,298,571	4443.95		95,104		95,104		166,316							0/0
S&P 500 - CAPPED TA2307843	N/A		Equity/Index	SS-	09/28/2023	09/26/2024	548	2,356,510	4273.53		119,875		119,875		161,877							0/0
S&P 500 - CAPPED TA2308203	N/A		Equity/Index	BMO-	10/18/2023	10/11/2024	200	868,520	897	6349.609999999999	79,954		79,954		128,719							0/0
S&P 500 - CAPPED TA2306054	N/A		Equity/Index	BMO-	07/07/2023	06/14/2024	133	587,488	4409.59		34,124		34,124		45,584							0/0
S&P 500 - CAPPED TA2303599	N/A		Equity/Index	BMO-	03/01/2023	02/28/2024	350	1,387,274	3970.15		36,096		36,096		57,684							0/0
S&P 500 - CAPPED TA2307163	N/A		Equity/Index	BMO-	08/25/2023	08/16/2024	100	438,396	4389.71		13,194		13,194		16,576							0/0
S&P 500 - CAPPED TA2305626	N/A		Equity/Index	TOCC-	06/20/2023	06/14/2024	500	2,194,230	4425.84		90,263		90,263		121,022							0/0
S&P 500 - CAPPED TA2307915	N/A		Equity/Index	BAR-	10/02/2023	09/27/2024	1,598	6,848,852	4299.7		131,196		131,196		170,955							0/0
S&P 500 - CAPPED TA2308572	N/A		Equity/Index	TOCC-	11/09/2023	11/07/2024	3,000	13,044,300	4378.38		558,556		558,556		740,909							0/0
S&P 500 - CAPPED TA2305956	N/A		Equity/Index	BMO-	07/03/2023	06/26/2024	500	2,225,170	4328.82		136,180		136,180		169,533							0/0
S&P 500 - CAPPED TA2306158	N/A		Equity/Index	BMO-	07/12/2023	07/10/2024	2,041	9,144,517	4409.53		197,099		197,099		229,270							0/0
S&P 500 - CAPPED TA2306959	N/A		Equity/Index	SS-	08/16/2023	08/14/2024	1,460	6,474,122	4489.72		122,129		122,129		151,383							0/0
S&P 500 - CAPPED TA2305871	N/A		Equity/Index	BNP-	06/29/2023	01/18/2024	1,309	5,747,413	3928.86		132,248		132,248		153,822							0/0
S&P 500 - CAPPED TA2308932	N/A		Equity/Index	TOCC-	11/29/2023	11/08/2024	100	457,133	804	4347.350000000000	22,613		22,613		24,891							0/0
S&P 500 - CAPPED TA2308229	N/A		Equity/Index	BMO-	10/19/2023	10/17/2024	2,005	8,665,109	4373.2		487,275		487,275		687,837							0/0
S&P 500 - CAPPED TA2309248	N/A		Equity/Index	SS-	12/18/2023	12/13/2024	944	4,487,301	4719.55		87,008		87,008		86,928							0/0
S&P 500 - CAPPED TA2309173	N/A		Equity/Index	BAR-	12/12/2023	12/09/2024	336	1,555,243	4604.37		45,017		45,017		48,238							0/0
S&P 500 - CAPPED TA2308139	N/A		Equity/Index	BNP-	10/13/2023	10/11/2024	277	1,202,465	4376.95		69,901		69,901		97,435							0/0
S&P 500 - CAPPED TA2304854	N/A		Equity/Index	TOCC-	05/16/2023	05/13/2024	300	1,234,062	4124.08		33,851		33,851		49,986							0/0
S&P 500 - CAPPED TA2304259	N/A		Equity/Index	RBC-	04/13/2023	04/11/2024	1,700	6,984,824	896	4108.939999999999	432,293		432,293		738,266							0/0
S&P 500 - CAPPED TA2304946	N/A		Equity/Index	RBC-	05/19/2023	05/17/2024	490	2,053,982	804	4158.770000000000	123,710		123,710		187,650							0/0
S&P 500 - CAPPED TA2306845	N/A		Equity/Index	BMO-	08/09/2023	08/07/2024	1,629	7,309,665	899	4518.439999999999	302,929		302,929		366,343							0/0
S&P 500 - CAPPED TA2309129	N/A		Equity/Index	BMO-	12/11/2023	12/06/2024	81	373,061	4549.34		10,417		10,417		11,020							0/0
S&P 500 - CAPPED TA2309163	N/A		Equity/Index	BAR-	12/12/2023	12/06/2024	267	1,235,863	4585.59		75,099		75,099		83,344							0/0
S&P 500 - CAPPED TA2306085	N/A		Equity/Index	RBC-	07/10/2023	05/29/2024	256	1,126,152	4205.45		35,763		35,763		43,973							0/0
S&P 500 - CAPPED TA2307334	N/A		Equity/Index	BMO-	08/31/2023	08/29/2024	1,925	8,721,821	4497.63		178,525		178,525		199,509							0/0
S&P 500 - CAPPED TA2303352	N/A		Equity/Index	BMO-	02/09/2023	02/08/2024	1,521	6,233,438	897	4117.859999999999	118,243		118,243		184,769							0/0
S&P 500 - CAPPED TA2308523	N/A		Equity/Index	BNP-	11/06/2023	11/01/2024	109	475,483	4317.78		30,159		30,159		39,933							0/0
S&P 500 - CAPPED TA2306083	N/A		Equity/Index	RBC-	07/10/2023	06/21/2024	401	1,764,011	803	4381.890000000000	76,832		76,832		99,140							0/0
S&P 500 - CAPPED TA2306552	N/A		Equity/Index	RBC-	07/25/2023	07/19/2024	72	326,684	4536.34		15,826		15,826		18,074							0/0
S&P 500 - CAPPED TA2308791	N/A		Equity/Index	TOCC-	11/21/2023	11/19/2024	200	905,838	804	4514.020000000000	55,533		55,533		67,972							0/0
S&P 500 - CAPPED TA2307633	N/A		Equity/Index	BNP-	09/19/2023	09/16/2024	536	2,379,511	4450.32		124,161		124,161		156,659							0/0
S&P 500 - CAPPED TA2307816	N/A		Equity/Index	TOCC-	09/27/2023	09/13/2024	200	854,602	4450.32		41,055		41,055		65,783							0/0
S&P 500 - CAPPED TA2305204	N/A		Equity/Index	BMO-	06/02/2023	05/31/2024	317	1,358,304	804	4221.020000000000	41,651		41,651		55,966							0/0

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
SNP 500 - CAPPED TA2306504	N/A		Equity/Index	SC-	12/29/2023	12/27/2024	2,269	10,794,768	4761.58		203,779		203,779		203,609							0/0
SNP 500 - CAPPED TA2303219	N/A		Equity/Index	TOCC-	01/31/2023	01/31/2024	600	2,445,960	4094.94		220,577		220,577		420,666							0/0
SNP 500 - CAPPED TA2308734	N/A		Equity/Index	BMO-	11/17/2023	11/15/2024	350	1,577,020	4502.88		95,456		95,456		121,712							0/0
TA2308069	N/A		Equity/Index	BAR-	10/10/2023	10/08/2024	1,700	7,408,158	4388.5		143,786		143,786		179,363							0/0
SNP 500 - CAPPED TA2308783	N/A		Equity/Index	TOCC-	11/21/2023	11/18/2024	900	4,076,271	4004	4514.0200000000	118,607		118,607		136,684							0/0
TA2308784	N/A		Equity/Index	TOCC-	11/21/2023	11/18/2024	200	905,638	4004	4514.0200000000	31,899		31,899		37,028							0/0
TA2308571	N/A		Equity/Index	TOCC-	11/09/2023	11/07/2024	100	434,810	4378.38		12,396		12,396		15,924							0/0
SNP 500 - CAPPED TA2308573	N/A		Equity/Index	TOCC-	11/09/2023	11/07/2024	3,100	13,479,110	4378.38		772,010		772,010		1,073,275							0/0
SNP 500 - CAPPED TA2305041	N/A		Equity/Index	BAR-	05/25/2023	05/17/2024	300	1,240,311	4004	4158.7700000000	31,836		31,836		45,668							0/0
TA2307640	N/A		Equity/Index	BNP-	09/19/2023	09/18/2024	391	1,737,460	4453.53		101,973		101,973		130,340							0/0
TA2304221	N/A		Equity/Index	BMO-	04/11/2023	04/11/2024	268	1,100,000	4128.66		100,980		100,980		189,421							0/0
TA2306032	N/A		Equity/Index	BMO-	07/07/2023	07/03/2024	3,021	13,344,361	4455.59		547,707		547,707		708,541							0/0
TA2305418	N/A		Equity/Index	TOCC-	06/13/2023	06/07/2024	400	1,726,880	897	4288.8599999999	51,090		51,090		66,153							0/0
SNP 500 - CAPPED TA2308169	N/A		Equity/Index	BAR-	10/17/2023	10/11/2024	1,000	4,369,450	4327.78		86,750		86,750		106,809							0/0
SNP 500 - CAPPED TA2304048	N/A		Equity/Index	BMO-	03/30/2023	03/28/2024	1,284	5,200,000	4069.46		484,067		484,067		967,451							0/0
SNP 500 - CAPPED TA2307404	N/A		Equity/Index	BMO-	09/05/2023	09/30/2024	606	2,727,806	4507.66		81,452		81,452		96,021							0/0
TA2304948	N/A		Equity/Index	RBC-	05/19/2023	05/17/2024	1,207	5,059,503	4198.05		102,414		102,414		146,227							0/0
SNP 500 - CAPPED TA2306811	N/A		Equity/Index	BAR-	08/08/2023	08/02/2024	852	3,814,089	4478.03		190,022		190,022		231,465							0/0
TA2306935	N/A		Equity/Index	BAR-	08/15/2023	08/09/2024	678	3,021,751	4464.05		176,999		176,999		223,288							0/0
SNP 500 - CAPPED TA2303191	N/A		Equity/Index	TOCC-	01/20/2023	01/22/2024	5,700	22,643,877	3972.61		779,107		779,107		1,341,760							0/0
TA2305395	N/A		Equity/Index	RBC-	06/09/2023	06/07/2024	580	2,494,354	4004	4267.5200000000	150,417		150,417		214,235							0/0
SNP 500 - CAPPED TA2303954	N/A		Equity/Index	BMO-	03/23/2023	03/14/2024	312	1,238,085	3919.29		128,485		128,485		277,504							0/0
TA2304614	N/A		Equity/Index	RBC-	05/05/2023	05/01/2024	1,200	4,939,200	4167.87		198,384		198,384		315,607							0/0
TA2308777	N/A		Equity/Index	TOCC-	11/21/2023	11/15/2024	700	3,170,433	4004	4514.0200000000	90,675		90,675		104,486							0/0
TA2303443	N/A		Equity/Index	BMO-	02/16/2023	02/15/2024	400	1,649,064	4004	4147.6000000000	70,408		70,408		119,694							0/0
SNP 500 - CAPPED TA2306562	N/A		Equity/Index	RBC-	07/25/2023	07/23/2024	778	3,547,959	4536.34		106,764		106,764		121,180							0/0
TA2306512	N/A		Equity/Index	TOCC-	07/21/2023	06/28/2024	400	1,820,436	897	4465.4799999999	55,434		55,434		63,742							0/0
SNP 500 - CAPPED TA2307814	N/A		Equity/Index	TOCC-	09/27/2023	09/06/2024	200	854,602	896		26,509		26,509		40,049							0/0
TA2303323	N/A		Equity/Index	TOCC-	02/07/2023	02/06/2024	200	821,050	4111.08		20,041		20,041		32,388							0/0
SNP 500 - CAPPED TA2304609	N/A		Equity/Index	RBC-	05/04/2023	05/02/2024	2,427	9,868,401	4119.58		186,199		186,199		288,245							0/0
TA2308524	N/A		Equity/Index	BNP-	11/06/2023	11/01/2024	638	2,783,103	4317.78		170,104		170,104		223,752							0/0
SNP 500 - CAPPED TA2303431	N/A		Equity/Index	BMO-	02/16/2023	02/16/2024	342	1,400,000	4110.45		130,913		130,913		235,071							0/0
TA2308215	N/A		Equity/Index	RBC-	12/19/2023	12/13/2024	960	4,566,624	896	4719.1899999999	304,723		304,723		307,621							0/0
TA2306887	N/A		Equity/Index	BMO-	08/11/2023	08/13/2024	90	400,000	4489.05		35,126		35,126		43,757							0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
SBP 500 - CAPPED		N/A	Equity/Index	BAR-	09/01/2023	08/30/2024	1,667	7,504,867	4514.87		144,746		144,746		170,601							0/0
TA2307382		N/A	Equity/Index	TOCC-	05/30/2023	05/24/2024	300	1,258,791	4151.28		79,163		79,163		115,930							0/0
SBP 500 - CAPPED		N/A	Equity/Index		08/18/2023	06/16/2024	300	1,309,938	4370.359999999999		122,835		122,835		176,558							0/0
TA2307024		N/A	Equity/Index	SB-	07/25/2023	07/25/2024	307	1,400,000	4582.99		117,279		117,279		123,152							0/0
SBP 500 - CAPPED		N/A	Equity/Index	RBC-	06/08/2023	06/06/2024	80	342,674	4283.850000000000		21,111		21,111		31,564							0/0
TA2306543		N/A	Equity/Index	BMO-	03/27/2023	03/21/2024	500	1,991,265	4002.87		84,695		84,695		143,166							0/0
TA2305288		N/A	Equity/Index	RBC-	07/21/2023	07/23/2024	88	400,000	4536.34		34,621		34,621		38,185							0/0
TA2304000		N/A	Equity/Index	BMO-	02/21/2023	02/14/2024	1,200	4,818,108	4136.13		191,275		191,275		360,248							0/0
TA2303477		N/A	Equity/Index	TOCC-	10/23/2023	10/18/2024	1,205	5,090,269	4278		292,731		292,731		431,780							0/0
TA2308275		N/A	Equity/Index	BAR-	11/15/2023	11/13/2024	1,525	6,884,430	4411.55		141,261		141,261		157,776							0/0
TA2308687		N/A	Equity/Index	SG-	08/02/2023	07/31/2024	1,693	7,643,709	4588.96		421,388		421,388		500,070							0/0
TA2306703		N/A	Equity/Index	BNP-	06/15/2023	06/13/2024	1,310	5,756,258	4369.01		244,577		244,577		321,793							0/0
SBP 500 - CAPPED		N/A	Equity/Index	BMO-	07/07/2023	06/28/2024	469	2,071,667	4450.38		58,555		58,555		74,140							0/0
TA2306498		N/A	Equity/Index	BMO-	12/28/2023	12/27/2024	125	600,000	4796.74		48,720		48,720		47,491							0/0
TA2309424		N/A	Equity/Index	RBC-	09/22/2023	09/20/2024	1,638	7,129,493	4402.2		358,329		358,329		489,953							0/0
SBP 500 - CAPPED		N/A	Equity/Index	SG-	12/18/2023	11/22/2024	395	1,869,262	4559.34		59,929		59,929		60,061							0/0
TA2309264		N/A	Equity/Index	SG-	03/07/2023	03/04/2024	2,000	8,017,760	4045.64		145,480		145,480		236,002							0/0
SBP 500 - CAPPED		N/A	Equity/Index	BNA-	08/16/2023	06/14/2024	2,195	9,733,354	4489.72		542,121		542,121		705,634							0/0
TA2303661		N/A	Equity/Index	SG-	10/27/2023	10/25/2024	2,300	9,528,026	4004		171,385		171,385		239,855							0/0
SBP 500 - CAPPED		N/A	Equity/Index	TOCC-	01/30/2023	01/30/2024	5,700	22,901,289	4017.77		777,568		777,568		1,325,349							0/0
TA2303212		N/A	Equity/Index	TOCC-	04/13/2023	04/05/2024	300	1,232,616	4090.38		77,439		77,439		131,038							0/0
TA2304268		N/A	Equity/Index	RBC-	06/29/2023	06/27/2024	2,921	12,828,126	4378.41		274,311		274,311		340,108							0/0
SBP 500 - CAPPED		N/A	Equity/Index	BAR-	04/18/2023	04/16/2024	200	828,974	4003		24,305		24,305		36,418							0/0
TA2304322		N/A	Equity/Index	TOCC-	10/16/2023	10/11/2024	98	429,400	4997		14,655		14,655		18,299							0/0
SBP 500 - CAPPED		N/A	Equity/Index	BMO-	01/24/2023	01/24/2024	400	1,606,044	4035.83		149,099		149,099		302,122							0/0
TA2303151		N/A	Equity/Index	TOCC-	07/21/2023	07/19/2024	600	2,730,654	4565.72		156,069		156,069		181,360							0/0
SBP 500 - CAPPED		N/A	Equity/Index	TOCC-	06/16/2023	01/04/2024	1,300	5,759,442	4085.69		60,483		60,483		73,057							0/0
TA2305606		N/A	Equity/Index	TOCC-	10/24/2023	10/22/2024	631	2,675,421	4224.16		73,133		73,133		97,847							0/0
TA2308313		N/A	Equity/Index	BAR-	07/07/2023	06/28/2024	1,156	5,106,283	4450.38		100,618		100,618		124,930							0/0
SBP 500 - CAPPED		N/A	Equity/Index	BMO-	07/18/2023	07/12/2024	533	2,421,275	4505.42		124,690		124,690		143,706							0/0
TA2306057		N/A	Equity/Index	SG-	03/31/2023	04/01/2024	300	1,232,793	4128.21		114,035		114,035		211,655							0/0
SBP 500 - CAPPED		N/A	Equity/Index	TOCC-	06/16/2023	01/03/2024	400	1,772,136	3824.14		164,278		164,278		198,709							0/0
TA2304060		N/A	Equity/Index	TOCC-	08/25/2023	06/06/2024	200	876,792	4478.03		22,582		22,582		29,461							0/0
SBP 500 - CAPPED		N/A	Equity/Index	BMO-	08/25/2023	06/23/2024	1,233	5,405,423	4436.01		104,115		104,115		129,276							0/0
TA2307164		N/A	Equity/Index	BMO-																		0/0

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
S&P 500 - CAPPED TA2303702	N/A		Equity/Index	BMO-	03/08/2023	03/01/2024	900	3,592,134	4045.64 4191.9799999999		225,468		225,468		445,124							0/0
S&P 500 - CAPPED TA2303635	N/A		Equity/Index	BNP-	07/17/2023	05/17/2024	340	1,534,774	896		107,488		107,488		124,798							0/0
S&P 500 - CAPPED TA2305417	N/A		Equity/Index	TOCC-	06/13/2023	06/06/2024	200	863,290	004		38,597		38,597		50,677							0/0
S&P 500 - CAPPED TA2305728	N/A		Equity/Index	RBC-	06/23/2023	06/20/2024	2,500	10,886,650	4388.71		453,575		453,575		609,072							0/0
S&P 500 - CAPPED TA2304333	N/A		Equity/Index	TOCC-	04/18/2023	04/15/2024	2,300	9,533,201	003		181,092		181,092		266,427							0/0
TA2309265	N/A		Equity/Index	S&-	12/18/2023	11/21/2024	38	179,628	996		5,839		5,839		5,852							0/0
S&P 500 - CAPPED TA2309240	N/A		Equity/Index	TOCC-	12/15/2023	12/13/2024	300	1,418,307	4707.09		87,347		87,347		90,744							0/0
TA2309194	N/A		Equity/Index	S&-	12/14/2023	12/12/2024	1,081	5,108,049	4643.7		319,857		319,857		329,207							0/0
TA2306636	N/A		Equity/Index	RBC-	07/28/2023	07/12/2024	200	917,796	4510.04		33,578		33,578		37,311							0/0
TA2307765	N/A		Equity/Index	BNP-	09/25/2023	09/20/2024	37	159,459	4330		9,518		9,518		13,378							0/0
S&P 500 - CAPPED TA2305048	N/A		Equity/Index	BAR-	05/25/2023	05/23/2024	100	413,437	4145.58 4433.3100000000		11,500		11,500		16,421							0/0
S&P 500 - CAPPED TA2307312	N/A		Equity/Index	TOCC-	08/30/2023	08/28/2024	500	2,257,560	004		141,118		141,118		169,132							0/0
S&P 500 - CAPPED TA2307809	N/A		Equity/Index	TOCC-	09/27/2023	09/04/2024	200	854,602	004		21,513		21,513		33,250							0/0
S&P 500 - CAPPED TA2306084	N/A		Equity/Index	RBC-	07/10/2023	05/29/2024	2,586	11,375,892	4205.45		242,696		242,696		295,737							0/0
S&P 500 - CAPPED TA2306313	N/A		Equity/Index	BNP-	07/17/2023	07/12/2024	409	1,846,242	4510.04		80,336		80,336		93,557							0/0
S&P 500 - CAPPED TA2306519	N/A		Equity/Index	TOCC-	07/21/2023	03/14/2024	300	1,365,327	3919.29 4582.2299999999		75,506		75,506		85,266							0/0
TA2306689	N/A		Equity/Index	TOCC-	08/01/2023	07/30/2024	2,400	10,981,152	996		221,317		221,317		249,825							0/0
S&P 500 - CAPPED TA2306035	N/A		Equity/Index	BMO-	07/07/2023	07/03/2024	79	348,959	4455.59		22,298		22,298		29,976							0/0
S&P 500 - CAPPED TA2305499	N/A		Equity/Index	BMO-	06/15/2023	06/13/2024	2,244	9,860,338	4389.01		196,215		196,215		247,382							0/0
TA2306121	N/A		Equity/Index	S&-	07/11/2023	07/08/2024	200	879,902	4398.95 4421.0200000000		45,144		45,144		57,154							0/0
TA2305202	N/A		Equity/Index	BMO-	06/02/2023	05/31/2024	170	728,428	004		19,052		19,052		25,394							0/0
S&P 500 - CAPPED TA2304547	N/A		Equity/Index	BAR-	05/01/2023	04/26/2024	1,087	4,543,519	4055.99		212,258		212,258		305,757							0/0
TA2309328	N/A		Equity/Index	TOCC-	12/21/2023	12/19/2024	2,100	9,937,200	4788.37 4137.2299999999		184,517		184,517		191,496							0/0
TA2308427	N/A		Equity/Index	S&-	10/31/2023	10/25/2024	100	416,780	996		11,889		11,889		16,279							0/0
TA2307383	N/A		Equity/Index	BAR-	09/01/2023	08/30/2024	761	3,426,037	4514.87		97,058		97,058		115,169							0/0
S&P 500 - CAPPED TA2308684	N/A		Equity/Index	TOCC-	11/14/2023	11/12/2024	100	450,020	4415.24 4105.0200000000		20,093		20,093		23,664							0/0
TA2304227	N/A		Equity/Index	TOCC-	04/11/2023	04/05/2024	3,100	12,776,464	004		239,740		239,740		360,145							0/0
TA2303793	N/A		Equity/Index	TOCC-	03/15/2023	03/13/2024	2,200	8,527,046	3855.76		155,112		155,112		248,541							0/0
S&P 500 - CAPPED TA2306900	N/A		Equity/Index	BAR-	08/07/2023	07/19/2024	87	392,213	4534.87		12,159		12,159		14,473							0/0
S&P 500 - CAPPED TA2306567	N/A		Equity/Index	RBC-	07/25/2023	07/22/2024	2,056	9,378,781	4536.34		188,246		188,246		213,365							0/0
TA2307715	N/A		Equity/Index	S&-	09/22/2023	09/20/2024	1,617	7,038,090	4402.2 4211.1747999999		131,527		131,527		168,272							0/0
S&P 500 - CAPPED TA2304520	N/A		Equity/Index	RBC-	04/28/2023	04/26/2024	288	1,200,000	996		105,074		105,074		185,624							0/0
S&P 500 - CAPPED TA2307726	N/A		Equity/Index	S&-	09/22/2023	08/23/2024	300	1,305,768	4405.71		64,119		64,119		90,052							0/0
TA2308731	N/A		Equity/Index	BMO-	11/17/2023	11/15/2024	850	2,928,751	4502.88		81,920		81,920		93,972							0/0

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
S&P 500 - CAPPED TA2306846	N/A		Equity/Index	BMO-	08/09/2023	08/07/2024	119	533,978	4518.4399999999	16,622	16,622		16,622		19,808							0/0
S&P 500 - CAPPED TA2304438	N/A		Equity/Index	BNP-	04/25/2023	04/23/2024	1,627	6,637,965	4133.5200000000	122,594	122,594		122,594		187,399							0/0
S&P 500 - CAPPED TA2304610	N/A		Equity/Index	BMO-	05/04/2023	05/03/2024	197	800,000	4090.87	47,681	47,681		47,681		80,973							0/0
S&P 500 - CAPPED TA23033372	N/A		Equity/Index	BMO-	02/10/2023	02/09/2024	800	2,444,376	4081.5	66,744	66,744		66,744		108,293							0/0
S&P 500 - CAPPED TA2308172	N/A		Equity/Index	BAR-	10/17/2023	10/11/2024	100	436,945	4327.78	19,500	19,500		19,500		25,094							0/0
S&P 500 - CAPPED TA2304942	N/A		Equity/Index	RBC-	05/19/2023	05/17/2024	300	1,257,540	4158.7700000000	46,647	46,647		46,647		67,065							0/0
S&P 500 - CAPPED TA2309287	N/A		Equity/Index	SG-	12/20/2023	12/17/2024	1,933	9,222,343	4719.1899999999	181,277	181,277		181,277		177,914							0/0
S&P 500 - CAPPED TA2305464	N/A		Equity/Index	TOCC-	06/14/2023	06/12/2024	1,400	6,144,726	4338.93	374,900	374,900		374,900		505,949							0/0
S&P 500 - CAPPED TA2306378	N/A		Equity/Index	SG-	07/18/2023	07/12/2024	819	3,720,486	4505.42	163,276	163,276		163,276		187,552							0/0
S&P 500 - CAPPED TA2308170	N/A		Equity/Index	BAR-	10/17/2023	10/11/2024	900	3,932,505	4327.78	112,320	112,320		112,320		140,515							0/0
S&P 500 - CAPPED TA2303753	N/A		Equity/Index	RBC-	03/10/2023	03/07/2024	800	3,113,816	3986.37	188,936	188,936		188,936		392,946							0/0
S&P 500 - CAPPED TA2307384	N/A		Equity/Index	BAR-	09/01/2023	08/30/2024	173	778,849	4514.87	28,284	28,284		28,284		33,867							0/0
S&P 500 - CAPPED TA2304316	N/A		Equity/Index	BMO-	04/17/2023	04/12/2024	600	2,479,542	4091.95	157,956	157,956		157,956		257,811							0/0
S&P 500 - CAPPED TA2307732	N/A		Equity/Index	SG-	09/22/2023	08/29/2024	120	522,307	4497.63	25,692	25,692		25,692		39,064							0/0
S&P 500 - CAPPED TA2305091	N/A		Equity/Index	TOCC-	05/26/2023	05/22/2024	300	1,260,960	4192.63	72,185	72,185		72,185		108,219							0/0
S&P 500 - CAPPED TA2307018	N/A		Equity/Index	BAR-	08/18/2023	08/16/2024	698	3,044,997	4404.33	173,362	173,362		173,362		236,936							0/0
S&P 500 - CAPPED TA2308212	N/A		Equity/Index	TOCC-	10/18/2023	10/16/2024	700	3,040,520	4373.63	86,510	86,510		86,510		111,571							0/0
S&P 500 - CAPPED TA2308111	N/A		Equity/Index	BAR-	10/12/2023	10/11/2024	391	1,700,000	4370.92	150,739	150,739		150,739		245,455							0/0
S&P 500 - CAPPED TA2306263	N/A		Equity/Index	BMO-	07/14/2023	07/15/2024	133	600,000	4505.42	51,011	51,011		51,011		59,979							0/0
S&P 500 - CAPPED TA2307810	N/A		Equity/Index	TOCC-	09/27/2023	09/06/2024	300	1,281,903	4451.1400000000	30,104	30,104		30,104		44,022							0/0
S&P 500 - CAPPED TA2307811	N/A		Equity/Index	TOCC-	09/27/2023	09/06/2024	100	427,301	4451.1400000000	20,673	20,673		20,673		33,552							0/0
S&P 500 - CAPPED TA2307059	N/A		Equity/Index	TOCC-	08/21/2023	08/02/2024	200	872,904	4501.8900000000	21,199	21,199		21,199		28,834							0/0
S&P 500 - CAPPED TA2308642	N/A		Equity/Index	RBC-	11/10/2023	11/08/2024	2,000	8,747,480	4382.78	320,700	320,700		320,700		204,106							0/0
S&P 500 - CAPPED TA2307760	N/A		Equity/Index	BNP-	09/25/2023	09/20/2024	370	1,594,885	4330	69,312	69,312		69,312		93,508							0/0
S&P 500 - CAPPED TA2303344	N/A		Equity/Index	SG-	02/08/2023	02/07/2024	477	1,966,723	4164.43964399999999	83,618	83,618		83,618		144,255							0/0
S&P 500 - CAPPED TA2305959	N/A		Equity/Index	BMO-	07/03/2023	06/28/2024	560	2,492,190	896	109,026	109,026		109,026		135,177							0/0
S&P 500 - CAPPED TA2304004	N/A		Equity/Index	RBC-	03/27/2023	03/22/2024	1,000	3,982,530	3970.99	107,800	107,800		107,800		171,965							0/0
S&P 500 - CAPPED TA2308858	N/A		Equity/Index	BAR-	08/10/2023	08/08/2024	73	327,381	4499.38	8,548	8,548		8,548		10,711							0/0
S&P 500 - CAPPED TA2305954	N/A		Equity/Index	BMO-	07/03/2023	06/07/2024	300	1,335,102	4293.93	63,558	63,558		63,558		78,086							0/0
S&P 500 - CAPPED TA2305951	N/A		Equity/Index	BMO-	07/03/2023	06/06/2024	600	2,670,204	4293.8500000000	148,812	148,812		148,812		184,313							0/0
S&P 500 - CAPPED TA2308426	N/A		Equity/Index	SG-	10/31/2023	10/25/2024	100	416,780	4117.37	26,037	26,037		26,037		37,913							0/0
S&P 500 - CAPPED TA2308613	N/A		Equity/Index	TOCC-	03/02/2023	03/01/2024	300	1,183,305	3951.39	50,294	50,294		50,294		86,536							0/0
S&P 500 - CAPPED TA2308353	N/A		Equity/Index	BMO-	10/26/2023	10/11/2024	100	415,948	4349.6099999999	19,649	19,649		19,649		34,566							0/0
S&P 500 - CAPPED TA2304437	N/A		Equity/Index	BNP-	04/25/2023	04/22/2024	412	1,680,911	4133.5200000000	44,838	44,838		44,838		69,742							0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
S&P 500 - CAPPED	N/A		Equity/Index	TOCC	12/18/2023	12/18/2024	200	948,112	4751.9399999999		76,798		76,798		79,815							0/0
TA2302045																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	BMO	07/24/2023	07/19/2024	1,305	5,941,195	4534.87		132,418		132,418		147,911							0/0
TA2306532																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	SG	05/18/2023	05/16/2024	238	993,483	4109.8999999999		25,766		25,766		35,966							0/0
TA2304895																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	BNP	12/29/2023	12/20/2024	502	2,393,089	4754.63		66,374		66,374		66,224							0/0
TA2309491																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	TOCC	11/24/2023	11/25/2024	200	911,888	4559.34		77,808		77,808		103,658							0/0
TA2308836																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	RBC	06/09/2023	06/07/2024	176	756,907	4267.5200000000		34,596		34,596		47,624							0/0
TA2305329																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	SG	12/18/2023	11/21/2024	125	591,639	4538.1899999999		12,461		12,461		12,428							0/0
TA2309254																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	BMO	07/24/2023	07/19/2024	669	3,045,716	4534.87		130,482		130,482		149,151							0/0
TA2306533																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	TOCC	10/18/2023	10/03/2024	200	868,720	4229.45		51,525		51,525		66,509							0/0
TA2308210																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	TOCC	03/06/2023	03/01/2024	200	814,584	3981.35		58,077		58,077		98,925							0/0
TA2303670																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	TOCC	11/29/2023	11/15/2024	100	457,133	4502.88		28,329		28,329		33,000							0/0
TA2308934																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	BAR	05/11/2023	05/01/2024	3,000	12,376,320	4167.87		524,820		524,820		843,146							0/0
TA2304725																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	BAR	05/15/2023	05/10/2024	1,548	6,393,348	4124.08		124,103		124,103		176,505							0/0
TA2304834																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	BNP	09/19/2023	09/16/2024	259	1,149,613	4450.32		41,961		41,961		51,720							0/0
TA2307632																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	TOCC	03/15/2023	03/13/2024	2,200	8,527,046	3955.76		366,400		366,400		618,303							0/0
TA2303795																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	SG	04/26/2023	04/24/2024	646	2,616,617	4137.04		66,900		66,900		106,204							0/0
TA2304454																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	TOCC	06/13/2023	06/10/2024	2,500	10,791,125	397		222,339		222,339		284,552							0/0
TA2305421																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	TOCC	02/21/2023	02/16/2024	9,500	38,143,355	4079.09		1,383,918		1,383,918		2,432,617							0/0
TA2303476																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	TOCC	02/23/2023	02/22/2024	1,400	5,561,598	3991.05		148,016		148,016		246,303							0/0
TA2303516																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	BMO	06/28/2023	06/26/2024	2,364	10,370,537	4328.82		634,403		634,403		838,924							0/0
TA2305828																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	RBC	06/23/2023	01/23/2024	3,100	13,499,446	4004		131,533		131,533		176,498							0/0
TA2305736																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	TOCC	02/15/2023	02/13/2024	1,090	4,499,357	4137.29		195,099		195,099		326,785							0/0
TA2303416																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	TOCC	03/21/2023	03/14/2024	400	1,593,248	3919.29		70,878		70,878		113,692							0/0
TA2303896																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	BAR	11/22/2023	11/20/2024	762	3,473,473	4547.38		207,371		207,371		245,772							0/0
TA2308799																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	RBC	06/23/2023	06/21/2024	1,590	6,923,909	3996		407,533		407,533		563,422							0/0
TA2305735																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	TOCC	10/03/2023	09/30/2024	600	2,541,720	4288.05		87,429		87,429		123,948							0/0
TA2307936																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	BMO	09/13/2023	09/11/2024	1,498	6,696,719	4487.46		133,726		133,726		155,353							0/0
TA2307537																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	BMO	12/04/2023	11/29/2024	1,277	5,836,886	4567.8		254,046		254,046		291,361							0/0
TA2309005																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	BAR	08/15/2023	08/12/2024	699	3,115,345	4464.05		163,587		163,587		204,873							0/0
TA2306947																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	SG	12/14/2023	12/12/2024	6,063	28,649,494	4643.7		1,318,703		1,318,703		1,344,134							0/0
TA2309195																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	BAR	10/10/2023	10/04/2024	400	1,743,096	4308.5		63,532		63,532		81,937							0/0
TA2308058																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	TOCC	12/05/2023	12/02/2024	1,900	8,695,692	4594.63		166,735		166,735		186,544							0/0
TA2309047																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	BMO	10/26/2023	10/24/2024	114	474,181	4247.68		12,231		12,231		17,287							0/0
TA2308346																						0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
SNP 500 - CAPPED TA2307231	N/A		Equity/Index	TOCC	08/29/2023	08/27/2024	1,400	6,247,332	4405.71		126,876		126,876		152,607							0/0
SPX 500 - CAPPED TA2305538	N/A		Equity/Index	BNP	06/28/2023	01/05/2024	212	926,198	3808.1		80,808		80,808		96,680							0/0
SPX 500 - CAPPED TA2307924	N/A		Equity/Index	BAR	10/03/2023	10/03/2024	213	900,000	4247.21		84,544		84,544		154,122							0/0
TA2304001	N/A		Equity/Index	RBC	03/27/2023	03/21/2024	236	939,877	4002.87		56,598		56,598		102,136							0/0
SPX 500 - CAPPED TA2304616	N/A		Equity/Index	TOCC	05/05/2023	05/07/2024	200	827,250	4180.51		72,480		72,480		136,470							0/0
SPX 500 - CAPPED TA2308675	N/A		Equity/Index	TOCC	11/14/2023	11/08/2024	200	900,040	4415.24		32,709		32,709		38,213							0/0
TA2306930	N/A		Equity/Index	BAR	08/15/2023	08/09/2024	1,207	5,379,430	4464.05		103,271		103,271		127,798							0/0
TA2308948	N/A		Equity/Index	TOCC	11/29/2023	11/25/2024	500	2,285,665	4559.34		149,913		149,913		181,550							0/0
SPX 500 - CAPPED TA2309486	N/A		Equity/Index	BNP	12/29/2023	12/20/2024	294	1,401,630	4746.75		63,292		63,292		62,870							0/0
TA2307407	N/A		Equity/Index	BMO	09/05/2023	08/30/2024	531	2,390,206	4507.66		125,550		125,550		153,755							0/0
TA2305496	N/A		Equity/Index	BMO	06/15/2023	06/14/2024	203	900,000	4425.84		33,553		33,553		43,372							0/0
SPX 500 - CAPPED TA2307762	N/A		Equity/Index	BNP	09/25/2023	09/20/2024	606	2,611,672	4330		135,090		135,090		185,666							0/0
TA2306112	N/A		Equity/Index	SG	07/11/2023	07/05/2024	500	2,199,755	4398.95		65,595		65,595		80,687							0/0
TA2304592	N/A		Equity/Index	BAR	05/02/2023	04/29/2024	352	1,446,680	496	4169.4799999999	34,433		34,433		53,163							0/0
SPX 500 - CAPPED TA2307656	N/A		Equity/Index	BMO	09/20/2023	08/30/2024	294	1,309,167	804	4515.7700000000	45,317		45,317		57,230							0/0
TA2304824	N/A		Equity/Index	BAR	05/15/2023	05/08/2024	347	1,433,134	4138.12		87,583		87,583		140,113							0/0
SPX 500 - CAPPED TA2304577	N/A		Equity/Index	BAR	05/02/2023	04/26/2024	936	3,846,801	896	4169.4799999999	109,269		109,269		170,946							0/0
TA2303929	N/A		Equity/Index	TOCC	03/23/2023	03/20/2024	300	1,196,316	3951.57		78,389		78,389		137,455							0/0
SPX 500 - CAPPED TA2308015	N/A		Equity/Index	TOCC	10/06/2023	10/04/2024	400	1,714,400	4263.75		88,746		88,746		123,140							0/0
TA2308822	N/A		Equity/Index	BAR	08/08/2023	08/06/2024	966	4,324,425	4478.03		123,793		123,793		148,176							0/0
SPX 500 - CAPPED TA2303605	N/A		Equity/Index	TOCC	03/02/2023	02/28/2024	1,100	4,338,785	3970.15		283,652		283,652		544,556							0/0
TA2303847	N/A		Equity/Index	BAR	03/17/2023	03/15/2024	600	2,343,462	3948.87		80,988		80,988		138,477							0/0
TA2305797	N/A		Equity/Index	SG	06/27/2023	01/26/2024	200	876,132	804	4307.5200000000	29,226		29,226		42,750							0/0
TA2309033	N/A		Equity/Index	TOCC	12/05/2023	11/08/2024	200	915,336	4415.24		18,707		18,707		20,605							0/0
TA2307827	N/A		Equity/Index	TOCC	09/27/2023	09/25/2024	200	854,602	896	4337.4399999999	49,101		49,101		72,469							0/0
SPX 500 - CAPPED TA2308570	N/A		Equity/Index	TOCC	11/09/2023	11/07/2024	2,500	10,870,250	4378.38		205,613		205,613		260,203							0/0
TA2306331	N/A		Equity/Index	BNP	07/17/2023	05/17/2024	137	618,423	4198.05		44,066		44,066		51,234							0/0
TA2305081	N/A		Equity/Index	RBC	05/26/2023	05/28/2024	119	500,000	4229.84		44,725		44,725		77,330							0/0
TA2308947	N/A		Equity/Index	TOCC	11/29/2023	11/25/2024	300	1,371,399	4559.34		85,190		85,190		101,899							0/0
SPX 500 - CAPPED TA2305289	N/A		Equity/Index	BMO	06/08/2023	06/06/2024	4,827	20,676,117	804	4293.8500000000	886,720		886,720		1,249,877							0/0
SPX 500 TA2306820	N/A		Equity/Index	BAR	08/08/2023	08/05/2024	441	1,974,194	4478.03		98,202		98,202		119,549							0/0
SPX 500 - CAPPED TA2305873	N/A		Equity/Index	BNP	06/29/2023	01/18/2024	193	847,403	3928.86		30,513		30,513		35,833							0/0
TA2303674	N/A		Equity/Index	B0A	03/07/2023	03/01/2024	300	1,202,664	8951.39		80,523		80,523		140,532							0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
SNP 500 - CAPPED	N/A		Equity/Index	RBC-	11/10/2023	10/18/2024	100	437,374	4278		26,184		26,184		35,368							0/0
TA2308630									4690.1726200000													0/0
SPX 500 - CAPPED	N/A		Equity/Index	BNP-	12/14/2023	12/12/2024	200	942,564	003		27,975		27,975		28,063							0/0
TA2309198																						0/0
SPX 500 - CAPPED	N/A		Equity/Index	TOCC-	11/14/2023	11/11/2024	400	1,800,080	4415.24		112,914		112,914		137,312							0/0
TA2306681									4198.7700000000													0/0
SPX 500 - CAPPED	N/A		Equity/Index	BNP-	07/17/2023	05/17/2024	244	1,101,426	004		88,199		88,199		102,370							0/0
TA2306321																						0/0
SPX 500 - CAPPED	N/A		Equity/Index	BNP-	11/06/2023	11/01/2024	1,121	5,326,283	4317.78		151,380		151,380		187,522							0/0
TA2308521																						0/0
SPX 500 - CAPPED	N/A		Equity/Index	SG-	08/18/2023	08/14/2024	100	436,646	4489.72		33,452		33,452		48,971							0/0
TA2307021																						0/0
SPX 500 - CAPPED	N/A		Equity/Index	BAR-	05/11/2023	05/03/2024	1,500	6,188,160	4136.25		387,450		387,450		632,955							0/0
TA2304731																						0/0
SPX 500 - CAPPED	N/A		Equity/Index	BAR-	08/08/2023	08/06/2024	189	846,083	4478.03		26,723		26,723		32,078							0/0
TA2306823																						0/0
SPX 500 - CAPPED	N/A		Equity/Index	TOCC-	06/20/2023	06/14/2024	200	877,692	4425.84		42,281		42,281		57,266							0/0
TA2305628																						0/0
SPX 500 - CAPPED	N/A		Equity/Index	TOCC-	03/14/2023	03/12/2024	2,200	8,558,088	3861.59		156,674		156,674		249,013							0/0
TA2303783																						0/0
SPX 500 - CAPPED	N/A		Equity/Index	BAR-	10/23/2023	10/18/2024	871	3,679,357	4278		98,249		98,249		134,472							0/0
TA2308273																						0/0
SPX 500 - CAPPED	N/A		Equity/Index	BMO-	11/01/2023	11/01/2024	378	1,600,000	4266.68		142,351		142,351		275,492							0/0
TA2308446																						0/0
SPX 500 - CAPPED	N/A		Equity/Index	BAR-	04/24/2023	04/19/2024	600	2,477,874	004		70,260		70,260		106,131							0/0
TA2304421																						0/0
SPX 500 - CAPPED	N/A		Equity/Index	BMO-	04/06/2023	04/05/2024	950	3,900,000	4125.13		357,166		357,166		671,253							0/0
TA2304151																						0/0
SPX 500 - CAPPED	N/A		Equity/Index	BAR-	03/17/2023	03/15/2024	3,500	13,670,370	9960.28		248,045		248,045		402,777							0/0
TA2303854																						0/0
SPX 500 - CAPPED	N/A		Equity/Index	TOCC-	12/26/2023	12/20/2024	4,100	19,561,100	4754.63		804,688		804,688		800,577							0/0
TA2309411																						0/0
SPX 500 - CAPPED	N/A		Equity/Index	BNP-	08/14/2023	07/08/2024	165	738,700	4398.95		17,914		17,914		21,638							0/0
TA2306901																						0/0
SPX 500 - CAPPED	N/A		Equity/Index	RBC-	01/03/2023	01/03/2024	3,922	15,000,000	3824.14		514,050		514,050		943,819							0/0
TA2300004																						0/0
SPX 500 - CAPPED	N/A		Equity/Index	RBC-	05/23/2023	05/23/2024	314	1,300,000	997		115,636		115,636		219,253							0/0
TA2304985																						0/0
SPX 500 - CAPPED	N/A		Equity/Index	BMO-	09/07/2023	09/06/2024	100	446,548	003		16,687		16,687		20,422							0/0
TA2307454																						0/0
SPX 500 - CAPPED	N/A		Equity/Index	RBC-	07/26/2023	07/24/2024	965	4,396,781	003		187,886		187,886		214,167							0/0
TA2306572																						0/0
SPX 500 - CAPPED	N/A		Equity/Index	BMO-	03/01/2023	02/28/2024	1,800	7,134,552	3970.15		135,162		135,162		209,672							0/0
TA2303595																						0/0
SPX 500 - CAPPED	N/A		Equity/Index	TOCC-	04/10/2023	04/05/2024	300	1,223,208	4090.38		74,846		74,846		129,699							0/0
TA2304192																						0/0
SPX 500 - CAPPED	N/A		Equity/Index	TOCC-	06/20/2023	01/10/2024	1,600	7,021,536	3919.25		158,857		158,857		187,891							0/0
TA2305635																						0/0
SPX 500 - CAPPED	N/A		Equity/Index	BMO-	03/03/2023	03/05/2024	445	1,800,000	4069.91		170,459		170,459		328,863							0/0
TA2303634																						0/0
SPX 500 - CAPPED	N/A		Equity/Index	SG-	12/22/2023	12/13/2024	118	561,970	4707.09		11,209		11,209		10,899							0/0
TA2309388																						0/0
SPX 500 - CAPPED	N/A		Equity/Index	SG-	06/27/2023	06/24/2024	700	3,066,462	4348.33		88,501		88,501		111,919							0/0
TA2305789																						0/0
SPX 500 - CAPPED	N/A		Equity/Index	BAR-	04/24/2023	04/19/2024	261	1,077,875	004		61,706		61,706		100,682							0/0
TA2304419																						0/0
SPX 500 - CAPPED	N/A		Equity/Index	BOM-	02/03/2023	02/02/2024	1,668	6,900,000	4157.576		612,720		612,720		1,060,835							0/0
TA2303269																						0/0
SPX 500 - CAPPED	N/A		Equity/Index	TOCC-	05/12/2023	05/08/2024	700	2,885,806	4138.12		179,981		179,981		294,225							0/0
TA2304778																						0/0
SPX 500 - CAPPED	N/A		Equity/Index	BNP-	10/26/2023	10/25/2024	121	500,000	996		9,305		9,305		12,581							0/0
TA2308342																						0/0
SPX 500 - CAPPED	N/A		Equity/Index	RBC-	03/17/2023	03/19/2024	460	1,800,000	001		176,401		176,401		402,717							0/0
TA2308829																						0/0
SPX 500 - CAPPED	N/A		Equity/Index	SG-	06/27/2023	01/30/2024	300	1,314,198	4017.77		48,627		48,627		59,605							0/0
TA2305810																						0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
S&P 500 - CAPPED	N/A		Equity/Index	S&-	12/20/2023	12/16/2024	1,512	7,213,752	4719.1899999999		208,747		208,747		205,353							0/0
TA230288									996													
S&P 500 - CAPPED	N/A		Equity/Index	TOCC	12/22/2023	12/24/2024	300	1,426,389	4708.8900000000		117,647		117,647		117,701							0/0
TA230335									003													
S&P 500 - CAPPED	N/A		Equity/Index	BAR	08/10/2023	07/19/2024	61	273,555	4536.34		7,928		7,928		10,140							0/0
TA230686																						
S&P 500 - CAPPED	N/A		Equity/Index	BAR	08/08/2023	06/05/2024	2,249	10,067,941	4478.03		201,308		201,308		238,433							0/0
TA230687																						
S&P 500 - CAPPED	N/A		Equity/Index	S&-	12/14/2023	12/12/2024	3,144	14,856,343	4643.7		1,027,805		1,027,805		1,063,685							0/0
TA2309197									4158.7700000000		119,430		119,430		167,812							0/0
S&P 500 - CAPPED	N/A		Equity/Index	RBC	05/19/2023	05/17/2024	1,477	6,191,289	004													0/0
TA2304940																						
S&P 500 - CAPPED	N/A		Equity/Index	BNP	07/17/2023	05/17/2024	198	893,780	4198.05		48,948		48,948		56,516							0/0
TA2306330																						
S&P 500 - CAPPED	N/A		Equity/Index	TOCC	10/03/2023	09/30/2024	600	2,541,720	4288.05		126,051		126,051		185,307							0/0
TA2307937																						
S&P 500 - CAPPED	N/A		Equity/Index	TOCC	12/01/2023	11/29/2024	361	4,411,836	4550.58		126,660		126,660		140,361							0/0
TA2308981																						
S&P 500 - CAPPED	N/A		Equity/Index	BNP	06/29/2023	01/12/2024	163	715,682	4229.33		27,363		27,363		37,545							0/0
TA2305855									4381.8900000000		19,452		19,452		24,430							0/0
S&P 500 - CAPPED	N/A		Equity/Index	RBC	07/10/2023	06/21/2024	188	827,018	003													0/0
TA2306081																						
S&P 500 - CAPPED	N/A		Equity/Index	BNP	06/29/2023	01/17/2024	243	1,066,938	3990.97		95,883		95,883		125,132							0/0
TA2305689																						
S&P 500 - CAPPED	N/A		Equity/Index	BAR	10/24/2023	10/11/2024	170	720,795	4376.95		33,366		33,366		50,919							0/0
TA2308315																						
S&P 500 - CAPPED	N/A		Equity/Index	TOCC	03/23/2023	03/20/2024	3,900	15,552,108	3951.57		678,778		678,778		1,109,596							0/0
TA2303933																						
S&P 500 - CAPPED	N/A		Equity/Index	BNP	06/28/2023	01/05/2024	447	1,952,880	3808.1		64,104		64,104		73,247							0/0
TA2305832																						
S&P 500 - CAPPED	N/A		Equity/Index	BAR	08/28/2023	08/23/2024	1,223	5,407,568	4405.71		323,740		323,740		417,364							0/0
TA2307199																						
S&P 500 - CAPPED	N/A		Equity/Index	RBC	11/10/2023	10/18/2024	180	787,273	4278		38,693		38,693		26,934							0/0
TA2308629																						
S&P 500 - CAPPED	N/A		Equity/Index	TOCC	10/18/2023	09/30/2024	200	888,720	4288.05		18,473		18,473		23,167							0/0
TA2308220																						
S&P 500 - CAPPED	N/A		Equity/Index	TOCC	12/05/2023	11/08/2024	200	915,336	4415.24		60,459		60,459		68,875							0/0
TA2309035									4370.3599999999		12,068		12,068		15,192							0/0
S&P 500 - CAPPED	N/A		Equity/Index	BNP	08/22/2023	08/16/2024	100	438,427	997													0/0
TA2307086																						
S&P 500 - CAPPED	N/A		Equity/Index	TOCC	03/28/2023	03/22/2024	2,700	10,735,929	3970.99		463,551		463,551		789,235							0/0
TA2304018																						
S&P 500 - CAPPED	N/A		Equity/Index	TOCC	03/03/2023	02/23/2024	300	1,205,367	3970.04		95,078		95,078		178,262							0/0
TA2303648																						
S&P 500 - CAPPED	N/A		Equity/Index	BMO	11/17/2023	11/15/2024	1,389	6,258,515	4502.88		124,038		124,038		138,587							0/0
TA2308730									4129.8999999999													
S&P 500 - CAPPED	N/A		Equity/Index	BNP	06/28/2023	01/09/2024	4,039	17,645,826	996		174,929		174,929		217,949							0/0
TA2305844																						
S&P 500 - CAPPED	N/A		Equity/Index	BAR	08/24/2023	08/22/2024	791	3,483,661	4387.55		123,799		123,799		156,149							0/0
TA2307117									4485.4799999999		35,506		35,506		43,650							0/0
S&P 500 - CAPPED	N/A		Equity/Index	BAR	09/11/2023	09/06/2024	179	800,660	996													0/0
TA2307507																						
S&P 500 - CAPPED	N/A		Equity/Index	TOCC	08/21/2023	08/02/2024	200	872,904	003		15,575		15,575		20,866							0/0
TA2307058																						
S&P 500 - CAPPED	N/A		Equity/Index	BMO	05/18/2023	05/17/2024	429	1,800,000	4226.18		157,376		157,376		275,729							0/0
TA2304887																						
S&P 500 - CAPPED	N/A		Equity/Index	TOCC	06/06/2023	05/31/2024	700	2,993,095	4282.37		128,811		128,811		182,078							0/0
TA2305240																						
S&P 500 - CAPPED	N/A		Equity/Index	TOCC	06/20/2023	01/10/2024	100	438,846	3919.25		13,142		13,142		15,632							0/0
TA2305636																						
S&P 500 - CAPPED	N/A		Equity/Index	RBC	07/05/2023	06/28/2024	1,125	5,001,266	4450.38		213,491		213,491		288,023							0/0
TA2305972																						
S&P 500 - CAPPED	N/A		Equity/Index	TOCC	09/29/2023	09/30/2024	200	857,610	4288.05		78,812		78,812		138,117							0/0
TA2307870																						
S&P 500 - CAPPED	N/A		Equity/Index	TOCC	02/17/2023	02/14/2024	500	2,028,170	4136.13		82,803		82,803		150,102							0/0
TA2303465																						

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
S&P 500 - CAPPED TA2307014	N/A		Equity/Index	BMO-	08/18/2023	08/16/2024	.92	400,000	4369.71		37,916		37,916		53,682							0/0
S&P 500 - CAPPED TA2303282	N/A		Equity/Index	TOCC-	02/03/2023	02/02/2024	200	835,396	4179.76		24,071		24,071		38,990							0/0
S&P 500 - CAPPED TA2303678	N/A		Equity/Index	B0A-	03/07/2023	03/01/2024	500	2,004,440	3981.35		136,620		136,620		246,719							0/0
S&P 500 - CAPPED TA2308298	N/A		Equity/Index	BAR-	10/24/2023	10/04/2024	180	763,195	4258.1899999999		15,219		15,219		20,486							0/0
S&P 500 - CAPPED TA2307370	N/A		Equity/Index	BMO-	09/01/2023	08/30/2024	332	1,500,000	4515.7700000000		131,400		131,400		159,258							0/0
S&P 500 - CAPPED TA2304298	N/A		Equity/Index	S6-	04/14/2023	04/12/2024	600	2,486,634	4091.95		73,344		73,344		108,829							0/0
S&P 500 - CAPPED TA2305193	N/A		Equity/Index	BMO-	06/02/2023	05/31/2024	230	985,520	4179.83		27,724		27,724		36,479							0/0
S&P 500 - CAPPED TA2306510	N/A		Equity/Index	TOCC-	07/21/2023	06/21/2024	800	3,640,872	4365.6899999999		116,532		116,532		134,458							0/0
S&P 500 - CAPPED TA2305794	N/A		Equity/Index	S6-	06/27/2023	06/25/2024	800	3,504,528	4348.33		101,344		101,344		128,039							0/0
S&P 500 - CAPPED TA2306682	N/A		Equity/Index	TOCC-	07/31/2023	07/26/2024	400	1,833,084	4537.41		111,942		111,942		124,866							0/0
S&P 500 - CAPPED TA2308813	N/A		Equity/Index	BAR-	08/08/2023	08/02/2024	147	658,065	4478.03		44,954		44,954		55,499							0/0
S&P 500 - CAPPED TA2308506	N/A		Equity/Index	BAR-	11/03/2023	11/01/2024	1,700	7,421,928	497		147,934		147,934		176,968							0/0
S&P 500 - CAPPED TA2304230	N/A		Equity/Index	TOCC-	04/11/2023	04/08/2024	600	2,472,864	4004		68,199		68,199		103,837							0/0
S&P 500 - CAPPED TA2308418	N/A		Equity/Index	S6-	10/31/2023	10/24/2024	400	1,667,120	4247.68		27,432		27,432		41,501							0/0
S&P 500 - CAPPED TA2308432	N/A		Equity/Index	S6-	10/31/2023	10/28/2024	300	1,250,340	4117.37		69,795		69,795		99,959							0/0
S&P 500 - CAPPED TA2306033	N/A		Equity/Index	BMO-	07/07/2023	07/03/2024	164	724,421	4455.59		36,218		36,218		47,575							0/0
S&P 500 - CAPPED TA2304475	N/A		Equity/Index	BMO-	04/27/2023	04/24/2024	3,200	13,085,120	4137.04		560,800		560,800		902,919							0/0
S&P 500 - CAPPED TA2308636	N/A		Equity/Index	B8C-	11/10/2023	10/30/2024	300	1,312,122	4166.92		36,636		36,636		108,490							0/0
S&P 500 - CAPPED TA2303400	N/A		Equity/Index	B0A-	02/14/2023	02/09/2024	1,800	7,428,798	4090.46		325,512		325,512		539,366							0/0
S&P 500 - CAPPED TA2308842	N/A		Equity/Index	TOCC-	11/29/2023	11/22/2024	100	457,133	4559.34		26,947		26,947		31,976							0/0
S&P 500 - CAPPED TA2308463	N/A		Equity/Index	B0A-	11/02/2023	10/31/2024	2,991	12,868,119	4193.8		588,150		588,150		754,018							0/0
S&P 500 - CAPPED TA2309178	N/A		Equity/Index	BAR-	12/12/2023	12/10/2024	723	3,346,550	4604.37		97,019		97,019		103,945							0/0
S&P 500 - CAPPED TA2305926	N/A		Equity/Index	TOCC-	06/30/2023	06/28/2024	1,200	5,330,856	4376.6599999999		108,079		108,079		131,442							0/0
S&P 500 - CAPPED TA2303577	N/A		Equity/Index	BNP-	02/28/2023	02/23/2024	900	3,586,212	3970.04		66,654		66,654		105,082							0/0
S&P 500 - CAPPED TA2308954	N/A		Equity/Index	TOCC-	11/29/2023	11/27/2024	400	1,828,532	4550.43		108,798		108,798		128,342							0/0
S&P 500 - CAPPED TA2307013	N/A		Equity/Index	BMO-	08/18/2023	08/19/2024	92	400,000	4369.71		38,081		38,081		53,935							0/0
S&P 500 - CAPPED TA2308202	N/A		Equity/Index	BMO-	10/18/2023	10/16/2024	115	469,399	4373.63		44,698		44,698		72,261							0/0
S&P 500 - CAPPED TA2305672	N/A		Equity/Index	TOCC-	06/22/2023	06/20/2024	300	1,310,442	4398.71		72,812		72,812		99,989							0/0
TA2304436	N/A		Equity/Index	BNP-	04/25/2023	04/19/2024	755	3,080,309	4004		131,687		131,687		213,541							0/0
S&P 500 - CAPPED TA2306666	N/A		Equity/Index	TOCC-	07/31/2023	06/13/2024	100	458,271	4369.01		15,969		15,969		18,202							0/0
S&P 500 - CAPPED TA2304380	N/A		Equity/Index	BAR-	04/20/2023	04/17/2024	325	1,344,132	4151.32		77,480		77,480		126,657							0/0
S&P 500 - CAPPED TA2307628	N/A		Equity/Index	BNP-	09/19/2023	09/13/2024	142	629,610	4467.4399999999		22,742		22,742		28,192							0/0
S&P 500 - CAPPED TA2307443	N/A		Equity/Index	BAR-	09/06/2023	09/03/2024	500	2,225,740	4004		59,360		59,360		73,041							0/0

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
SBP 500 - CAPPED TA2307435	N/A		Equity/Index	BAR-	09/06/2023	08/30/2024	150	667,722	4507.66		21,885		21,885		27,150							0/0
SBP 500 - CAPPED TA2305813	N/A		Equity/Index	SG-	06/27/2023	01/30/2024	1,200	5,256,792	4017.77		457,644		457,644		613,378							0/0
SBP 500 - CAPPED TA2304980	N/A		Equity/Index	BMO-	05/22/2023	05/17/2024	757	3,177,227	004	4138.7700000000	144,996		144,996		209,859							0/0
SBP 500 - CAPPED TA2307934	N/A		Equity/Index	TOCC-	10/03/2023	09/30/2024	900	3,812,580	4288.05		101,489		101,489		141,953							0/0
SBP 500 - CAPPED TA2305018	N/A		Equity/Index	TOCC-	05/24/2023	05/22/2024	2,500	10,273,100	4192.63		191,064		191,064		284,413							0/0
SBP 500 - CAPPED TA2309036	N/A		Equity/Index	TOCC-	12/05/2023	11/15/2024	100	457,668	4502.88		20,960		20,960		23,711							0/0
SBP 500 - CAPPED TA2307545	N/A		Equity/Index	TOCC-	09/14/2023	09/12/2024	3,100	13,783,871	996	4461.8999999999	275,328		275,328		320,408							0/0
TA2305731	N/A		Equity/Index	RBC-	06/23/2023	06/21/2024	700	3,048,262	996	4365.6899999999	87,115		87,115		113,123							0/0
TA2304730	N/A		Equity/Index	BAR-	05/11/2023	05/03/2024	1,200	4,950,528	4136.25		203,532		203,532		315,303							0/0
TA2307892	N/A		Equity/Index	TOCC-	09/29/2023	09/27/2024	2,200	9,476,610	4274.51		181,270		181,270		232,850							0/0
TA2305424	N/A		Equity/Index	TOCC-	06/13/2023	06/11/2024	3,000	12,949,350	997	4298.8599999999	263,087		263,087		336,491							0/0
TA2309126	N/A		Equity/Index	BNA-	12/11/2023	12/10/2024	558	2,570,115	4617.22		214,679		214,679		271,872							0/0
TA2305812	N/A		Equity/Index	SG-	06/27/2023	01/30/2024	300	1,314,198	4017.77		107,442		107,442		141,988							0/0
TA2306892	N/A		Equity/Index	BMO-	11/16/2023	11/14/2024	1,755	7,877,888	4495.7		502,597		502,597		661,739							0/0
TA2303807	N/A		Equity/Index	TOCC-	03/02/2023	02/27/2024	300	1,183,305	3992.24		70,109		70,109		132,364							0/0
TA2303567	N/A		Equity/Index	BNP-	02/28/2023	02/23/2024	500	1,992,340	3970.04		135,765		135,765		248,171							0/0
SBP 500 - CAPPED TA2305740	N/A		Equity/Index	RBC-	06/23/2023	01/24/2024	300	1,306,398	4250.74		14,970		14,970		20,036							0/0
SBP 500 - CAPPED TA2306645	N/A		Equity/Index	RBC-	07/28/2023	07/26/2024	200	917,796	4566.75		55,618		55,618		61,508							0/0
TA2309483	N/A		Equity/Index	BNP-	12/29/2023	12/12/2024	847	4,037,742	4643.7		188,644		188,644		188,398							0/0
TA2306686	N/A		Equity/Index	TOCC-	08/01/2023	07/29/2024	200	915,096	996	4582.2299999999	28,951		28,951		32,591							0/0
TA2304039	N/A		Equity/Index	BMO-	03/29/2023	03/27/2024	740	2,965,694	3977.53		200,651		200,651		357,182							0/0
TA2306498	N/A		Equity/Index	RBC-	07/21/2023	07/19/2024	250	1,135,398	4534.87		100,320		100,320		108,394							0/0
TA2305192	N/A		Equity/Index	BMO-	06/02/2023	05/31/2024	1,875	8,034,131	4179.83		162,750		162,750		211,248							0/0
TA2309063	N/A		Equity/Index	TOCC-	12/05/2023	12/03/2024	1,700	7,780,356	4594.63		149,184		149,184		166,848							0/0
TA2304478	N/A		Equity/Index	BMO-	04/27/2023	04/19/2024	800	3,271,280	4129.79		236,272		236,272		439,079							0/0
TA2305209	N/A		Equity/Index	BMO-	06/02/2023	05/31/2024	186	796,986	004	4221.0200000000	49,199		49,199		70,463							0/0
TA2307890	N/A		Equity/Index	TOCC-	09/29/2023	09/16/2024	100	430,755	4450.32		10,772		10,772		15,192							0/0
TA2306119	N/A		Equity/Index	SG-	07/11/2023	07/08/2024	2,000	8,799,020	4398.95		178,180		178,180		216,715							0/0
TA2308020	N/A		Equity/Index	TOCC-	10/06/2023	09/20/2024	400	1,714,400	4330	4365.6899999999	47,626		47,626		65,350							0/0
TA2306080	N/A		Equity/Index	RBC-	07/10/2023	06/21/2024	170	747,635	996	4135.3500000000	23,497		23,497		29,661							0/0
SBP 500 - CAPPED TA2304574	N/A		Equity/Index	BAR-	05/02/2023	04/26/2024	143	587,706	004		39,112		39,112		66,921							0/0
SBP 500 - CAPPED TA2308855	N/A		Equity/Index	TOCC-	11/24/2023	11/05/2024	200	911,218	4358.34		18,831		18,831		20,697							0/0
TA2304847	N/A		Equity/Index	TOCC-	05/16/2023	05/10/2024	700	2,879,478	4124.08		123,617		123,617		188,466							0/0
TA2304941	N/A		Equity/Index	RBC-	05/19/2023	05/17/2024	886	3,713,935	004	4138.7700000000	104,158		104,158		147,825							0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
SWP 500 - CAPPED TA2306564	N/A		Equity/Index	RBC-	07/25/2023	07/19/2024	71	322,442	4536.34		18,579		18,579		21,264							0/0
SWP 500 - CAPPED TA2306862	N/A		Equity/Index	TOCC-	11/24/2023	11/20/2024	400	1,822,436	4547.38		82,486		82,486		96,352							0/0
SWP 500 - CAPPED TA2304688	N/A		Equity/Index	SG-	05/10/2023	05/02/2024	705	2,917,741	4119.58		187,438		187,438		301,062							0/0
SWP 500 - CAPPED TA2307442	N/A		Equity/Index	BAR-	09/06/2023	09/03/2024	1,600	7,122,368	4515.7700000000		135,312		135,312		164,052							0/0
SWP 500 - CAPPED TA2306893	N/A		Equity/Index	BMO-	11/16/2023	11/14/2024	4,723	21,200,720	4485.7		920,513		920,513		1,118,191							0/0
SWP 500 - CAPPED TA2306909	N/A		Equity/Index	BNP-	08/14/2023	07/15/2024	65	291,003	4505.42		8,949		8,949		11,021							0/0
SWP 500 - CAPPED TA2308967	N/A		Equity/Index	BMO-	11/30/2023	11/27/2024	195	888,186	4654.8900000000		52,055		52,055		63,682							0/0
SWP 500 - CAPPED TA2306691	N/A		Equity/Index	BNP-	11/15/2023	11/13/2024	111	500,000	4402.92		23,945		23,945		27,812							0/0
SWP 500 - CAPPED TA2305022	N/A		Equity/Index	RBC-	05/24/2023	05/24/2024	292	1,200,000	4139.5200000000		110,256		110,256		212,844							0/0
SWP 500 - CAPPED TA2306892	N/A		Equity/Index	BAR-	08/10/2023	08/08/2024	1,389	6,229,203	4499.38		326,637		326,637		400,111							0/0
SWP 500 - CAPPED TA2306099	N/A		Equity/Index	RBC-	07/10/2023	05/31/2024	164	721,441	4292.37		15,605		15,605		19,303							0/0
SWP 500 - CAPPED TA2307170	N/A		Equity/Index	BMO-	08/25/2023	08/16/2024	420	1,841,263	4369.71		97,419		97,419		128,379							0/0
SWP 500 - CAPPED TA2309041	N/A		Equity/Index	TOCC-	12/05/2023	11/29/2024	600	2,746,008	4594.63		77,517		77,517		87,548							0/0
SWP 500 - CAPPED TA2304728	N/A		Equity/Index	BAR-	05/11/2023	05/01/2024	800	3,300,352	4167.87		200,856		200,856		336,195							0/0
SWP 500 - CAPPED TA2307175	N/A		Equity/Index	BMO-	08/25/2023	08/08/2024	270	1,183,669	4499.38		55,415		55,415		77,488							0/0
SWP 500 - CAPPED TA2309290	N/A		Equity/Index	SG-	12/20/2023	12/18/2024	271	1,292,941	4740.5600000000		58,913		58,913		58,001							0/0
SWP 500 - CAPPED TA2308421	N/A		Equity/Index	SG-	10/31/2023	10/25/2024	700	2,917,460	4117.37		79,338		79,338		107,444							0/0
SWP 500 - CAPPED TA2307716	N/A		Equity/Index	SG-	09/22/2023	09/20/2024	725	3,155,606	4402.2		85,731		85,731		111,394							0/0
SWP 500 - CAPPED TA2306640	N/A		Equity/Index	RBC-	07/28/2023	07/25/2024	300	1,376,694	4587.46		88,704		88,704		97,898							0/0
SWP 500 - CAPPED TA2307380	N/A		Equity/Index	BAR-	09/01/2023	08/28/2024	200	900,404	4433.3100000000		41,540		41,540		49,520							0/0
SWP 500 - CAPPED TA2308386	N/A		Equity/Index	TOCC-	10/27/2023	10/24/2024	200	828,524	4247.68		43,843		43,843		70,677							0/0
SWP 500 - CAPPED TA2304226	N/A		Equity/Index	TOCC-	04/11/2023	04/05/2024	400	1,648,576	4105.0200000000		104,042		104,042		174,511							0/0
SWP 500 - CAPPED TA2305263	N/A		Equity/Index	BMO-	06/07/2023	06/05/2024	1,225	5,228,631	4273.79		303,041		303,041		451,840							0/0
SWP 500 - CAPPED TA2306043	N/A		Equity/Index	BMO-	07/07/2023	06/14/2024	149	658,163	4372.59		18,752		18,752		23,494							0/0
SWP 500 - CAPPED TA2308072	N/A		Equity/Index	BAR-	10/10/2023	10/09/2024	500	2,178,870	4335.66		61,835		61,835		79,297							0/0
SWP 500 - CAPPED TA2307778	N/A		Equity/Index	TOCC-	09/26/2023	09/20/2024	300	1,287,834	4104		55,520		55,520		76,362							0/0
SWP 500 - CAPPED TA2304645	N/A		Equity/Index	SG-	05/08/2023	05/01/2024	2,200	9,093,414	4167.87		391,688		391,688		615,241							0/0
SWP 500 - CAPPED TA2306215	N/A		Equity/Index	RBC-	07/13/2023	04/10/2024	604	2,715,759	4109.1099999999		220,587		220,587		264,732							0/0
SWP 500 - CAPPED TA2303800	N/A		Equity/Index	BMO-	03/01/2023	02/28/2024	550	2,180,002	3970.15		65,676		65,676		106,550							0/0
SWP 500 - CAPPED TA2304439	N/A		Equity/Index	BNP-	04/25/2023	04/23/2024	692	2,823,277	4133.5200000000		74,272		74,272		115,323							0/0
SWP 500 - CAPPED TA2303672	N/A		Equity/Index	TOCC-	03/06/2023	03/01/2024	2,000	8,145,840	4045.64		151,751		151,751		236,277							0/0
SWP 500 - CAPPED TA2306073	N/A		Equity/Index	RBC-	07/10/2023	07/05/2024	76	334,326	4411.59		12,829		12,829		16,449							0/0
SWP 500 - CAPPED TA2309417	N/A		Equity/Index	BMO-	12/27/2023	12/24/2024	1,723	8,229,048	4754.63		157,827		157,827		154,419							0/0
SWP 500 - CAPPED TA2308052	N/A		Equity/Index	BAR-	10/10/2023	10/04/2024	100	435,774	4258.1899999999		19,837		19,837		25,467							0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
SNP 500 - CAPPED		N/A	Equity/Index	BAR-	08/28/2023	08/23/2024	371	1,640,389	4376.3100000000		99,798		99,788		127,591							0/0
TA2307192									304													0/0
SPX 500 - CAPPED		N/A	Equity/Index	SS-	06/27/2023	01/31/2024	300	1,314,198	4198.93		15,840		15,840		20,098							0/0
TA2305814																						0/0
SPX 500 - CAPPED		N/A	Equity/Index	SS-	07/18/2023	07/15/2024	371	1,685,353	4505.42		86,773		86,773		100,013							0/0
TA2306386																						0/0
SPX 500 - CAPPED		N/A	Equity/Index	BAR-	08/18/2023	08/16/2024	531	2,316,466	4404.33		118,376		118,376		160,070							0/0
TA2307020									4622.4399999999													0/0
SPX 500 - CAPPED		N/A	Equity/Index	BNP-	12/13/2023	12/11/2024	1,181	5,496,776	996		337,683		337,683		366,984							0/0
TA2309188																						0/0
SPX 500 - CAPPED		N/A	Equity/Index	BMO-	07/07/2023	07/05/2024	714	3,153,881	4446.82		130,890		130,890		168,681							0/0
TA2306039																						0/0
SPX 500 - CAPPED		N/A	Equity/Index	RBC-	07/28/2023	07/26/2024	1,391	6,383,271	4566.75		127,875		127,875		141,722							0/0
TA2306641																						0/0
SPX 500 - CAPPED		N/A	Equity/Index	BAR-	10/05/2023	10/03/2024	1,851	7,834,246	4229.45		146,322		146,322		195,263							0/0
TA2307970																						0/0
SPX 500 - CAPPED		N/A	Equity/Index	BAR-	10/24/2023	10/18/2024	1,112	4,714,847	4224.16		281,747		281,747		402,112							0/0
TA2308306																						0/0
SPX 500 - CAPPED		N/A	Equity/Index	BAR-	05/15/2023	05/10/2024	508	2,098,076	4124.08		54,900		54,900		79,814							0/0
TA2304835																						0/0
SPX 500 - CAPPED		N/A	Equity/Index	TOCC-	07/31/2023	06/13/2024	100	458,271	4399.01		26,046		26,046		29,767							0/0
TA2306688																						0/0
SPX 500 - CAPPED		N/A	Equity/Index	TOCC-	03/02/2023	02/27/2024	500	1,972,175	3982.24		82,513		82,513		145,286							0/0
TA2303603																						0/0
SPX 500 - CAPPED		N/A	Equity/Index	TOCC-	02/23/2023	02/22/2024	1,300	5,164,341	3991.05		93,555		93,555		152,749							0/0
TA2303514																						0/0
SPX 500 - CAPPED		N/A	Equity/Index	BNP-	08/14/2023	07/12/2024	69	308,911	4505.42		5,338		5,338		6,532							0/0
TA2306904																						0/0
SPX 500 - CAPPED		N/A	Equity/Index	TOCC-	12/05/2023	11/29/2024	1,100	5,034,348	4594.63		96,421		96,421		107,919							0/0
TA2309040																						0/0
SPX 500 - CAPPED		N/A	Equity/Index	TOCC-	12/05/2023	12/02/2024	1,500	6,865,020	4594.63		295,958		295,958		343,080							0/0
TA2309050																						0/0
SPX 500 - CAPPED		N/A	Equity/Index	BAR-	05/11/2023	05/03/2024	400	1,650,176	4061.22		108,872		108,872		171,572							0/0
TA2304726																						0/0
SPX 500 - CAPPED		N/A	Equity/Index	SS-	03/16/2023	03/14/2024	771	3,051,364	3919.29		79,791		79,791		125,734							0/0
TA2303811									4137.6400000000													0/0
SPX 500 - CAPPED		N/A	Equity/Index	TOCC-	04/18/2023	04/12/2024	600	2,486,922	903		157,497		157,497		259,561							0/0
TA2304338																						0/0
SPX 500 - CAPPED		N/A	Equity/Index	TOCC-	10/03/2023	09/27/2024	600	2,541,720	4288.05		141,813		141,813		212,247							0/0
TA2307931																						0/0
SPX 500 - CAPPED		N/A	Equity/Index	SS-	04/21/2023	04/22/2024	200	826,028	904		74,097		74,097		136,661							0/0
TA2304383																						0/0
SPX 500 - CAPPED		N/A	Equity/Index	TOCC-	08/21/2023	07/26/2024	300	1,309,356	4566.75		34,931		34,931		49,299							0/0
TA2307063																						0/0
SPX 500 - CAPPED		N/A	Equity/Index	BMO-	02/06/2023	01/10/2024	1,550	6,375,662	3919.25		482,081		482,081		787,904							0/0
TA2303312									4622.4399999999													0/0
SPX 500 - CAPPED		N/A	Equity/Index	BNP-	12/13/2023	12/11/2024	496	2,308,553	996		67,952		67,952		71,906							0/0
TA2309186																						0/0
SPX 500 - CAPPED		N/A	Equity/Index	RBC-	11/10/2023	10/16/2024	180	787,273	4373.63		50,762		50,762		46,066							0/0
TA2308625																						0/0
SPX 500 - CAPPED		N/A	Equity/Index	BMO-	06/16/2023	06/14/2024	588	2,602,541	4372.59		112,867		112,867		144,143							0/0
TA2305578																						0/0
SPX 500 - CAPPED		N/A	Equity/Index	TOCC-	12/05/2023	11/08/2024	100	457,668	4415.24		14,496		14,496		16,040							0/0
TA2309034																						0/0
SPX 500 - CAPPED		N/A	Equity/Index	BNP-	08/14/2023	07/05/2024	97	434,266	4446.82		20,442		20,442		25,270							0/0
TA2306900																						0/0
SPX 500 - CAPPED		N/A	Equity/Index	TOCC-	10/03/2023	09/30/2024	2,900	12,284,980	4288.05		224,418		224,418		307,905							0/0
TA2307933																						0/0
SPX 500 - CAPPED		N/A	Equity/Index	TOCC-	05/12/2023	05/10/2024	900	3,710,322	4130.62		102,533		102,533		162,972							0/0
TA2304782									4109.8999999999													0/0
SPX 500 - CAPPED		N/A	Equity/Index	RBC-	05/19/2023	05/16/2024	88	368,878	996		24,874		24,874		37,212							0/0
TA2304939																						0/0
SPX 500 - CAPPED		N/A	Equity/Index	BMO-	07/07/2023	07/03/2024	2,100	9,276,120	4455.59		521,178		521,178		691,806							0/0
TA2306034																						0/0
SPX 500 - CAPPED		N/A	Equity/Index	SS-	04/28/2023	04/26/2024	870	3,609,395	4055.99		98,432		98,432		139,757							0/0
TA2304527																						0/0
SPX 500 - CAPPED		N/A	Equity/Index	BAR-	06/29/2023	06/27/2024	860	2,898,515	4378.41		174,999		174,999		231,989							0/0
TA2305851																						0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end (b)
S&P 500 - CAPPED TA2303594	N/A		Equity/Index	BMO-	03/01/2023	02/21/2024	1,000	3,963,640	9397.34		244,550		244,550		471,397							0/0
S&P 500 - CAPPED TA2304683	N/A		Equity/Index	TOCC-	05/16/2023	05/13/2024	3,000	12,340,620	4124.08		236,957		236,957		345,645							0/0
S&P 500 - CAPPED TA2306202	N/A		Equity/Index	RBC-	07/13/2023	04/26/2024	375	1,686,109	4135.3500000000		55,249		55,249		63,599							0/0
S&P 500 - CAPPED TA2305238	N/A		Equity/Index	TOCC-	06/06/2023	05/31/2024	1,400	5,986,190	4282.37		116,740		116,740		157,957							0/0
S&P 500 - CAPPED TA2304734	N/A		Equity/Index	BAR-	05/11/2023	05/09/2024	2,100	8,663,424	4119.17		165,858		165,858		239,589							0/0
S&P 500 - CAPPED TA2306117	N/A		Equity/Index	SG-	07/11/2023	07/05/2024	300	1,319,853	4388.95		80,226		80,226		103,406							0/0
S&P 500 - CAPPED TA2308621	N/A		Equity/Index	RBC-	11/10/2023	10/11/2024	130	568,686	4349.6099999999		16,117		16,117		14,654							0/0
S&P 500 - CAPPED TA2304228	N/A		Equity/Index	TOCC-	04/11/2023	04/05/2024	500	2,060,720	4105.0200000000		90,298		90,298		142,796							0/0
TA2306761	N/A		Equity/Index	TOCC-	08/04/2023	08/02/2024	700	3,166,646	4513.3900000000		158,981		158,981		187,841							0/0
TA2308554	N/A		Equity/Index	BMO-	11/08/2023	11/06/2024	1,495	6,548,519	4365.9799999999		127,703		127,703		154,036							0/0
TA2305742	N/A		Equity/Index	RBC-	06/23/2023	01/24/2024	200	870,932	4016.95		67,734		67,734		91,311							0/0
TA2308884	N/A		Equity/Index	BMO-	11/27/2023	11/22/2024	166	755,662	4556.62		43,374		43,374		53,000							0/0
TA2307308	N/A		Equity/Index	TOCC-	08/30/2023	08/22/2024	100	451,512	4387.55		29,031		29,031		34,701							0/0
S&P 500 - CAPPED TA2303698	N/A		Equity/Index	BMO-	03/08/2023	03/08/2024	300	1,196,808	4015.96		113,624		113,624		237,561							0/0
S&P 500 - CAPPED TA2308304	N/A		Equity/Index	BAR-	10/24/2023	10/18/2024	874	3,705,734	4224.16		162,861		162,861		224,814							0/0
S&P 500 - CAPPED TA2306644	N/A		Equity/Index	RBC-	07/28/2023	07/26/2024	850	3,900,633	4566.75		199,096		199,096		220,766							0/0
S&P 500 - CAPPED TA2309400	N/A		Equity/Index	SG-	12/22/2023	12/20/2024	932	4,438,613	4698.3500000000		297,587		297,587		302,747							0/0
S&P 500 - CAPPED TA2308937	N/A		Equity/Index	TOCC-	11/29/2023	11/22/2024	200	914,286	4556.62		41,477		41,477		48,008							0/0
S&P 500 - CAPPED TA2303162	N/A		Equity/Index	BMO-	01/25/2023	01/25/2024	199	800,000	4036.3		73,999		73,999		149,201							0/0
TA2307176	N/A		Equity/Index	BMO-	08/25/2023	08/08/2024	113	495,387	4499.38		24,855		24,855		35,108							0/0
S&P 500 - CAPPED TA2305093	N/A		Equity/Index	TOCC-	05/26/2023	05/23/2024	100	420,320	4145.58		24,904		24,904		36,252							0/0
S&P 500 - CAPPED TA2305963	N/A		Equity/Index	BMO-	07/03/2023	06/07/2024	400	1,780,136	4298.8599999999		96,712		96,712		120,057							0/0
TA2307622	N/A		Equity/Index	BNP-	09/19/2023	09/13/2024	1,343	5,966,082	4450.32		116,355		116,355		141,018							0/0
TA2304376	N/A		Equity/Index	BAR-	04/20/2023	04/17/2024	389	1,608,822	4151.32		100,751		100,751		167,423							0/0
TA2308276	N/A		Equity/Index	BAR-	10/23/2023	10/18/2024	1,091	4,608,700	4278		197,176		197,176		279,807							0/0
S&P 500 - CAPPED TA2305639	N/A		Equity/Index	TOCC-	06/20/2023	01/11/2024	1,000	4,388,460	4203.42		49,116		49,116		63,692							0/0
TA2304340	N/A		Equity/Index	TOCC-	04/18/2023	04/12/2024	400	1,657,948	4003		100,054		100,054		163,199							0/0
TA2307526	N/A		Equity/Index	TOCC-	09/12/2023	09/09/2024	200	891,730	4457.49		32,553		32,553		40,039							0/0
S&P 500 - CAPPED TA2303899	N/A		Equity/Index	TOCC-	03/21/2023	03/19/2024	900	3,584,808	3916.64		99,392		99,392		153,681							0/0
TA2305109	N/A		Equity/Index	TOCC-	05/26/2023	05/24/2024	100	420,320	4151.28		25,887		25,887		38,049							0/0
TA2306264	N/A		Equity/Index	BMO-	07/14/2023	07/16/2024	244	1,100,000	4505.42		93,719		93,719		110,176							0/0
S&P 500 - CAPPED TA2304850	N/A		Equity/Index	TOCC-	05/16/2023	05/10/2024	2,200	9,049,788	4130.62		389,610		389,610		586,990							0/0
TA2309487	N/A		Equity/Index	BNP-	12/29/2023	12/20/2024	2,107	10,044,301	5687.93		26,211		26,211		25,572							0/0
TA2306571	N/A		Equity/Index	TOCC-	06/22/2023	06/20/2024	100	436,814	4388.71		22,443		22,443		30,525							0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
S&P 500 - CAPPED	N/A		Equity/Index	BNP-	06/29/2023	01/12/2024	125	548,836	3999.08		44,508		44,508		57,188							0/0
TA2305859																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	BAR-	05/15/2023	05/09/2024	831	3,432,088	4119.17		143,962		143,962		217,451							0/0
TA2304832																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	TOCC-	04/19/2023	04/17/2024	1,100	4,573,822	4151.32		202,362		202,362		311,991							0/0
TA2304352																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	S&-	12/22/2023	12/20/2024	949	4,519,575	004		127,622		127,622		128,438							0/0
TA2303936																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	RBC-	05/19/2023	05/17/2024	406	1,700,000	4145.87		167,366		167,366		291,568							0/0
TA2304932																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	RBC-	12/26/2023	12/26/2024	565	2,700,000	4789.07		222,858		222,858		216,436							0/0
TA2309414																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	BAR-	03/17/2023	03/15/2024	700	2,734,074	3990.26		71,925		71,925		120,585							0/0
TA2303852																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	RBC-	11/10/2023	10/11/2024	106	463,616	4327.76		14,382		14,382		17,771							0/0
TA2306619																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	BAR-	08/08/2023	06/02/2024	51	228,308	003		9,569		9,569		11,626							0/0
TA2306815																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	BAR-	03/17/2023	03/15/2024	1,300	5,077,566	3891.93		94,432		94,432		147,559							0/0
TA2303849																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	BAR-	05/02/2023	04/26/2024	280	1,150,752	996		66,548		66,548		113,356							0/0
TA2304580																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	BMO-	02/24/2023	02/23/2024	1,612	6,400,000	3997.43		614,265		614,265		1,294,528							0/0
TA2303528																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	BMO-	11/27/2023	11/22/2024	131	596,336	4556.62		20,784		20,784		23,612							0/0
TA2308883																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	TOCC-	12/06/2023	12/04/2024	600	2,744,004	4569.78		160,185		160,185		190,337							0/0
TA2309075																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	BMO-	07/12/2023	07/10/2024	184	824,395	4409.53		26,248		26,248		31,092							0/0
TA2306169																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	TOCC-	05/16/2023	05/10/2024	200	822,708	4124.08		19,541		19,541		28,762							0/0
TA2304844																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	S&-	08/17/2023	06/15/2024	878	3,844,420	997		143,088		143,088		186,854							0/0
TA2306972																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	TOCC-	11/21/2023	11/19/2024	2,100	9,511,289	004		184,013		184,013		210,111							0/0
TA2308788																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	TOCC-	03/31/2023	04/02/2024	300	1,232,793	4128.21		114,281		114,281		211,863							0/0
TA2304061																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	TOCC-	05/30/2023	05/24/2024	800	3,356,776	4151.28		147,108		147,108		207,001							0/0
TA2305110																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	BMO-	03/29/2023	03/28/2024	372	1,500,000	4045.13		140,924		140,924		289,363							0/0
TA2304040																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	BMO-	12/11/2023	12/06/2024	1,320	6,079,511	4585.59		269,742		269,742		298,781							0/0
TA2309195																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	BAR-	11/22/2023	11/20/2024	1,979	9,021,014	4547.38		176,962		176,962		196,095							0/0
TA2308797																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	BNP-	04/12/2023	04/10/2024	820	3,365,649	997		207,780		207,780		353,501							0/0
TA2304246																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	RBC-	03/30/2023	03/28/2024	3,700	14,979,746	4051.32		541,014		541,014		881,736							0/0
TA2304051																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	S&-	05/08/2023	05/03/2024	300	1,240,011	4061.22		35,337		35,337		50,792							0/0
TA2304648																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	BNP-	08/31/2023	06/30/2024	111	500,000	4507.66		9,740		9,740		11,366							0/0
TA2307329																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	TOCC-	02/13/2023	02/09/2024	200	823,608	4090.46		36,131		36,131		59,977							0/0
TA2303398																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	TOCC-	09/12/2023	09/06/2024	100	445,665	003		20,638		20,638		25,614							0/0
TA2307516																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	BNP-	07/17/2023	07/12/2024	731	3,299,763	4510.04		198,072		198,072		232,905							0/0
TA2306315																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	S&-	05/03/2023	05/01/2024	2,282	9,394,424	4167.87		391,934		391,934		619,966							0/0
TA2304582																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	S&-	06/27/2023	06/24/2024	100	438,066	4348.33		20,180		20,180		26,168							0/0
TA2305791																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	RBC-	08/03/2023	06/01/2024	401	1,808,366	996		73,403		73,403		88,159							0/0
TA2306731																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	TOCC-	06/06/2023	05/31/2024	1,200	5,131,020	4282.37		301,351		301,351		444,677							0/0
TA2306239																						0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
SBP 500 - CAPPED	N/A		Equity/Index	TOCC-	09/14/2023	09/12/2024	1,100	4,891,051	4451.8999999999		186,181		186,181		220,239							0/0
TA2307546 - CAPPED	N/A		Equity/Index	BMO-	06/16/2023	06/14/2024	110	486,870	4372.59		17,101		17,101		21,607							0/0
TA2305580 - CAPPED	N/A		Equity/Index	TOCC-	03/02/2023	03/01/2024	500	1,972,175	3951.39		52,473		52,473		86,918							0/0
TA2303611 - CAPPED	N/A		Equity/Index	TOCC-	09/14/2023	09/12/2024	1,500	6,669,615	4451.8999999999		365,603		365,603		443,093							0/0
TA2307549 - CAPPED	N/A		Equity/Index	BBC-	04/27/2023	04/26/2024	1,016	4,200,000	4173.3952200000		374,010		374,010		690,656							0/0
TA2304474 - CAPPED	N/A		Equity/Index	B0A-	03/07/2023	03/05/2024	400	1,603,552	4045.64		40,364		40,364		66,669							0/0
TA2303683 - CAPPED	N/A		Equity/Index	TOCC-	05/16/2023	05/10/2024	500	2,056,770	4003		54,593		54,593		81,234							0/0
TA2304851 - CAPPED	N/A		Equity/Index	BAR-	04/24/2023	04/19/2024	470	1,941,001	4154.5200000000		122,228		122,228		203,334							0/0
TA2304420 - CAPPED	N/A		Equity/Index	TOCC-	08/21/2023	07/18/2024	200	872,904	4554.9799999999		35,167		35,167		52,036							0/0
TA2307074 - CAPPED	N/A		Equity/Index	BMO-	02/13/2023	02/13/2024	266	1,100,000	4155.91		104,225		104,225		170,920							0/0
TA2303386 - CAPPED	N/A		Equity/Index	TOCC-	12/05/2023	11/08/2024	200	915,336	4392.78		26,841		26,841		29,505							0/0
TA2309032 - CAPPED	N/A		Equity/Index	BAR-	08/15/2023	08/12/2024	1,947	8,677,596	4464.05		169,603		169,603		204,683							0/0
TA2306943 - CAPPED	N/A		Equity/Index	BAR-	12/12/2023	12/06/2024	553	2,605,958	4604.37		74,592		74,592		79,916							0/0
TA2309166 - CAPPED	N/A		Equity/Index	TOCC-	12/15/2023	12/06/2024	100	472,769	4604.37		30,196		30,196		31,098							0/0
TA2309234 - CAPPED	N/A		Equity/Index	BBC-	07/10/2023	07/05/2024	1,508	6,633,737	4411.59		327,221		327,221		427,833							0/0
TA2306075 - CAPPED	N/A		Equity/Index	TOCC-	12/06/2023	12/04/2024	2,000	9,146,680	4569.78		177,691		177,691		198,441							0/0
TA2309072 - CAPPED	N/A		Equity/Index	TOCC-	06/30/2023	07/01/2024	300	1,335,114	4450.38		115,511		115,511		146,024							0/0
TA2305923 - CAPPED	N/A		Equity/Index	BAR-	10/10/2023	10/04/2024	100	435,774	4996		28,383		28,383		37,601							0/0
TA2308053 - CAPPED	N/A		Equity/Index	TOCC-	05/26/2023	05/24/2024	800	3,362,560	4151.28		145,276		145,276		205,187							0/0
TA2305107 - CAPPED	N/A		Equity/Index	TOCC-	02/17/2023	02/16/2024	1,200	4,867,608	4090.41		88,123		88,123		144,259							0/0
TA2303467 - CAPPED	N/A		Equity/Index	BMO-	11/17/2023	11/01/2024	438	1,973,527	4317.78		60,330		60,330		66,059							0/0
TA2308726 - CAPPED	N/A		Equity/Index	TOCC-	06/22/2023	01/19/2024	1,100	4,804,954	4209.38		51,222		51,222		66,879							0/0
TA2305678 - CAPPED	N/A		Equity/Index	TOCC-	10/06/2023	09/06/2024	300	1,285,800	4457.49		32,624		32,624		48,376							0/0
TA2308031 - CAPPED	N/A		Equity/Index	BMO-	11/30/2023	11/27/2024	329	1,498,529	4003		38,213		38,213		42,389							0/0
TA2308962 - CAPPED	N/A		Equity/Index	BAR-	03/31/2023	03/28/2024	800	3,244,072	4027.81		86,568		86,568		130,667							0/0
TA2304063 - CAPPED	N/A		Equity/Index	BBC-	11/29/2023	11/29/2024	505	2,300,000	4567.42		188,577		188,577		262,048							0/0
TA2308918 - CAPPED	N/A		Equity/Index	BBC-	07/13/2023	04/26/2024	171	768,866	4004		32,463		32,463		37,676							0/0
TA2306203 - CAPPED	N/A		Equity/Index	BBC-	06/09/2023	06/07/2024	161	692,398	4004		39,868		39,868		56,361							0/0
TA2305334 - CAPPED	N/A		Equity/Index	BMO-	02/09/2023	02/08/2024	127	520,478	4997		22,290		22,290		38,256							0/0
TA2303349 - CAPPED	N/A		Equity/Index	B0A-	03/07/2023	03/01/2024	200	801,776	3991.35		52,304		52,304		93,293							0/0
TA2303679 - CAPPED	N/A		Equity/Index	SS-	07/27/2023	07/25/2024	110	500,000	4538.32		34,202		34,202		39,078							0/0
TA2306587 - CAPPED	N/A		Equity/Index	SS-	06/27/2023	01/26/2024	800	3,504,528	4004		143,080		143,080		216,358							0/0
TA2305802 - CAPPED	N/A		Equity/Index	BMO-	03/08/2023	02/08/2024	400	1,596,504	4117.8599999999		81,556		81,556		181,395							0/0
TA2303703 - CAPPED	N/A		Equity/Index	BNP-	12/21/2023	12/20/2024	316	1,500,000	4746.75		28,425		28,425		28,658							0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end (b)
SPF 500 - CAPPED TA2305763	N/A		Equity/Index	SG-	06/27/2023	06/21/2024	1,500	6,570,990	4348.33		287,895		287,895		374,182							0/0
SPF 500 - CAPPED TA2309171	N/A		Equity/Index	BAR-	12/12/2023	12/06/2024	342	1,583,015	4604.37		105,654		105,654		119,372							0/0
SPF 500 - CAPPED TA2306885	N/A		Equity/Index	BMO-	08/11/2023	08/09/2024	224	1,000,000	4489.05		87,109		87,109		108,556							0/0
SPF 500 - CAPPED TA2306506	N/A		Equity/Index	TOCC-	07/21/2023	07/01/2024	300	1,365,327	4450.38	4158.7700000000	88,474		88,474		79,598							0/0
SPF 500 - CAPPED TA2304944	N/A		Equity/Index	RBC-	05/19/2023	05/17/2024	414	1,735,405	004		78,706		78,706		114,799							0/0
SPF 500 - CAPPED TA2304778	N/A		Equity/Index	TOCC-	05/12/2023	05/08/2024	1,600	6,596,128	4138.12		271,385		271,385		418,618							0/0
SPF 500 - CAPPED TA2305049	N/A		Equity/Index	BAR-	05/25/2023	05/23/2024	900	3,720,933	4145.68		140,751		140,751		205,784							0/0
SPF 500 - CAPPED TA2308976	N/A		Equity/Index	TOCC-	12/01/2023	12/03/2024	400	1,837,852	4610.71		150,647		150,647		194,571							0/0
SPF 500 - CAPPED TA2304163	N/A		Equity/Index	BMO-	04/06/2023	04/08/2024	292	1,200,000	4125.13	4169.4799999999	110,533		110,533		207,354							0/0
SPF 500 - CAPPED TA2306208	N/A		Equity/Index	RBC-	07/13/2023	04/26/2024	102	458,622	996	4370.3599999999	24,399		24,399		28,731							0/0
SPF 500 - CAPPED TA2307055	N/A		Equity/Index	TOCC-	08/21/2023	08/16/2024	400	1,745,808	997		103,122		103,122		139,888							0/0
SPF 500 - CAPPED TA2305500	N/A		Equity/Index	BMO-	06/15/2023	06/13/2024	384	1,687,331	4369.01		84,065		84,065		112,003							0/0
SPF 500 - CAPPED TA2309251	N/A		Equity/Index	SG-	12/18/2023	12/13/2024	226	1,069,502	4719.55		66,315		66,315		68,037							0/0
SPF 500 - CAPPED TA2309490	N/A		Equity/Index	BNP-	12/29/2023	12/20/2024	157	748,436	5087.93		12,976		12,976		12,632							0/0
SPF 500 - CAPPED TA2308107	N/A		Equity/Index	BNP-	10/11/2023	10/09/2024	450	1,961,415	4335.66		116,316		116,316		156,120							0/0
SPF 500 - CAPPED TA2308454	N/A		Equity/Index	TOCC-	11/02/2023	11/01/2024	100	431,778	4317.78		8,000		8,000		10,328							0/0
SPF 500 - CAPPED TA2307405	N/A		Equity/Index	BMO-	09/05/2023	09/30/2024	183	823,743	4507.66		36,122		36,122		43,639							0/0
SPF 500 - CAPPED TA2306961	N/A		Equity/Index	SG-	08/16/2023	08/14/2024	889	3,942,119	4489.72		159,984		159,984		203,411							0/0
SPF 500 - CAPPED TA2306265	N/A		Equity/Index	BMO-	07/14/2023	07/12/2024	427	1,929,365	4510.04		164,959		164,959		189,478							0/0
SPF 500 - CAPPED TA2305688	N/A		Equity/Index	TOCC-	06/22/2023	06/20/2024	200	873,628	4388.71		24,103		24,103		31,448							0/0
SPF 500 - CAPPED TA2304428	N/A		Equity/Index	BAR-	04/24/2023	04/19/2024	1,058	4,369,318	4129.79		285,004		285,004		468,314							0/0
SPF 500 - CAPPED TA2304935	N/A		Equity/Index	RBC-	05/19/2023	05/10/2024	500	2,095,900	4124.08		139,830		139,830		212,020							0/0
SPF 500 - CAPPED TA2306905	N/A		Equity/Index	BNP-	08/14/2023	07/12/2024	130	582,006	4505.42		27,352		27,352		34,474							0/0
SPF 500 - CAPPED TA2303612	N/A		Equity/Index	TOCC-	03/02/2023	03/01/2024	200	788,870	3951.39		22,085		22,085		36,679							0/0
SPF 500 - CAPPED TA2303578	N/A		Equity/Index	BNP-	02/28/2023	02/23/2024	300	1,195,404	3970.04	4320.0600000000	30,972		30,972		49,567							0/0
SPF 500 - CAPPED TA2308023	N/A		Equity/Index	TOCC-	10/06/2023	09/23/2024	100	428,600	004		21,478		21,478		30,841							0/0
SPF 500 - CAPPED TA2304727	N/A		Equity/Index	BAR-	05/11/2023	05/03/2024	2,300	9,488,512	4136.25		414,115		414,115		645,672							0/0
SPF 500 - CAPPED TA2307840	N/A		Equity/Index	BNP-	09/28/2023	09/26/2024	140	600,000	4255.51	4191.9799999999	16,157		16,157		21,059							0/0
SPF 500 - CAPPED TA2305002	N/A		Equity/Index	TOCC-	05/23/2023	05/17/2024	300	1,251,243	996		78,428		78,428		124,894							0/0
SPF 500 - CAPPED TA2304361	N/A		Equity/Index	TOCC-	04/19/2023	04/18/2024	2,300	9,563,446	4154.87		181,644		181,644		266,393							0/0
SPF 500 - CAPPED TA2304587	N/A		Equity/Index	SG-	05/03/2023	05/01/2024	465	1,914,289	4167.87		49,667		49,667		75,623							0/0
SPF 500 - CAPPED TA2306934	N/A		Equity/Index	BAR-	08/15/2023	08/09/2024	525	2,339,852	4464.05		123,113		123,113		154,333							0/0
SPF 500 - CAPPED TA2306704	N/A		Equity/Index	BNP-	08/02/2023	07/31/2024	186	839,770	4588.96	4135.3500000000	51,632		51,632		61,077							0/0
SPF 500 - CAPPED TA2304473	N/A		Equity/Index	BNP-	04/27/2023	04/26/2024	242	1,000,000	004		39,291		39,291		60,096							0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
SPF 500 - CAPPED TA2307999	N/A		Equity/Index	TOCC-	10/06/2023	10/04/2024	200	861,700	4308.5	82,132	82,132		82,132		135,299							0/0
SPF 500 - CAPPED TA2305770	N/A		Equity/Index	RBC-	06/26/2023	06/21/2024	829	3,596,467	003		204,299		204,299		291,038							0/0
SPF 500 - CAPPED TA2303780	N/A		Equity/Index	TOCC-	03/14/2023	03/08/2024	1,400	5,446,056	3861.59		234,662		234,662		395,088							0/0
SPF 500 - CAPPED TA2307307	N/A		Equity/Index	TOCC-	08/30/2023	08/22/2024	200	903,024	4387.55		50,323		50,323		59,567							0/0
SPF 500 - CAPPED TA2308620	N/A		Equity/Index	RBC-	11/10/2023	10/11/2024	100	437,374	4327.78		8,883		8,883		34,799							0/0
SPF 500 - CAPPED TA2306810	N/A		Equity/Index	BAR-	08/08/2023	08/02/2024	426	1,907,044	4478.03		81,093		81,093		98,265							0/0
SPF 500 - CAPPED TA2304801	N/A		Equity/Index	RBC-	05/15/2023	05/15/2024	193	800,000	4173.92		70,159		70,159		133,911							0/0
SPF 500 - CAPPED TA2308013	N/A		Equity/Index	TOCC-	10/06/2023	10/04/2024	1,100	4,714,600	4263.75		168,449		168,449		227,473							0/0
SPF 500 - CAPPED TA2306726	N/A		Equity/Index	RBC-	08/03/2023	08/01/2024	2,541	11,458,995	4576.7299999999		218,221		218,221		257,887							0/0
SPF 500 - CAPPED TA2308782	N/A		Equity/Index	TOCC-	11/21/2023	11/18/2024	2,000	9,058,380	004		180,031		180,031		205,679							0/0
SPF 500 - CAPPED TA2307446	N/A		Equity/Index	BAR-	09/06/2023	09/04/2024	240	1,068,355	004		28,238		28,238		34,717							0/0
SPF 500 - CAPPED TA2306271	N/A		Equity/Index	TOCC-	07/14/2023	07/12/2024	300	1,356,201	4472.16		59,063		59,063		70,225							0/0
SPF 500 - CAPPED TA2308060	N/A		Equity/Index	BAR-	10/10/2023	10/04/2024	100	435,774	4308.5		22,591		22,591		29,866							0/0
SPF 500 - CAPPED TA2304581	N/A		Equity/Index	BAR-	05/02/2023	04/29/2024	2,625	10,788,304	996		198,975		198,975		302,618							0/0
SPF 500 - CAPPED TA2309268	N/A		Equity/Index	SG-	12/18/2023	11/21/2024	262	1,239,865	996		94,359		94,359		95,761							0/0
SPF 500 - CAPPED TA2304904	N/A		Equity/Index	TOCC-	05/23/2023	05/17/2024	600	2,502,486	004		106,725		106,725		155,869							0/0
SPF 500 - CAPPED TA2308944	N/A		Equity/Index	TOCC-	11/07/2023	11/05/2024	100	438,038	4358.34		8,413		8,413		10,346							0/0
SPF 500 - CAPPED TA2304069	N/A		Equity/Index	TOCC-	03/31/2023	03/28/2024	400	1,643,724	4128.21		151,719		151,719		281,045							0/0
SPF 500 - CAPPED TA2306572	N/A		Equity/Index	RBC-	06/16/2023	06/14/2024	400	1,772,336	004		149,936		149,936		188,503							0/0
SPF 500 - CAPPED TA2306827	N/A		Equity/Index	BMO-	06/28/2023	06/26/2024	2,337	10,252,092	4328.82		209,652		209,652		257,486							0/0
SPF 500 - CAPPED TA2305604	N/A		Equity/Index	TOCC-	06/16/2023	01/03/2024	1,800	7,974,612	3824.14		442,630		442,630		515,876							0/0
SPF 500 - CAPPED TA2304739	N/A		Equity/Index	BAR-	05/11/2023	05/06/2024	500	2,062,720	4136.25		79,470		79,470		122,197							0/0
SPF 500 - CAPPED TA2303931	N/A		Equity/Index	TOCC-	03/23/2023	03/21/2024	2,000	7,975,440	4002.87		145,691		145,691		231,413							0/0
SPF 500 - CAPPED TA2307057	N/A		Equity/Index	TOCC-	08/21/2023	08/02/2024	200	872,904	4478.03		19,895		19,895		26,646							0/0
SPF 500 - CAPPED TA2306799	N/A		Equity/Index	BAR-	08/07/2023	07/19/2024	82	369,672	4565.72		17,521		17,521		21,077							0/0
SPF 500 - CAPPED TA2305045	N/A		Equity/Index	BAR-	05/25/2023	05/22/2024	600	2,480,622	4192.63		143,802		143,802		229,493							0/0
SPF 500 - CAPPED TA2304005	N/A		Equity/Index	RBC-	03/27/2023	03/22/2024	500	1,991,265	3936.97		87,345		87,345		141,683							0/0
SPF 500 - CAPPED TA2307968	N/A		Equity/Index	BMO-	10/05/2023	10/04/2024	200	847,038	4263.75		77,406		77,406		142,039							0/0
SPF 500 - CAPPED TA2304183	N/A		Equity/Index	TOCC-	04/06/2023	04/04/2024	600	2,444,322	004		150,135		150,135		256,857							0/0
SPF 500 - CAPPED TA2305836	N/A		Equity/Index	BNP-	06/28/2023	01/05/2024	635	2,774,226	4142.42		122,841		122,841		164,147							0/0
SPF 500 - CAPPED TA2309292	N/A		Equity/Index	SG-	12/20/2023	12/18/2024	570	2,719,470	004		75,383		75,383		74,113							0/0
SPF 500 - CAPPED TA2304737	N/A		Equity/Index	BAR-	05/11/2023	05/07/2024	700	2,887,808	4136.25		83,951		83,951		125,956							0/0
TA2304825	N/A		Equity/Index	BAR-	05/15/2023	05/08/2024	248	1,024,257	4138.12		60,559		60,559		97,234							0/0

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
SNP 500 - CAPPED	N/A		Equity/Index	SG-	12/18/2023	11/22/2024	153	724,043	4556.62		51,237		51,237		51,919							0/0
TA230262																						0/0
SPF 500 - CAPPED	N/A		Equity/Index	B0A-	12/11/2023	12/04/2024	113	520,471	4573.05		46,349		46,349		58,237							0/0
TA2309127																						0/0
SPF 500 - CAPPED	N/A		Equity/Index	R8C-	11/10/2023	10/18/2024	300	1,312,122	004		87,381		87,381		97,921							0/0
TA2306631																						0/0
SPF 500 - CAPPED	N/A		Equity/Index	T0CC-	10/06/2023	09/26/2024	300	1,285,800	4273.53		65,567		65,567		91,852							0/0
TA2308019																						0/0
SPF 500 - CAPPED	N/A		Equity/Index	T0CC-	04/18/2023	04/15/2024	300	1,243,461	003		34,652		34,652		51,828							0/0
TA2304332																						0/0
SPF 500 - CAPPED	N/A		Equity/Index	T0CC-	05/26/2023	05/23/2024	100	420,320	4145.58		28,219		28,219		41,976							0/0
TA2305095																						0/0
SPF 500 - CAPPED	N/A		Equity/Index	BAR-	08/10/2023	07/19/2024	77	345,319	4565.72		6,105		6,105		7,326							0/0
TA2306688																						0/0
SPF 500 - CAPPED	N/A		Equity/Index	T0CC-	04/18/2023	04/16/2024	400	1,657,948	003		46,214		46,214		69,062							0/0
TA2304327																						0/0
SPF 500 - CAPPED	N/A		Equity/Index	BMO-	06/08/2023	06/06/2024	365	1,563,452	004		75,821		75,821		108,632							0/0
TA2305286																						0/0
SPF 500 - CAPPED	N/A		Equity/Index	SG-	06/21/2023	06/18/2024	3,955	17,309,809	4409.59		335,226		335,226		430,417							0/0
TA2305658																						0/0
SPF 500 - CAPPED	N/A		Equity/Index	T0CC-	07/14/2023	07/12/2024	800	3,616,536	4472.16		184,956		184,956		221,472							0/0
TA2306272																						0/0
SPF 500 - CAPPED	N/A		Equity/Index	BNP-	06/29/2023	01/18/2024	4,473	19,639,556	4144.95		281,441		281,441		349,274							0/0
TA2305870																						0/0
SPF 500 - CAPPED	N/A		Equity/Index	T0CC-	11/21/2023	11/15/2024	300	1,358,757	004		84,764		84,764		104,169							0/0
TA2303780																						0/0
SPF 500 - CAPPED	N/A		Equity/Index	R8C-	05/17/2023	05/15/2024	400	1,663,708	4136.28		44,038		44,038		63,161							0/0
TA2304867																						0/0
SPF 500 - CAPPED	N/A		Equity/Index	T0CC-	12/07/2023	12/05/2024	200	916,618	4567.18		28,331		28,331		31,819							0/0
TA2309090																						0/0
SPF 500 - CAPPED	N/A		Equity/Index	SG-	12/22/2023	12/20/2024	1,542	7,343,713	004		145,395		145,395		145,367							0/0
TA2303995																						0/0
SPF 500 - CAPPED	N/A		Equity/Index	T0CC-	04/10/2023	04/04/2024	600	2,446,416	004		104,559		104,559		171,445							0/0
TA2304193																						0/0
SPF 500 - CAPPED	N/A		Equity/Index	BNP-	07/06/2023	07/02/2024	2,755	12,118,115	4450.38		233,541		233,541		266,933							0/0
TA2305992																						0/0
SPF 500 - CAPPED	N/A		Equity/Index	BNP-	08/14/2023	07/31/2024	50	223,849	4588.96		8,742		8,742		10,934							0/0
TA2306924																						0/0
SPF 500 - CAPPED	N/A		Equity/Index	T0CC-	11/14/2023	11/11/2024	1,600	7,200,320	4415.24		144,073		144,073		165,742							0/0
TA2308678																						0/0
SPF 500 - CAPPED	N/A		Equity/Index	T0CC-	08/21/2023	07/10/2024	200	872,904	4409.53		26,279		26,279		35,250							0/0
TA2307088																						0/0
SPF 500 - CAPPED	N/A		Equity/Index	T0CC-	11/07/2023	11/04/2024	100	438,038	4338.34		12,579		12,579		15,614							0/0
TA2308541																						0/0
SPF 500 - CAPPED	N/A		Equity/Index	R8C-	06/16/2023	06/12/2024	320	1,417,869	4345		142,717		142,717		179,117							0/0
TA2305571																						0/0
SPF 500 - CAPPED	N/A		Equity/Index	BNP-	09/19/2023	09/13/2024	162	718,025	896		31,414		31,414		39,374							0/0
TA2307629																						0/0
SPF 500 - CAPPED	N/A		Equity/Index	T0CC-	02/21/2023	02/16/2024	500	2,007,545	4090.41		82,558		82,558		148,915							0/0
TA2303475																						0/0
SPF 500 - CAPPED	N/A		Equity/Index	R8C-	04/24/2023	04/24/2024	266	1,100,000	4171.79		98,010		98,010		180,806							0/0
TA2304412																						0/0
SPF 500 - CAPPED	N/A		Equity/Index	BAR-	08/08/2023	08/02/2024	254	1,137,064	4478.03		31,798		31,798		38,071							0/0
TA2306808																						0/0
SPF 500 - CAPPED	N/A		Equity/Index	T0CC-	08/01/2023	07/26/2024	800	3,660,384	896		215,796		215,796		240,361							0/0
TA2306683																						0/0
SPF 500 - CAPPED	N/A		Equity/Index	SG-	06/01/2023	05/30/2024	2,800	11,829,356	004		518,336		518,336		737,983							0/0
TA2305146																						0/0
SPF 500 - CAPPED	N/A		Equity/Index	SG-	10/31/2023	10/29/2024	2,400	10,002,720	4117.37		187,344		187,344		249,491							0/0
TA2308434																						0/0
SPF 500 - CAPPED	N/A		Equity/Index	BMO-	08/31/2023	08/30/2024	177	800,000	4507.66		70,818		70,818		86,215							0/0
TA2307327																						0/0
SPF 500 - CAPPED	N/A		Equity/Index	SG-	12/29/2023	12/27/2024	1,173	5,580,548	4781.58		152,795		152,795		162,613							0/0
TA2309503																						0/0
SPF 500 - CAPPED	N/A		Equity/Index	BNP-	01/13/2023	01/16/2024	3,751	15,000,000	8999.09		518,100		518,100		912,284							0/0
TA2303073																						0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end (b)
SWP 500 - CAPPED TA2304042	N/A		Equity/Index	BMO-	12/28/2023	12/26/2024	1,323	6,339,657	4774.75		366,206		366,206		353,675							0/0
SWP 500 - CAPPED TA2304365	N/A		Equity/Index	RBC-	04/20/2023	04/19/2024	242	1,000,000	4129.79		38,549		38,549		59,044							0/0
SWP 500 - CAPPED TA2306380	N/A		Equity/Index	BAR-	10/27/2023	10/25/2024	291	1,200,000	4117.37		115,502		115,502		247,967							0/0
SWP 500 - CAPPED TA2304857	N/A		Equity/Index	TOCC-	05/16/2023	05/14/2024	2,500	10,283,850	4124.08		197,764		197,764		285,347							0/0
SWP 500 - CAPPED TA2307772	N/A		Equity/Index	TOCC-	09/26/2023	09/19/2024	100	429,278	4443.95		13,939		13,939		20,135							0/0
SWP 500 - CAPPED TA2304003	N/A		Equity/Index	RBC-	03/27/2023	03/21/2024	450	1,792,139	4002.87		117,851		117,851		218,486							0/0
SWP 500 - CAPPED TA2307052	N/A		Equity/Index	TOCC-	08/21/2023	08/16/2024	100	436,452	4997	4370.3599999999	15,370		15,370		20,079							0/0
TA2303700	N/A		Equity/Index	BMO-	03/08/2023	02/23/2024	400	1,596,504	4012.32		103,060		103,060		199,167							0/0
TA2308936	N/A		Equity/Index	TOCC-	11/29/2023	11/15/2024	200	914,266	4004	4514.0200000000	42,351		42,351		48,243							0/0
TA2305720	N/A		Equity/Index	BMO-	06/23/2023	06/21/2024	280	1,217,882	4398.47		98,624		98,624		145,021							0/0
TA2303898	N/A		Equity/Index	TOCC-	03/21/2023	03/18/2024	800	3,186,496	3916.64		88,356		88,356		136,684							0/0
TA2309389	N/A		Equity/Index	SG-	12/22/2023	12/06/2024	100	476,246	4549.34		33,686		33,686		33,842							0/0
TA2306796	N/A		Equity/Index	BAR-	08/07/2023	07/02/2024	170	766,392	4450.38		17,233		17,233		20,364							0/0
SWP 500 - CAPPED TA2305688	N/A		Equity/Index	TOCC-	06/22/2023	06/20/2024	100	436,814	4388.71		10,486		10,486		13,614							0/0
TA2308108	N/A		Equity/Index	BNP-	10/11/2023	10/10/2024	2,045	8,913,542	4358.24		168,079		168,079		213,749							0/0
SWP 500 - CAPPED TA2307340	N/A		Equity/Index	BMO-	08/31/2023	08/29/2024	1,995	9,038,667	4487.63		542,441		542,441		640,708							0/0
SWP 500 - CAPPED TA2304019	N/A		Equity/Index	TOCC-	03/28/2023	03/26/2024	500	1,998,135	3970.99		45,288		45,288		71,609							0/0
SWP 500 - CAPPED TA2308221	N/A		Equity/Index	TOCC-	10/18/2023	09/30/2024	300	1,303,080	4288.05		48,350		48,350		61,882							0/0
TA2306642	N/A		Equity/Index	RBC-	07/28/2023	07/26/2024	384	1,762,168	4566.75		76,566		76,566		84,931							0/0
TA2307938	N/A		Equity/Index	TOCC-	10/03/2023	10/01/2024	2,200	9,319,640	4288.05		170,050		170,050		233,181							0/0
TA2309165	N/A		Equity/Index	BAR-	12/12/2023	12/06/2024	97	448,984	4549.34		17,748		17,748		19,093							0/0
TA2309500	N/A		Equity/Index	BNP-	12/29/2023	12/26/2024	163	777,039	4774.75		44,933		44,933		44,266							0/0
TA2304317	N/A		Equity/Index	BMO-	04/17/2023	04/12/2024	907	3,748,241	4146.22		162,380		162,380		257,972							0/0
TA2303529	N/A		Equity/Index	BMO-	02/24/2023	02/26/2024	302	1,200,000	3997.43		115,861		115,861		243,477							0/0
TA2306115	N/A		Equity/Index	SG-	07/11/2023	07/05/2024	300	1,319,853	4398.95		67,746		67,746		85,799							0/0
SWP 500 - CAPPED TA2304929	N/A		Equity/Index	RBC-	05/19/2023	05/16/2024	143	600,000	4099.76		63,480		63,480		108,908							0/0
TA2307114	N/A		Equity/Index	BAR-	08/24/2023	08/22/2024	2,798	12,322,735	4387.55	4698.3500000000	241,216		241,216		296,830							0/0
TA2309397	N/A		Equity/Index	SG-	12/22/2023	12/20/2024	1,362	6,486,471	4004		289,725		289,725		293,265							0/0
SWP 500 - CAPPED TA2304101	N/A		Equity/Index	TOCC-	04/03/2023	04/03/2024	700	2,887,157	4142.66		266,740		266,740		485,243							0/0
TA2306497	N/A		Equity/Index	RBC-	07/21/2023	07/19/2024	200	908,318	4565.72		75,998		75,998		81,889							0/0
SWP 500 - CAPPED TA2305621	N/A		Equity/Index	TOCC-	06/20/2023	06/14/2024	200	877,692	4409.59		48,459		48,459		65,993							0/0
SWP 500 - CAPPED TA2306423	N/A		Equity/Index	SG-	07/19/2023	07/17/2024	149	691,373	4522.79		20,867		20,867		23,332							0/0
TA2304653	N/A		Equity/Index	SG-	05/08/2023	05/03/2024	800	3,306,896	4061.22		201,104		201,104		307,691							0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
S&P 500 - CAPPED TA230406	N/A		Equity/Index	BNP-	12/29/2023	12/23/2024	388	1,849,639	5087.93		44,480		44,480		43,345							0/0
S&P 500 - CAPPED TA230683	N/A		Equity/Index	TOCC-	11/14/2023	11/12/2024	700	3,150,140	4415.24		90,108		90,108		104,392							0/0
S&P 500 - CAPPED TA230621	N/A		Equity/Index	RBC-	07/13/2023	04/26/2024	188	845,303	996	4169.4799999999	66,567		66,567		79,995							0/0
S&P 500 - CAPPED TA2303797	N/A		Equity/Index	TOCC-	03/15/2023	03/11/2024	1,800	6,976,674	3861.59		126,748		126,748		203,830							0/0
TA2308435	N/A		Equity/Index	SG-	10/31/2023	10/29/2024	800	3,334,240	4117.37		90,664		90,664		122,580							0/0
S&P 500 - CAPPED TA2308569	N/A		Equity/Index	TOCC-	11/09/2023	11/05/2024	500	2,174,050	4338.34		59,863		59,863		76,479							0/0
S&P 500 - CAPPED TA2305504	N/A		Equity/Index	BMO-	06/15/2023	06/13/2024	70	307,686	4389.01		19,202		19,202		26,134							0/0
TA2306277	N/A		Equity/Index	BAR-	10/23/2023	10/18/2024	66	278,803	4278		14,895		14,895		21,704							0/0
TA2306209	N/A		Equity/Index	RBC-	07/13/2023	04/26/2024	172	773,362	996	4169.4799999999	54,417		54,417		64,997							0/0
TA2308137	N/A		Equity/Index	BNP-	10/13/2023	10/11/2024	958	4,158,707	4376.95		146,200		146,200		193,129							0/0
S&P 500 - CAPPED TA2308181	N/A		Equity/Index	BAR-	10/17/2023	10/15/2024	3,000	13,108,350	4327.78		260,070		260,070		319,825							0/0
TA2308103	N/A		Equity/Index	BNP-	10/11/2023	09/12/2024	120	523,044	996		17,345		17,345		23,951							0/0
TA2304121	N/A		Equity/Index	TOCC-	04/04/2023	04/03/2024	700	2,873,220	4124.51		186,512		186,512		333,836							0/0
S&P 500 - CAPPED TA2306556	N/A		Equity/Index	RBC-	07/25/2023	07/19/2024	190	866,535	4565.72		27,195		27,195		31,055							0/0
S&P 500 - CAPPED TA2305283	N/A		Equity/Index	BMO-	06/08/2023	06/07/2024	256	1,100,000	996	4315.3999999999	93,754		93,754		148,331							0/0
S&P 500 - CAPPED TA2306323	N/A		Equity/Index	BNP-	07/17/2023	05/17/2024	244	1,101,426	996	4191.9799999999	54,073		54,073		62,245							0/0
S&P 500 - CAPPED TA2306201	N/A		Equity/Index	RBC-	07/13/2023	04/26/2024	179	804,836	1004	4135.3500000000	16,202		16,202		18,370							0/0
S&P 500 - CAPPED TA2308175	N/A		Equity/Index	BAR-	10/17/2023	10/11/2024	700	3,058,615	4327.78		184,562		184,562		243,074							0/0
TA2306647	N/A		Equity/Index	TOCC-	06/20/2023	01/12/2024	1,700	7,460,382	4199.46		128,325		128,325		168,587							0/0
S&P 500 - CAPPED TA2308930	N/A		Equity/Index	TOCC-	11/29/2023	11/07/2024	200	914,266	4378.38		19,975		19,975		21,833							0/0
TA2305207	N/A		Equity/Index	BMO-	06/02/2023	05/31/2024	324	1,388,298	1004	4221.0200000000	63,974		63,974		88,482							0/0
TA2308213	N/A		Equity/Index	TOCC-	10/18/2023	10/16/2024	1,100	4,777,960	4373.63		213,164		213,164		282,691							0/0
TA2305309	N/A		Equity/Index	RBC-	06/09/2023	06/11/2024	140	600,000	1004	4328.5200000000	50,280		50,280		79,980							0/0
TA2306031	N/A		Equity/Index	BMO-	07/07/2023	07/03/2024	64	282,701	4455.59		8,090		8,090		10,231							0/0
TA2307727	N/A		Equity/Index	SG-	09/22/2023	08/26/2024	250	1,088,140	4405.71		27,740		27,740		36,554							0/0
S&P 500 - CAPPED TA2307783	N/A		Equity/Index	TOCC-	09/26/2023	09/23/2024	3,300	14,166,174	1004	4501.8900000000	266,758		266,758		352,813							0/0
TA2306722	N/A		Equity/Index	BMO-	08/03/2023	08/02/2024	466	2,100,000	1003		191,309		191,309		218,858							0/0
TA2309169	N/A		Equity/Index	BAR-	12/12/2023	12/06/2024	738	3,415,981	4604.37		203,732		203,732		226,959							0/0
S&P 500 - CAPPED TA2303901	N/A		Equity/Index	TOCC-	03/21/2023	03/19/2024	2,400	9,559,488	3916.64		180,013		180,013		273,682							0/0
S&P 500 - CAPPED TA2308776	N/A		Equity/Index	TOCC-	11/21/2023	11/15/2024	1,700	7,699,623	1004	4514.0200000000	152,652		152,652		174,418							0/0
S&P 500 - CAPPED TA2306122	N/A		Equity/Index	SG-	07/11/2023	07/09/2024	1,900	8,359,069	4398.95		168,796		168,796		205,107							0/0
S&P 500 - CAPPED TA2305183	N/A		Equity/Index	RBC-	06/02/2023	05/31/2024	887	3,800,000	1003	4304.6400000000	328,128		328,128		519,296							0/0
TA2304379	N/A		Equity/Index	BAR-	04/20/2023	04/18/2024	524	2,167,154	4154.87		135,501		135,501		225,207							0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
SBP 500 - CAPPED TA2304849	N/A		Equity/Index	TOCC	05/16/2023	05/10/2024	300	1,234,062	4130.62		28,793		28,793		42,471							0/0
SBP 500 - CAPPED TA2305769	N/A		Equity/Index	RBC	06/26/2023	06/21/2024	206	893,694	4033		41,740		41,740		57,642							0/0
SBP 500 - CAPPED TA2304255	N/A		Equity/Index	RBC	04/13/2023	04/11/2024	1,400	5,752,208	4108.9399999999		248,962		248,962		398,810							0/0
TA2306814	N/A		Equity/Index	BAR	08/08/2023	08/02/2024	54	241,738	4301.8900000000		6,511		6,511		7,808							0/0
SBP 500 - CAPPED TA2304120	N/A		Equity/Index	TOCC	04/04/2023	03/28/2024	500	2,052,300	4109.3100000000		55,348		55,348		87,192							0/0
SBP 500 - CAPPED TA2308123	N/A		Equity/Index	BAR	10/12/2023	10/10/2024	100	434,361	4338.24		28,706		28,706		40,359							0/0
SBP 500 - CAPPED TA2302980	N/A		Equity/Index	TOCC	01/05/2023	01/05/2024	2,400	9,139,440	3808.1		306,517		306,517		568,786							0/0
TA2305782	N/A		Equity/Index	SG	06/27/2023	06/21/2024	100	438,066	4348.33		15,669		15,669		20,139							0/0
TA2306044	N/A		Equity/Index	BMO	07/07/2023	06/14/2024	138	609,574	4372.59		26,328		26,328		33,830							0/0
TA2303402	N/A		Equity/Index	B0A	02/14/2023	02/09/2024	2,000	8,254,220	4081.5		363,260		363,260		598,466							0/0
TA2307729	N/A		Equity/Index	SG	09/22/2023	06/27/2024	200	870,512	4405.71		25,838		25,838		34,310							0/0
TA2308676	N/A		Equity/Index	TOCC	11/14/2023	11/08/2024	1,200	5,400,240	4415.24		249,846		249,846		294,933							0/0
TA2303894	N/A		Equity/Index	TOCC	03/21/2023	03/14/2024	400	1,593,248	3919.29		112,354		112,354		194,312							0/0
SBP 500 - CAPPED TA2305627	N/A		Equity/Index	TOCC	06/20/2023	06/14/2024	100	438,846	4425.84		19,933		19,933		26,864							0/0
TA2309046	N/A		Equity/Index	TOCC	12/05/2023	11/29/2024	300	1,373,004	4594.63		87,098		87,098		106,214							0/0
SBP 500 - CAPPED TA2305607	N/A		Equity/Index	B0A	12/29/2023	12/27/2024	84	400,000	4783.1899999999		32,800		32,800		32,387							0/0
SBP 500 - CAPPED TA2308073	N/A		Equity/Index	BAR	10/10/2023	10/09/2024	200	871,548	4335.66		38,088		38,088		50,147							0/0
TA2306559	N/A		Equity/Index	RBC	07/25/2023	07/22/2024	74	336,763	4536.34		16,336		16,336		18,650							0/0
SBP 500 - CAPPED TA2307911	N/A		Equity/Index	BAR	10/02/2023	09/27/2024	114	488,591	4289.7		21,027		21,027		28,926							0/0
TA2308724	N/A		Equity/Index	BMO	11/17/2023	11/01/2024	350	1,577,020	4997		47,530		47,530		51,107							0/0
SBP 500 - CAPPED TA2304382	N/A		Equity/Index	SG	04/21/2023	04/23/2024	200	826,028	4004		74,261		74,261		136,843							0/0
TA2309280	N/A		Equity/Index	SG	12/18/2023	11/22/2024	349	1,651,576	4656.62		46,780		46,780		46,822							0/0
SBP 500 - CAPPED TA2309440	N/A		Equity/Index	BMO	12/28/2023	12/26/2024	2,461	11,792,817	4774.75		524,538		524,538		506,910							0/0
TA2306049	N/A		Equity/Index	BMO	07/07/2023	06/14/2024	419	1,850,807	4409.59		53,452		53,452		67,852							0/0
TA2303439	N/A		Equity/Index	BMO	02/16/2023	02/08/2024	800	3,298,128	4997		219,336		219,336		404,810							0/0
TA2307591	N/A		Equity/Index	BNP	09/15/2023	09/13/2024	876	3,906,145	896		114,353		114,353		139,024							0/0
TA2306941	N/A		Equity/Index	BAR	08/15/2023	08/09/2024	162	722,011	4468.83		37,762		37,762		47,373							0/0
TA2307501	N/A		Equity/Index	BAR	09/11/2023	09/06/2024	1,010	4,517,680	4003		240,360		240,360		297,728							0/0
TA2306585	N/A		Equity/Index	BMO	07/27/2023	07/25/2024	901	4,094,513	4567.46		198,797		198,797		228,281							0/0
TA2305242	N/A		Equity/Index	TOCC	06/06/2023	06/31/2024	600	2,565,510	4292.37		72,849		72,849		100,021							0/0
TA2305294	N/A		Equity/Index	RBC	06/06/2023	06/06/2024	303	1,300,000	4309.55		112,061		112,061		177,669							0/0
SBP 500 - CAPPED TA2307229	N/A		Equity/Index	TOCC	08/29/2023	08/26/2024	300	1,338,714	4405.71		71,870		71,870		88,687							0/0
TA2303324	N/A		Equity/Index	TOCC	02/07/2023	02/02/2024	300	1,231,575	896		29,735		29,735		48,929							0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
SBP 500 - CAPPED TA2304646	N/A		Equity/Index	SG-	05/08/2023	05/03/2024	1,300	5,373,381	4000.75 4538.1899999999		103,272		103,272		147,861							0/0
SBP 500 - CAPPED TA2308885	N/A		Equity/Index	TOCC-	11/24/2023	11/21/2024	100	455,609	896		13,888		13,888		15,742							0/0
SBP 500 - CAPPED TA2306040	N/A		Equity/Index	BMO-	07/07/2023	07/05/2024	620	2,738,664	4446.82		131,738		131,738		171,680							0/0
TA2308940	N/A		Equity/Index	TOCC-	11/29/2023	11/22/2024	700	3,199,931	4559.34 4169.4799999999		91,823		91,823		103,552							0/0
TA2304595	N/A		Equity/Index	SG-	05/03/2023	04/26/2024	445	1,831,954	896		106,048		106,048		178,514							0/0
TA2303074	N/A		Equity/Index	BMO-	01/13/2023	01/12/2024	1,375	5,500,000	4016.69		524,806		524,806		1,044,085							0/0
SBP 500 - CAPPED TA2303149	N/A		Equity/Index	TOCC-	01/23/2023	01/23/2024	5,600	22,510,936	4019.81 4540.4799999999		792,710		792,710		1,357,554							0/0
TA2309128	N/A		Equity/Index	B0A-	12/11/2023	12/06/2024	67	308,598	896		29,120		29,120		36,219							0/0
TA2304852	N/A		Equity/Index	TOCC-	05/16/2023	05/10/2024	2,200	9,049,788	1003		390,886		390,886		602,081							0/0
TA2305004	N/A		Equity/Index	TOCC-	05/23/2023	05/17/2024	100	417,081	4198.05		24,354		24,354		38,314							0/0
TA2306634	N/A		Equity/Index	RBC-	07/28/2023	07/05/2024	100	458,898	4398.95		25,685		25,685		28,644							0/0
TA2308857	N/A		Equity/Index	TOCC-	11/24/2023	11/07/2024	200	911,218	4378.38		44,399		44,399		49,632							0/0
TA2304422	N/A		Equity/Index	BAR-	04/24/2023	04/19/2024	1,331	5,496,750	1004		240,206		240,206		377,291							0/0
SBP 500 - CAPPED TA2304598	N/A		Equity/Index	SG-	05/03/2023	05/01/2024	1,517	6,245,110	4167.87		372,590		372,590		627,746							0/0
TA2308727	N/A		Equity/Index	BMO-	11/17/2023	11/01/2024	136	612,785	4317.78		40,835		40,835		47,451							0/0
TA2305924	N/A		Equity/Index	TOCC-	06/30/2023	07/02/2024	100	445,038	4450.38 4117.6599999999		38,645		38,645		48,762							0/0
SBP 500 - CAPPED TA2303438	N/A		Equity/Index	BMO-	02/16/2023	02/08/2024	700	2,885,862	897		125,615		125,615		210,859							0/0
TA2303646	N/A		Equity/Index	TOCC-	03/03/2023	01/23/2024	2,200	8,839,358	4019.81 4385.9799999999		576,566		576,566		1,135,507							0/0
SBP 500 - CAPPED TA2308857	N/A		Equity/Index	BMO-	11/08/2023	11/06/2024	373	1,633,844	896		48,016		48,016		59,649							0/0
TA2308604	N/A		Equity/Index	BMO-	11/10/2023	11/12/2024	226	1,000,000	4415.24		88,261		88,261		140,069							0/0
TA2304196	N/A		Equity/Index	TOCC-	04/10/2023	04/05/2024	300	1,223,208	4090.38		80,906		80,906		143,461							0/0
TA2305719	N/A		Equity/Index	BMO-	06/23/2023	06/18/2024	200	869,916	4409.59 4191.9799999999		68,632		68,632		101,251							0/0
TA2305044	N/A		Equity/Index	BAR-	05/25/2023	05/17/2024	500	2,067,185	896		86,630		86,630		131,997							0/0
TA2309339	N/A		Equity/Index	TOCC-	12/21/2023	12/06/2024	300	1,419,600	4549.34 4072.7105200000		64,238		64,238		66,030							0/0
TA2303688	N/A		Equity/Index	RBC-	03/06/2023	03/06/2024	469	1,900,000	1001		177,839		177,839		346,292							0/0
TA2308162	N/A		Equity/Index	BMO-	10/16/2023	10/11/2024	1,729	7,575,838	897		430,020		430,020		566,067							0/0
TA2308819	N/A		Equity/Index	BAR-	08/08/2023	08/05/2024	110	492,429	4478.03		15,554		15,554		18,680							0/0
TA2304476	N/A		Equity/Index	BMO-	04/27/2023	04/25/2024	1,430	5,847,413	4071.63		261,047		261,047		402,506							0/0
TA2308140	N/A		Equity/Index	BNP-	10/13/2023	10/11/2024	112	486,195	4376.95 4562.2299999999		20,747		20,747		27,800							0/0
SBP 500 - CAPPED TA2306690	N/A		Equity/Index	TOCC-	08/01/2023	07/30/2024	600	2,745,288	896		79,353		79,353		89,159							0/0
TA2303930	N/A		Equity/Index	TOCC-	03/23/2023	03/20/2024	500	1,993,860	9561.57 4314.0200000000		136,498		136,498		242,450							0/0
SBP 500 - CAPPED TA2308785	N/A		Equity/Index	TOCC-	11/21/2023	11/18/2024	1,100	4,982,109	1004		220,611		220,611		259,658							0/0
TA2304329	N/A		Equity/Index	TOCC-	04/18/2023	04/16/2024	200	828,974	1003		20,699		20,699		30,752							0/0
TA2306664	N/A		Equity/Index	TOCC-	07/31/2023	07/26/2024	1,300	5,957,523	4537.41		184,529		184,529		207,006							0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
SBP 500 - CAPPED	N/A		Equity/Index	BNP-	10/11/2023	09/16/2024	200	871,740	4450.32		16,080		16,080		21,348							0/0
TA2308104			Equity/Index	BNP-	04/27/2023	04/12/2024	1,000	4,089,100	4146.22		258,670		258,670		470,067							0/0
SBP 500 - CAPPED	N/A		Equity/Index	BMO-	05/26/2023	05/24/2024	300	1,260,960	4151.28		58,376		58,376		82,919							0/0
TA2305108			Equity/Index	TOCC-	10/02/2023	09/27/2024	161	690,028	4299.7		41,097		41,097		58,898							0/0
SBP 500 - CAPPED	N/A		Equity/Index	BAR-	08/15/2023	08/09/2024	130	579,392	4467.71		18,645		18,645		22,920							0/0
TA2306936			Equity/Index	BAR-	02/10/2023	02/12/2024	293	1,200,000	4108.8670700000		114,240		114,240		202,294							0/0
TA2303361			Equity/Index	RBC-	08/14/2023	07/23/2024	173	774,516	4536.34		23,390		23,390		28,843							0/0
TA2306916			Equity/Index	BNP-	04/18/2023	04/12/2024	300	1,243,461	4137.6400000000		77,531		77,531		127,346							0/0
TA2304339			Equity/Index	TOCC-	06/20/2023	01/12/2024	100	438,846	3999.09		17,716		17,716		21,920							0/0
TA2305651			Equity/Index	TOCC-	08/21/2023	08/16/2024	1,200	5,237,424	4370.3599999999		108,235		108,235		139,174							0/0
TA2307050			Equity/Index	TOCC-	11/08/2023	11/06/2024	949	4,156,886	4395.9799999999		185,767		185,767		240,543							0/0
TA2308555			Equity/Index	BMO-	10/19/2023	10/17/2024	297	1,283,560	4373.2		33,576		33,576		43,132							0/0
TA2308228			Equity/Index	BMO-	08/02/2023	07/31/2024	1,514	6,835,543	4588.96		128,811		128,811		152,307							0/0
SBP 500 - CAPPED	N/A		Equity/Index	BNP-	03/10/2023	03/08/2024	1,000	3,892,270	3918.32		101,320		101,320		171,684							0/0
TA2303749			Equity/Index	RBC-	06/06/2023	06/03/2024	400	1,710,340	4292.37		46,214		46,214		63,183							0/0
TA2305248			Equity/Index	TOCC-	10/16/2023	10/11/2024	83	363,675	4349.6099999999		22,331		22,331		29,761							0/0
TA2308163			Equity/Index	BMO-	07/07/2023	06/14/2024	68	300,370	4372.59		17,250		17,250		22,681							0/0
TA2306046			Equity/Index	BMO-	01/20/2023	01/19/2024	9,300	36,945,273	3972.61		1,271,174		1,271,174		2,190,657							0/0
TA2303130			Equity/Index	TOCC-	08/15/2023	08/13/2024	167	744,296	4464.05		23,286		23,286		28,536							0/0
TA2306950			Equity/Index	BAR-	06/20/2023	06/14/2024	200	877,692	4425.84		22,513		22,513		29,498							0/0
TA2305624			Equity/Index	TOCC-	04/04/2023	04/03/2024	1,600	6,567,360	4124.51		278,617		278,617		457,990							0/0
TA2304123			Equity/Index	TOCC-	06/20/2023	06/14/2024	700	3,071,922	4425.84		86,272		86,272		113,591							0/0
TA2305625			Equity/Index	TOCC-	08/21/2023	07/26/2024	100	436,452	4582.2299999999		11,456		11,456		16,305							0/0
TA2307065			Equity/Index	TOCC-	09/22/2023	08/26/2024	120	522,307	4405.71		18,840		18,840		25,412							0/0
TA2307728			Equity/Index	SBP-	09/25/2023	09/20/2024	331	1,427,997	4004		132,557		132,557		219,593							0/0
TA2307755			Equity/Index	BAR-	03/21/2023	03/20/2024	2,000	7,966,240	3951.57		148,431		148,431		229,469							0/0
TA2303905			Equity/Index	TOCC-	11/27/2023	11/19/2024	97	441,561	4524.72		38,932		38,932		52,310							0/0
TA2308878			Equity/Index	BMO-	08/25/2023	08/26/2024	91	400,000	4405.71		37,080		37,080		51,615							0/0
TA2307161			Equity/Index	RBC-	06/20/2023	06/14/2024	600	2,633,076	4425.84		149,625		149,625		205,867							0/0
TA2305630			Equity/Index	TOCC-	12/21/2023	12/06/2024	200	946,400	4549.34		25,301		25,301		25,882							0/0
SBP 500 - CAPPED	N/A		Equity/Index	TOCC-	10/30/2023	10/25/2024	818	3,394,757	4137.2299999999		147,534		147,534		211,800							0/0
TA2308403			Equity/Index	BAR-	02/17/2023	02/16/2024	500	2,028,170	4090.41		85,258		85,258		148,915							0/0
SBP 500 - CAPPED	N/A		Equity/Index	TOCC-	10/10/2023	10/04/2024	100	435,774	4308.5		27,493		27,493		37,110							0/0
TA2308063			Equity/Index	BAR-	07/12/2023	07/10/2024	1,854	8,306,680	4409.53		516,599		516,599		635,006							0/0
TA2306157			Equity/Index	BMO-																		0/0

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
S&P 500 - CAPPED TA2304979	N/A		Equity/Index	BMO-	05/22/2023	05/17/2024	74	310,588	4158.7700000000		18,940		18,940		28,650							0/0
S&P 500 - CAPPED TA2305497	N/A		Equity/Index	BMO-	06/15/2023	06/13/2024	183	804,118	4369.01		22,676		22,676		29,102							0/0
S&P 500 - CAPPED TA2308164	N/A		Equity/Index	B0A-	10/17/2023	10/17/2024	252	1,100,000	4393.32		99,440		99,440		155,357							0/0
S&P 500 - CAPPED TA2303404	N/A		Equity/Index	B0A-	02/14/2023	02/12/2024	1,800	7,428,798	4090.46		139,842		139,842		217,078							0/0
S&P 500 - CAPPED TA2307106	N/A		Equity/Index	BMO-	08/23/2023	08/21/2024	317	1,405,185	4399.7700000000		46,948		46,948		57,584							0/0
S&P 500 - CAPPED TA2304828	N/A		Equity/Index	BAR-	05/15/2023	05/09/2024	151	623,641	4119.17		16,162		16,162		23,427							0/0
S&P 500 - CAPPED TA2306563	N/A		Equity/Index	RBC-	07/25/2023	07/19/2024	506	2,308,221	4536.34		117,412		117,412		134,204							0/0
S&P 500 - CAPPED TA2309006	N/A		Equity/Index	BMO-	12/04/2023	11/29/2024	52	237,681	4567.8		7,990		7,990		8,948							0/0
S&P 500 - CAPPED TA2308301	N/A		Equity/Index	BAR-	10/24/2023	10/04/2024	130	551,196	4308.5		31,381		31,381		47,551							0/0
S&P 500 - CAPPED TA2309071	N/A		Equity/Index	TOCC-	12/06/2023	11/18/2024	200	914,668	4514.0200000000		41,383		41,383		47,211							0/0
S&P 500 - CAPPED TA2305042	N/A		Equity/Index	BAR-	05/25/2023	05/09/2024	300	1,240,311	4119.17		80,955		80,955		126,353							0/0
S&P 500 - CAPPED TA2307774	N/A		Equity/Index	TOCC-	09/26/2023	09/20/2024	1,800	7,727,004	404		145,126		145,126		191,883							0/0
S&P 500 - CAPPED TA2306919	N/A		Equity/Index	BNP-	08/14/2023	07/29/2024	86	385,019	896		6,938		6,938		8,545							0/0
S&P 500 - CAPPED TA2305839	N/A		Equity/Index	BNP-	06/28/2023	01/05/2024	377	1,647,060	3808.1		154,393		154,393		186,255							0/0
S&P 500 - CAPPED TA2307064	N/A		Equity/Index	TOCC-	08/21/2023	08/16/2024	500	2,182,260	4370.3599999999		116,318		116,318		155,604							0/0
S&P 500 - CAPPED TA2309249	N/A		Equity/Index	SG-	12/18/2023	12/13/2024	738	3,492,445	4719.55		97,992		97,992		98,446							0/0
S&P 500 - CAPPED TA2306047	N/A		Equity/Index	BMO-	07/07/2023	06/14/2024	32	141,350	4372.59		8,813		8,813		11,681							0/0
S&P 500 - CAPPED TA2309095	N/A		Equity/Index	TOCC-	12/07/2023	12/05/2024	1,400	6,416,326	4567.18		422,262		422,262		506,019							0/0
S&P 500 - CAPPED TA2309049	N/A		Equity/Index	TOCC-	12/05/2023	12/02/2024	300	1,373,004	4594.63		41,741		41,741		47,241							0/0
S&P 500 - CAPPED TA2305642	N/A		Equity/Index	TOCC-	06/20/2023	01/11/2024	400	1,755,384	4203.42		79,702		79,702		112,380							0/0
S&P 500 - CAPPED TA2306617	N/A		Equity/Index	RBC-	07/28/2023	07/29/2024	371	1,700,000	4582.2299999999		146,711		146,711		150,515							0/0
S&P 500 - CAPPED TA2308623	N/A		Equity/Index	RBC-	11/10/2023	10/11/2024	160	699,798	4376.95		40,197		40,197		32,243							0/0
S&P 500 - CAPPED TA2309187	N/A		Equity/Index	BNP-	12/13/2023	12/11/2024	929	4,323,882	896		200,162		200,162		214,034							0/0
S&P 500 - CAPPED TA2306727	N/A		Equity/Index	RBC-	08/03/2023	08/01/2024	113	509,689	896		13,387		13,387		15,907							0/0
S&P 500 - CAPPED TA2305377	N/A		Equity/Index	BMO-	06/12/2023	06/07/2024	402	1,148,571	4293.93		100,769		100,769		147,102							0/0
S&P 500 - CAPPED TA2306090	N/A		Equity/Index	RBC-	07/10/2023	05/24/2024	73	321,129	4151.28		21,047		21,047		26,372							0/0
S&P 500 - CAPPED TA2304783	N/A		Equity/Index	TOCC-	05/12/2023	05/10/2024	500	2,061,290	4130.62		118,953		118,953		191,566							0/0
S&P 500 - CAPPED TA2309336	N/A		Equity/Index	TOCC-	12/21/2023	12/04/2024	100	473,200	4569.78		14,637		14,637		15,017							0/0
S&P 500 - CAPPED TA2303405	N/A		Equity/Index	B0A-	02/14/2023	02/09/2024	700	2,888,977	4090.46		54,362		54,362		84,481							0/0
S&P 500 - CAPPED TA2303320	N/A		Equity/Index	TOCC-	02/07/2023	02/02/2024	2,400	9,862,600	896		418,909		418,909		729,378							0/0
S&P 500 - CAPPED TA2304998	N/A		Equity/Index	TOCC-	05/23/2023	05/17/2024	100	417,081	4158.7700000000		26,689		26,689		41,404							0/0
S&P 500 - CAPPED TA2307615	N/A		Equity/Index	BAR-	09/18/2023	09/13/2024	2,144	9,545,152	896		184,684		184,684		222,881							0/0
S&P 500 - CAPPED TA2303532	N/A		Equity/Index	BAR-	02/24/2023	02/23/2024	1,017	4,020,750	4012.32		73,346		73,346		119,714							0/0
S&P 500 - CAPPED TA2307343	N/A		Equity/Index	BMO-	08/31/2023	08/12/2024	138	625,231	4464.05		33,629		33,629		39,554							0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B/A C.V.	Current Year's (Amortization)/Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
S&P 500 - CAPPED	N/A		Equity/Index	BAR-	10/23/2023	10/18/2024	1,830	7,730,451	4278		142,777		142,777		191,674							0/0
TA230272			Equity/Index	TOCC-	06/16/2023	01/04/2024	1,000	4,430,340	4085.69		209,746		209,746		267,911							0/0
S&P 500 - CAPPED	N/A		Equity/Index	TOCC-	04/18/2023	04/12/2024	500	2,072,435	4146.22		57,583		57,583		86,604							0/0
TA230435			Equity/Index	TOCC-	10/31/2023	10/31/2024	300	1,258,140	4219.38		116,303		116,303		230,990							0/0
TA230847			Equity/Index	BAR-	02/10/2023	02/09/2024	1,393	5,700,000	4090.46		556,320		556,320		982,576							0/0
TA2303360			Equity/Index	BAR-	11/30/2023	11/08/2024	258	1,173,139	4421.8100000000		118,551		118,551		158,439							0/0
TA2308961			Equity/Index	BAR-	09/08/2023	09/06/2024	292	1,300,000	4468.63		112,970		112,970		152,535							0/0
TA2307480			Equity/Index	BAR-	11/30/2023	11/27/2024	165	751,542	4550.43		43,466		43,466		52,918							0/0
TA2308963			Equity/Index	BMO-	03/23/2023	03/08/2024	600	2,392,632	3918.32		105,981		105,981		171,182							0/0
TA2303937			Equity/Index	TOCC-	11/16/2023	11/14/2024	3,042	13,655,006	4495.7		266,875		266,875		302,853							0/0
TA2306895			Equity/Index	BMO-	03/28/2023	03/26/2024	3,000	11,928,810	3970.99		219,227		219,227		344,320							0/0
TA2304015			Equity/Index	TOCC-	03/01/2023	02/27/2024	1,700	6,738,188	3982.24		287,249		287,249		493,607							0/0
TA2303593			Equity/Index	BMO-	08/29/2023	08/29/2024	289	1,300,000	4497.63		118,038		118,038		142,563							0/0
TA2307214			Equity/Index	BMO-	11/17/2023	11/15/2024	102	459,589	4502.88		26,633		26,633		33,657							0/0
TA2308733			Equity/Index	TOCC-	12/05/2023	11/22/2024	200	915,336	4556.62		25,791		25,791		28,990							0/0
S&P 500 - CAPPED	N/A		Equity/Index	TOCC-	07/31/2023	07/26/2024	800	3,666,168	4537.41		160,436		160,436		180,430							0/0
TA2306661			Equity/Index	TOCC-	07/12/2023	07/10/2024	1,517	6,796,782	4409.53		301,094		301,094		362,451							0/0
S&P 500 - CAPPED	N/A		Equity/Index	BMO-	08/18/2023	08/09/2024	207	903,857	4464.05		71,413		71,413		105,102							0/0
TA2306161			Equity/Index	SG-	10/03/2023	09/27/2024	400	1,694,480	4288.05		70,858		70,858		102,036							0/0
TA2307023			Equity/Index	TOCC-	10/05/2023	10/03/2024	128	541,752	4229.45		12,383		12,383		16,713							0/0
S&P 500 - CAPPED	N/A		Equity/Index	BAR-	07/03/2023	06/28/2024	380	1,691,129	4396.4399999999		103,356		103,356		131,196							0/0
TA2305962			Equity/Index	BMO-	04/28/2023	04/26/2024	1,410	5,849,709	4055.99		114,563		114,563		160,478							0/0
TA2304524			Equity/Index	SG-	05/19/2023	05/17/2024	880	2,850,424	4004		119,211		119,211		172,889							0/0
TA2304943			Equity/Index	BAR-	10/27/2023	10/25/2024	1,700	7,042,454	4004		401,056		401,056		620,272							0/0
TA2308391			Equity/Index	TOCC-	07/26/2023	07/24/2024	996	4,538,025	4003		269,478		269,478		308,060							0/0
TA2306573			Equity/Index	BAR-	12/29/2023	12/31/2024	629	3,000,000	996		247,618		247,618		244,530							0/0
S&P 500 - CAPPED	N/A		Equity/Index	BMO-	09/22/2023	08/09/2024	250	1,088,140	4468.83		26,538		26,538		36,471							0/0
TA2307736			Equity/Index	SG-	11/14/2023	11/08/2024	1,700	7,650,340	4415.24		153,366		153,366		176,568							0/0
TA2308673			Equity/Index	TOCC-	07/11/2023	07/05/2024	200	879,902	4411.59		22,784		22,784		27,989							0/0
TA2306118			Equity/Index	SG-	05/12/2023	05/10/2024	800	3,298,064	4003		127,108		127,108		194,566							0/0
TA2304780			Equity/Index	TOCC-	12/15/2023	12/13/2024	1,500	7,091,535	4707.09		138,038		138,038		140,463							0/0
TA2302926			Equity/Index	TOCC-	03/17/2023	03/15/2024	1,300	5,077,566	3891.93		345,111		345,111		628,561							0/0
S&P 500 - CAPPED	N/A		Equity/Index	BAR-	06/22/2023	01/19/2024	200	873,628	4209.38		38,845		38,845		55,407							0/0
TA2305689			Equity/Index	TOCC-	02/03/2023	02/02/2024	400	1,670,792	4179.76		45,810		45,810		73,907							0/0
TA2303285			Equity/Index	TOCC-																		0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
S&P 500 - CAPPED	N/A		Equity/Index	BMO-	02/09/2023	02/06/2024	2,936	12,032,462	4111.08		517,353		517,353		885,482							0/0
TA2303350									4538.1899999999													0/0
S&P 500 - CAPPED	N/A		Equity/Index	BMO-	11/27/2023	11/21/2024	142	646,410	996		29,201		29,201		33,726							0/0
TA2308880									4554.9799999999													0/0
S&P 500 - CAPPED	N/A		Equity/Index	BNP-	08/14/2023	07/18/2024	230	1,029,703	996		19,522		19,522		24,055							0/0
TA2306911																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	BBO-	07/05/2023	07/01/2024	702	3,120,790	4450.38		99,537		99,537		123,206							0/0
TA2305976									4518.4399999999													0/0
S&P 500 - CAPPED	N/A		Equity/Index	BMO-	08/09/2023	06/07/2024	1,755	7,875,054	996		155,581		155,581		181,007							0/0
TA2308848									4437.8599999999													0/0
S&P 500 - CAPPED	N/A		Equity/Index	S&-	08/17/2023	08/15/2024	805	3,524,781	997		178,654		178,654		239,422							0/0
TA2306973									4740.5600000000													0/0
S&P 500 - CAPPED	N/A		Equity/Index	S&-	12/20/2023	12/18/2024	150	715,650	004		42,755		42,755		42,084							0/0
TA2309293									4108.9399999999													0/0
S&P 500 - CAPPED	N/A		Equity/Index	BNP-	04/12/2023	04/11/2024	1,560	6,402,942	996		277,321		277,321		443,559							0/0
TA2304241																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	TOCC-	11/29/2023	11/01/2024	100	457,133	4317.78		9,974		9,974		10,800							0/0
TA2308928																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	TOCC-	12/05/2023	11/29/2024	1,200	5,492,016	4594.63		237,162		237,162		274,905							0/0
TA2309043																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	TOCC-	03/10/2023	03/11/2024	300	1,158,477	3882.83		108,716		108,716		278,790							0/0
TA2303747									4514.0200000000													0/0
S&P 500 - CAPPED	N/A		Equity/Index	TOCC-	11/21/2023	11/15/2024	300	1,358,757	004		80,795		80,795		98,446							0/0
TA2308779																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	BMO-	06/12/2023	06/07/2024	413	1,796,418	4233.93		76,591		76,591		107,455							0/0
TA2305375																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	S&-	07/19/2023	07/17/2024	2,342	10,709,896	4522.79		473,271		473,271		530,509							0/0
TA2306411																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	BMO-	03/24/2023	03/25/2024	453	1,800,000	9991.24		174,667		174,667		375,111							0/0
TA2303976																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	BAR-	10/05/2023	10/03/2024	1,085	4,592,197	4229.45		162,023		162,023		224,481							0/0
TA2307972																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	BMO-	10/26/2023	10/24/2024	1,623	6,750,836	4247.68		274,579		274,579		410,987							0/0
TA2308347									4263.8100000000													0/0
S&P 500 - CAPPED	N/A		Equity/Index	BBO-	06/23/2023	01/23/2024	200	870,932	004		31,882		31,882		46,903							0/0
TA2305738																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	S&-	07/11/2023	07/08/2024	400	1,759,804	4388.95		54,648		54,648		67,321							0/0
TA2306120																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	S&-	10/31/2023	10/25/2024	100	416,780	4117.37		14,306		14,306		19,618							0/0
TA2308422									4105.0200000000													0/0
S&P 500 - CAPPED	N/A		Equity/Index	TOCC-	04/11/2023	04/09/2024	2,400	9,891,456	004		185,461		185,461		278,138							0/0
TA2304232																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	S&-	04/28/2023	04/25/2024	400	1,659,492	4071.63		120,196		120,196		188,290							0/0
TA2304525																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	TOCC-	05/12/2023	05/09/2024	500	2,061,280	4119.17		91,048		91,048		139,666							0/0
TA2304777																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	TOCC-	09/27/2023	09/16/2024	100	427,301	4450.32		13,510		13,510		20,108							0/0
TA2307820																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	B0A-	11/02/2023	10/31/2024	3,239	13,935,085	4193.8		275,218		275,218		338,182							0/0
TA2308465																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	BMO-	07/07/2023	07/05/2024	2,081	9,192,193	4446.82		180,277		180,277		222,491							0/0
TA2306036																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	BMO-	08/31/2023	08/29/2024	242	1,096,420	4487.63		57,770		57,770		67,736							0/0
TA2307338																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	BAR-	10/10/2023	10/07/2024	500	2,178,870	4308.5		79,235		79,235		102,140							0/0
TA2308066																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	TOCC-	06/20/2023	06/14/2024	100	438,846	4425.84		23,833		23,833		32,639							0/0
TA2305628									4349.6099999999													0/0
S&P 500 - CAPPED	N/A		Equity/Index	BMO-	10/26/2023	10/11/2024	200	831,896	997		20,140		20,140		30,935							0/0
TA2308352									4237.6599999999													0/0
S&P 500 - CAPPED	N/A		Equity/Index	BAR-	11/03/2023	11/01/2024	400	1,746,336	997		80,668		80,668		100,688							0/0
TA2308509																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	TOCC-	11/24/2023	11/08/2024	100	455,609	4382.78		22,205		22,205		24,903							0/0
TA2308860																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	TOCC-	05/16/2023	05/14/2024	100	411,354	4124.08		15,025		15,025		22,429							0/0
TA2304859									4349.6099999999													0/0
S&P 500 - CAPPED	N/A		Equity/Index	BMO-	10/16/2023	10/11/2024	362	1,586,150	997		58,423		58,423		73,390							0/0
TA2308168																						0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
SBP 500 - CAPPED TA2308638	N/A		Equity/Index	RBC-	11/10/2023	11/01/2024	130	568,586	4237.3599999999		32,475		32,475		46,543							0/0
SBP 500 - CAPPED TA2309425	N/A		Equity/Index	TOCC-	06/13/2023	06/10/2024	400	1,726,580	4236.3599999999		53,150		53,150		68,796							0/0
SBP 500 - CAPPED TA2306918	N/A		Equity/Index	BNP-	08/14/2023	07/25/2024	155	693,930	4567.46		37,220		37,220		47,118							0/0
SBP 500 - CAPPED TA2304588	N/A		Equity/Index	BAR-	05/02/2023	04/30/2024	185	760,319	4169.4799999999		21,453		21,453		33,479							0/0
SBP 500 - CAPPED TA2304020	N/A		Equity/Index	TOCC-	03/28/2023	03/26/2024	300	1,192,881	3970.99		33,956		33,956		54,320							0/0
SBP 500 - CAPPED TA2303687	N/A		Equity/Index	BNA-	03/07/2023	03/06/2024	2,500	10,022,200	4048.42		181,625		181,625		294,626							0/0
SBP 500 - CAPPED TA2305098	N/A		Equity/Index	TOCC-	05/26/2023	05/24/2024	1,100	4,623,520	4115.24		133,326		133,326		181,570							0/0
SBP 500 - CAPPED TA2309401	N/A		Equity/Index	SG-	12/22/2023	12/20/2024	508	2,419,330	4746.75		47,285		47,285		46,929							0/0
SBP 500 - CAPPED TA2303023	N/A		Equity/Index	TOCC-	01/09/2023	01/09/2024	5,200	20,238,868	3892.09		681,904		681,904		1,233,581							0/0
SBP 500 - CAPPED TA2307439	N/A		Equity/Index	BAR-	09/06/2023	08/30/2024	330	1,468,988	4004		44,157		44,157		54,640							0/0
SBP 500 - CAPPED TA2308102	N/A		Equity/Index	BNP-	10/11/2023	09/09/2024	148	645,088	4457.49		16,783		16,783		22,813							0/0
SBP 500 - CAPPED TA2309044	N/A		Equity/Index	TOCC-	12/05/2023	11/29/2024	1,100	5,034,348	4594.63		289,097		289,097		345,133							0/0
SBP 500 - CAPPED TA2303902	N/A		Equity/Index	TOCC-	03/21/2023	03/20/2024	200	796,624	3951.57		48,351		48,351		82,660							0/0
SBP 500 - CAPPED TA2308968	N/A		Equity/Index	BMO-	11/30/2023	11/27/2024	1,372	6,249,186	4003		401,077		401,077		488,836							0/0
SBP 500 - CAPPED TA2305201	N/A		Equity/Index	BMO-	06/02/2023	05/31/2024	240	1,028,369	4179.83		69,972		69,972		99,212							0/0
SBP 500 - CAPPED TA2306089	N/A		Equity/Index	RBC-	07/10/2023	05/24/2024	194	853,412	4151.28		18,166		18,166		21,936							0/0
SBP 500 - CAPPED TA2307819	N/A		Equity/Index	TOCC-	09/27/2023	09/13/2024	100	427,301	4505.1000000000		19,279		19,279		32,544							0/0
SBP 500 - CAPPED TA2307072	N/A		Equity/Index	TOCC-	08/21/2023	07/16/2024	200	872,904	4505.42		24,583		24,583		34,158							0/0
SBP 500 - CAPPED TA2308645	N/A		Equity/Index	TOCC-	11/07/2023	11/05/2024	100	438,038	4388.34		12,319		12,319		15,296							0/0
SBP 500 - CAPPED TA2308173	N/A		Equity/Index	BAR-	10/17/2023	10/11/2024	200	873,880	4327.78		45,686		45,686		59,307							0/0
SBP 500 - CAPPED TA2308881	N/A		Equity/Index	BMO-	11/27/2023	11/22/2024	2,202	10,023,900	4556.62		201,307		201,307		219,555							0/0
SBP 500 - CAPPED TA2305241	N/A		Equity/Index	TOCC-	06/06/2023	05/31/2024	100	427,685	4282.37		26,720		26,720		39,945							0/0
SBP 500 - CAPPED TA2306517	N/A		Equity/Index	TOCC-	07/21/2023	03/08/2024	1,000	4,551,080	3918.32		251,656		251,656		284,450							0/0
SBP 500 - CAPPED TA2306308	N/A		Equity/Index	RBC-	06/09/2023	06/10/2024	140	600,000	4004		50,160		50,160		79,841							0/0
SBP 500 - CAPPED TA2303101	N/A		Equity/Index	TOCC-	01/18/2023	01/18/2024	4,500	17,679,870	3928.86		561,669		561,669		967,875							0/0
SBP 500 - CAPPED TA2306443	N/A		Equity/Index	RBC-	07/20/2023	07/18/2024	1,188	5,403,464	4996		229,652		229,652		264,711							0/0
SBP 500 - CAPPED TA2307651	N/A		Equity/Index	BMO-	09/20/2023	08/30/2024	1,679	7,476,503	4004		141,137		141,137		169,333							0/0
SBP 500 - CAPPED TA2305967	N/A		Equity/Index	BMO-	07/03/2023	06/28/2024	1,430	6,363,986	4396.4399999999		135,550		135,550		161,823							0/0
SBP 500 - CAPPED TA2303851	N/A		Equity/Index	BAR-	03/17/2023	03/15/2024	300	1,171,746	3891.93		76,119		76,119		136,973							0/0
SBP 500 - CAPPED TA2304118	N/A		Equity/Index	TOCC-	04/04/2023	04/01/2024	500	2,052,300	4004		55,353		55,353		86,958							0/0
SBP 500 - CAPPED TA2304016	N/A		Equity/Index	TOCC-	03/28/2023	03/25/2024	1,100	4,373,897	3970.99		118,311		118,311		188,891							0/0
SBP 500 - CAPPED TA2303173	N/A		Equity/Index	TOCC-	01/26/2023	01/26/2024	6,200	25,174,666	4060.43		893,825		893,825		1,517,561							0/0
SBP 500 - CAPPED TA2308835	N/A		Equity/Index	TOCC-	11/24/2023	11/22/2024	200	911,868	4559.34		17,487		17,487		19,673							0/0
SBP 500 - CAPPED TA2304112	N/A		Equity/Index	BMO-	04/03/2023	03/28/2024	610	2,506,039	4004		159,131		159,131		289,612							0/0

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
S&P 500 - CAPPED	N/A		Equity/Index	BNP-	09/19/2023	09/18/2024	227	1,009,971	4453.53		54,068		54,068		68,373							0/0
TA2307638			Equity/Index	BNP-	09/19/2023	09/18/2024	227	1,009,971	4453.53		54,068		54,068		68,373							0/0
S&P 500 - CAPPED	N/A		Equity/Index	BAR-	08/07/2023	08/02/2024	644	2,903,274	5003		78,781		78,781		92,714							0/0
TA2307691			Equity/Index	BAR-	08/07/2023	08/02/2024	644	2,903,274	5003		78,781		78,781		92,714							0/0
S&P 500 - CAPPED	N/A		Equity/Index	S&-	07/18/2023	07/12/2024	356	1,617,212	4510.04		42,428		42,428		48,335							0/0
TA2306383			Equity/Index	S&-	07/18/2023	07/12/2024	356	1,617,212	4510.04		42,428		42,428		48,335							0/0
S&P 500 - CAPPED	N/A		Equity/Index	S&-	05/08/2023	05/03/2024	800	3,306,686	4090.75		139,976		139,976		209,019							0/0
TA2304654			Equity/Index	S&-	05/08/2023	05/03/2024	800	3,306,686	4090.75		139,976		139,976		209,019							0/0
S&P 500 - CAPPED	N/A		Equity/Index	RBC-	07/25/2023	07/19/2024	1,451	6,616,632	4536.34		136,171		136,171		154,439							0/0
TA2306549			Equity/Index	RBC-	07/25/2023	07/19/2024	1,451	6,616,632	4536.34		136,171		136,171		154,439							0/0
S&P 500 - CAPPED	N/A		Equity/Index	BMO-	02/06/2023	02/02/2024	566	2,328,145	996		70,110		70,110		115,184							0/0
TA2303308			Equity/Index	BMO-	02/06/2023	02/02/2024	566	2,328,145	996		70,110		70,110		115,184							0/0
S&P 500 - CAPPED	N/A		Equity/Index	BAR-	03/22/2023	03/15/2024	2,357	9,452,678	3916.64		427,112		427,112		668,234							0/0
TA2303910			Equity/Index	BAR-	03/22/2023	03/15/2024	2,357	9,452,678	3916.64		427,112		427,112		668,234							0/0
S&P 500 - CAPPED	N/A		Equity/Index	RBC-	05/12/2023	05/14/2024	97	400,000	4160.37		34,759		34,759		68,327							0/0
TA2304768			Equity/Index	RBC-	05/12/2023	05/14/2024	97	400,000	4160.37		34,759		34,759		68,327							0/0
S&P 500 - CAPPED	N/A		Equity/Index	RBC-	10/20/2023	10/18/2024	487	2,071,898	404		58,747		58,747		79,597							0/0
TA2308255			Equity/Index	RBC-	10/20/2023	10/18/2024	487	2,071,898	404		58,747		58,747		79,597							0/0
S&P 500 - CAPPED	N/A		Equity/Index	BMO-	04/17/2023	04/17/2024	434	1,800,000	996		162,539		162,539		289,482				(14,223)			0/0
TA2304312			Equity/Index	BMO-	04/17/2023	04/17/2024	434	1,800,000	996		162,539		162,539		289,482				(14,223)			0/0
S&P 500 - CAPPED	N/A		Equity/Index	BMO-	09/01/2023	09/04/2024	111	500,000	904		44,249		30,026		53,592							0/0
TA2307389			Equity/Index	BMO-	09/01/2023	09/04/2024	111	500,000	904		44,249		30,026		53,592							0/0
S&P 500 - CAPPED	N/A		Equity/Index	BMO-	09/05/2023	08/30/2024	184	828,245	4507.66		41,906		41,906		51,162							0/0
TA2307406			Equity/Index	BMO-	09/05/2023	08/30/2024	184	828,245	4507.66		41,906		41,906		51,162							0/0
S&P 500 - CAPPED	N/A		Equity/Index	S&-	04/05/2023	04/03/2024	524	2,137,595	4124.51		135,706		135,706		248,827							0/0
TA2304137			Equity/Index	S&-	04/05/2023	04/03/2024	524	2,137,595	4124.51		135,706		135,706		248,827							0/0
S&P 500 - CAPPED	N/A		Equity/Index	BAR-	10/30/2023	10/25/2024	58	240,704	904		7,643		7,643		10,945							0/0
TA2308407			Equity/Index	BAR-	10/30/2023	10/25/2024	58	240,704	904		7,643		7,643		10,945							0/0
S&P 500 - CAPPED	N/A		Equity/Index	TOCC-	04/04/2023	04/01/2024	2,500	10,261,500	904		188,764		188,764		291,284							0/0
TA2304119			Equity/Index	TOCC-	04/04/2023	04/01/2024	2,500	10,261,500	904		188,764		188,764		291,284							0/0
S&P 500 - CAPPED	N/A		Equity/Index	TOCC-	11/03/2023	11/05/2024	100	435,834	4384.05		37,153		37,153		63,907							0/0
TA2308503			Equity/Index	TOCC-	11/03/2023	11/05/2024	100	435,834	4384.05		37,153		37,153		63,907							0/0
S&P 500 - CAPPED	N/A		Equity/Index	TOCC-	06/30/2023	06/28/2024	300	1,335,114	4339.12		138,626		138,626		173,543							0/0
TA2305922			Equity/Index	TOCC-	06/30/2023	06/28/2024	300	1,335,114	4339.12		138,626		138,626		173,543							0/0
S&P 500 - CAPPED	N/A		Equity/Index	TOCC-	08/29/2023	08/26/2024	300	1,338,714	4405.71		73,523		73,523		90,886							0/0
TA2307230			Equity/Index	TOCC-	08/29/2023	08/26/2024	300	1,338,714	4405.71		73,523		73,523		90,886							0/0
S&P 500 - CAPPED	N/A		Equity/Index	TOCC-	03/03/2023	03/01/2024	2,200	8,839,358	3981.35		164,154		164,154		256,983							0/0
TA2303644			Equity/Index	TOCC-	03/03/2023	03/01/2024	2,200	8,839,358	3981.35		164,154		164,154		256,983							0/0
S&P 500 - CAPPED	N/A		Equity/Index	RBC-	02/02/2023	02/02/2024	200	835,510	998		73,475		73,475		118,181							0/0
TA2303247			Equity/Index	RBC-	02/02/2023	02/02/2024	200	835,510	998		73,475		73,475		118,181							0/0
S&P 500 - CAPPED	N/A		Equity/Index	TOCC-	11/24/2023	11/01/2024	100	455,609	997		9,615		9,615		10,408							0/0
TA2308850			Equity/Index	TOCC-	11/24/2023	11/01/2024	100	455,609	997		9,615		9,615		10,408							0/0
S&P 500 - CAPPED	N/A		Equity/Index	BMO-	07/07/2023	06/28/2024	455	2,009,826	4450.38		95,805		95,805		125,617							0/0
TA2306060			Equity/Index	BMO-	07/07/2023	06/28/2024	455	2,009,826	4450.38		95,805		95,805		125,617							0/0
S&P 500 - CAPPED	N/A		Equity/Index	S&-	12/22/2023	12/20/2024	1,288	6,134,048	4746.75		264,246		264,246		267,608							0/0
TA2309403			Equity/Index	S&-	12/22/2023	12/20/2024	1,288	6,134,048	4746.75		264,246		264,246		267,608							0/0
S&P 500 - CAPPED	N/A		Equity/Index	S&-	06/21/2023	06/18/2024	634	2,774,821	4409.59		80,873		80,873		105,420							0/0
TA2305569			Equity/Index	S&-	06/21/2023	06/18/2024	634	2,774,821	4409.59		80,873		80,873		105,420							0/0
S&P 500 - CAPPED	N/A		Equity/Index	BMO-	04/14/2023	04/16/2024	242	1,000,000	4159.57		90,649		90,649		164,936							0/0
TA2304297			Equity/Index	BMO-	04/14/2023	04/16/2024	242	1,000,000	4159.57		90,649		90,649		164,936							0/0
S&P 500 - CAPPED	N/A		Equity/Index	RBC-	06/23/2023	01/25/2024	300	1,306,398	4248.76		57,249		57,249		84,884							0/0
TA2305748			Equity/Index	RBC-	06/23/2023	01/25/2024	300	1,306,398	4248.76		57,249		57,249		84,884							0/0
S&P 500 - CAPPED	N/A		Equity/Index	S&-	06/27/2023	06/25/2024	2,500	10,951,650	4348.33		219,775		219,775		274,424							0/0
TA2305793			Equity/Index	S&-	06/27/2023	06/25/2024	2,500	10,951,650	4348.33		219,775		219,775		274,424							0/0
S&P 500 - CAPPED	N/A		Equity/Index	RBC-	05/11/2023	05/10/2024	242	1,000,000	4130.62		39,499		39,499		59,912							0/0
TA2304717			Equity/Index	RBC-	05/11/2023	05/10/2024	242	1,000,000	4130.62		39,499		39,499		59,912							0/0
S&P 500 - CAPPED	N/A		Equity/Index	TOCC-	11/24/2023	11/04/2024	300	1,366,827	4358.34		66,754		66,754		74,324							0/0
TA2308854			Equity/Index	TOCC-	11/24/2023	11/04/2024	300	1,366,827	4358.34		66,754		66,754		74,324							0/0
S&P 500 - CAPPED	N/A		Equity/Index	TOCC-	10/06/2023	10/04/2024	100	428,600	4263.75		25,972		25,972		36,783							0/0
TA2308017			Equity/Index	TOCC-	10/06/2023	10/04/2024	100	428,600	4263.75		25,972		25,972		36,783							0/0
S&P 500 - CAPPED	N/A		Equity/Index	TOCC-	05/16/2023	05/10/2024	200	822,708	4124.08		46,319		46,319		73,275							0/0
TA2304846			Equity/Index	TOCC-	05/16/2023	05/10/2024	200	822,708	4124.08		46,319		46,319		73,275							0/0
S&P 500 - CAPPED	N/A		Equity/Index	TOCC-	02/03/2023	02/01/2024	1,500	6,265,470	4119.21		435,668		435,668		768,429							0/0
TA2303281			Equity/Index	TOCC-	02/03/2023	02/01/2024	1,500	6,265,470	4119.21		435,668		435,668		768,429							0/0
S&P 500 - CAPPED	N/A		Equity/Index	RBC-	07/20/2023	07/18/2024	1,406	6,39														

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
S&P 500 - CAPPED	N/A		Equity/Index	TOCC-	09/27/2023	09/25/2024	1,100	4,700,311	4337.4399999999		261,751		261,751		383,426							0/0
TA2307026									996													0/0
S&P 500 - CAPPED	N/A		Equity/Index	BNP-	09/15/2023	09/17/2024	67	300,000	4465.01		26,040		26,040		35,939							0/0
TA2307395																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	TOCC-	03/24/2023	03/22/2024	1,200	4,711,488	3948.72		124,579		124,579		205,691							0/0
TA2303994																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	TOCC-	09/29/2023	09/16/2024	100	430,755	4450.32		19,532		19,532		29,691							0/0
TA2307891									4376.3100000000													0/0
S&P 500 - CAPPED	N/A		Equity/Index	BAR-	08/28/2023	08/23/2024	377	1,666,928	404		91,735		91,735		116,430							0/0
TA2307191									4514.0200000000		12,637		12,637		14,088							0/0
S&P 500 - CAPPED	N/A		Equity/Index	TOCC-	11/29/2023	11/15/2024	100	457,133	404													0/0
TA2308935									4582.2299999999		34,465		34,465		51,120							0/0
S&P 500 - CAPPED	N/A		Equity/Index	TOCC-	08/21/2023	07/26/2024	200	872,904	996		85,048		85,048		122,259							0/0
TA2307064									4158.7700000000													0/0
S&P 500 - CAPPED	N/A		Equity/Index	BMO-	05/22/2023	05/17/2024	471	1,976,848	404													0/0
TA2304977																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	TOCC-	05/16/2023	05/13/2024	200	822,708	4124.08		32,177		32,177		48,520							0/0
TA2304856																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	TOCC-	11/07/2023	11/01/2024	600	2,628,228	4358.34		163,413		163,413		218,442							0/0
TA2308539																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	S&-	06/27/2023	06/24/2024	300	1,314,198	4348.33		66,219		66,219		86,527							0/0
TA2305792									4399.7700000000													0/0
S&P 500 - CAPPED	N/A		Equity/Index	BMO-	08/23/2023	08/21/2024	1,548	6,861,912	404		310,823		310,823		388,356							0/0
TA2307107																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	BAR-	10/17/2023	10/15/2024	600	2,621,670	4327.78		74,130		74,130		92,643							0/0
TA2308182									4513.3900000000													0/0
S&P 500 - CAPPED	N/A		Equity/Index	TOCC-	08/04/2023	08/02/2024	200	904,756	403		38,625		38,625		45,640							0/0
TA2306762																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	TOCC-	11/29/2023	11/27/2024	400	1,828,532	4550.43		55,658		55,658		62,638							0/0
TA2308952																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	S&-	05/03/2023	05/01/2024	1,800	7,410,150	4167.87		137,628		137,628		206,199							0/0
TA2304593									4768.6900000000													0/0
S&P 500 - CAPPED	N/A		Equity/Index	TOCC-	12/22/2023	12/20/2024	300	1,426,389	403		116,981		116,981		116,707							0/0
TA2309394									4221.0200000000		70,408		70,408		92,739							0/0
S&P 500 - CAPPED	N/A		Equity/Index	BMO-	06/02/2023	05/31/2024	823	3,526,448	404													0/0
TA2305195																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	TOCC-	11/09/2023	11/04/2024	2,600	11,305,060	4358.34		217,218		217,218		273,032							0/0
TA2308564																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	S&-	04/05/2023	04/03/2024	2,516	10,263,720	4124.51		428,651		428,651		718,018							0/0
TA2304139																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	TOCC-	12/15/2023	12/05/2024	200	945,538	4567.18		45,443		45,443		46,572							0/0
TA2309232																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	RBC-	05/17/2023	05/10/2024	700	2,911,489	4124.08		180,521		180,521		279,258							0/0
TA2304870									4396.4399999999													0/0
S&P 500 - CAPPED	N/A		Equity/Index	TOCC-	07/21/2023	06/28/2024	200	910,218	996		29,551		29,551		34,034							0/0
TA2306513																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	BAR-	05/11/2023	05/03/2024	400	1,650,176	4090.75		99,700		99,700		157,857							0/0
TA2304733																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	S&-	03/16/2023	03/13/2024	213	842,984	3855.76		52,999		52,999		87,833							0/0
TA2303809																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	BNP-	02/28/2023	02/26/2024	300	1,195,404	3970.04		34,383		34,383		55,320							0/0
TA2303571																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	BMO-	08/25/2023	08/16/2024	220	964,471	4369.71		56,184		56,184		74,913							0/0
TA2307171																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	TOCC-	09/12/2023	09/10/2024	2,200	9,809,030	4457.49		188,992		188,992		227,503							0/0
TA2307528																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	S&-	12/22/2023	12/19/2024	100	476,246	4768.37		28,608		28,608		28,770							0/0
TA2309394																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	RBC-	11/10/2023	10/11/2024	107	467,990	4327.78		9,335		9,335		11,279							0/0
TA2308618									4137.2299999999		135,032		135,032		186,415							0/0
S&P 500 - CAPPED	N/A		Equity/Index	BAR-	10/30/2023	10/25/2024	1,225	5,083,836	996													0/0
TA2308401																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	BAR-	12/12/2023	12/09/2024	1,907	8,826,931	4604.37		393,414		393,414		427,935							0/0
TA2309174									4221.0200000000													0/0
S&P 500 - CAPPED	N/A		Equity/Index	BMO-	06/02/2023	05/31/2024	980	4,199,173	404		122,510		122,510		164,179							0/0
TA2305203																						0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
S&P 500 - CAPPED	N/A		Equity/Index	BAR-	10/10/2023	10/07/2024	2,200	9,587,028	4308.5		187,902		187,902		234,557							0/0
TA2308064			Equity/Index	BMO-	08/25/2023	08/23/2024	1,156	5,067,858	4436.01		253,476		253,476		340,867							0/0
S&P 500 - CAPPED	N/A		Equity/Index	BMO-	03/23/2023	03/08/2024	356	1,412,686	4028.27		121,257		121,257		277,830							0/0
TA2303953			Equity/Index	BMO-	11/27/2023	11/22/2024	548	2,494,595	4556.62		150,738		150,738		185,879							0/0
S&P 500 - CAPPED	N/A		Equity/Index	TOCC-	03/10/2023	03/08/2024	500	1,930,795	3883.26		177,539		177,539		458,933							0/0
TA2303746			Equity/Index	BAR-	10/30/2023	10/25/2024	136	564,410	996	4137.2299999999	19,107		19,107		26,835							0/0
S&P 500 - CAPPED	N/A		Equity/Index	BBC-	08/15/2023	08/15/2024	248	1,100,000	4462.71		96,690		96,690		127,338							0/0
TA2308404			Equity/Index	TOCC-	11/24/2023	11/26/2024	200	911,888	4559.34		77,988		77,988		103,801							0/0
S&P 500 - CAPPED	N/A		Equity/Index	TOCC-	12/08/2023	12/06/2024	489	2,247,625	4549.34		66,191		66,191		72,539							0/0
TA2309119			Equity/Index	B0A-	12/11/2023	12/09/2024	235	1,082,396	4617.22		90,181		90,181		114,264							0/0
S&P 500 - CAPPED	N/A		Equity/Index	TOCC-	10/06/2023	09/11/2024	200	857,200	4487.46		20,261		20,261		30,398							0/0
TA2308024			Equity/Index	BAR-	10/05/2023	10/03/2024	1,251	5,294,782	4229.45		306,933		306,933		446,478							0/0
S&P 500 - CAPPED	N/A		Equity/Index	BMO-	02/16/2023	02/09/2024	1,000	4,122,660	4030.46		280,820		280,820		506,418							0/0
TA2303437			Equity/Index	TOCC-	05/26/2023	05/24/2024	400	1,681,280	4115.24		62,850		62,850		86,591							0/0
S&P 500 - CAPPED	N/A		Equity/Index	TOCC-	08/14/2023	07/29/2024	110	492,467	996	4582.2299999999	13,772		13,772		17,067							0/0
TA2306921			Equity/Index	BNP-	05/23/2023	05/17/2024	1,200	5,004,972	996	4191.9799999999	292,375		292,375		457,537							0/0
S&P 500 - CAPPED	N/A		Equity/Index	TOCC-	03/31/2023	03/28/2024	300	1,216,527	3971.27		33,096		33,096		48,559							0/0
TA2304067			Equity/Index	BAR-	03/20/2023	03/15/2024	235	924,683	3960.28		56,475		56,475		103,856							0/0
S&P 500 - CAPPED	N/A		Equity/Index	BNP-	06/13/2023	06/07/2024	200	863,290	4004	4267.5200000000	47,923		47,923		63,521							0/0
TA2305415			Equity/Index	TOCC-	11/24/2023	11/21/2024	2,900	13,212,661	996	4538.1899999999	259,247		259,247		291,022							0/0
S&P 500 - CAPPED	N/A		Equity/Index	TOCC-	10/24/2023	10/21/2024	847	3,591,255	4224.16		214,867		214,867		306,330							0/0
TA2308311			Equity/Index	BAR-	09/26/2023	09/20/2024	800	3,434,224	4004	4320.0600000000	95,812		95,812		128,275							0/0
S&P 500 - CAPPED	N/A		Equity/Index	TOCC-	06/02/2023	05/31/2024	295	1,264,037	4004	4221.0200000000	64,732		64,732		90,489							0/0
TA2305208			Equity/Index	BMO-	03/02/2023	03/01/2024	300	1,183,305	3951.39		78,674		78,674		147,961							0/0
S&P 500 - CAPPED	N/A		Equity/Index	TOCC-	06/06/2023	05/31/2024	100	427,585	4282.37		22,622		22,622		32,803							0/0
TA2305237			Equity/Index	TOCC-	07/31/2023	07/26/2024	1,900	8,707,149	4537.41		180,967		180,967		204,122							0/0
S&P 500 - CAPPED	N/A		Equity/Index	BAR-	08/15/2023	08/13/2024	70	311,980	4464.05		11,428		11,428		14,086							0/0
TA2306951			Equity/Index	TOCC-	06/20/2023	06/14/2024	1,600	7,021,536	4409.59		251,209		251,209		333,131							0/0
S&P 500 - CAPPED	N/A		Equity/Index	TOCC-	02/17/2023	02/16/2024	1,000	4,056,340	4030.41		107,656		107,656		179,943							0/0
TA2303469			Equity/Index	TOCC-	09/01/2023	08/30/2024	628	2,827,269	4514.87		147,260		147,260		179,227							0/0
S&P 500 - CAPPED	N/A		Equity/Index	BAR-	02/16/2023	02/14/2024	2,200	9,069,852	4136.13		391,116		391,116		660,124							0/0
TA2303441			Equity/Index	BMO-	05/05/2023	05/01/2024	300	1,234,800	4167.87		69,897		69,897		117,686							0/0
S&P 500 - CAPPED	N/A		Equity/Index	BBC-	10/06/2023	09/26/2024	100	428,600	4273.53		11,356		11,356		15,232							0/0
TA2308018			Equity/Index	TOCC-																		0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
S&P 500 - CAPPED TA2308728	N/A		Equity/Index	BMO-	11/17/2023	11/04/2024	150	675,866	4368.34		32,448		32,448		36,987							0/0
S&P 500 - CAPPED TA2305608	N/A		Equity/Index	TOCC-	06/16/2023	01/05/2024	900	3,987,306	4142.42		32,720		32,720		40,261							0/0
S&P 500 - CAPPED TA2308538	N/A		Equity/Index	TOCC-	11/07/2023	11/01/2024	900	3,942,342	4368.34		236,975		236,975		314,174							0/0
S&P 500 - CAPPED TA2303342	N/A		Equity/Index	S&-	02/08/2023	02/07/2024	800	2,473,866	4164		67,836		67,836		111,809							0/0
S&P 500 - CAPPED TA2305670	N/A		Equity/Index	TOCC-	06/22/2023	06/20/2024	200	873,628	4388.71		38,819		38,819		52,162							0/0
S&P 500 - CAPPED TA2305583	N/A		Equity/Index	BMO-	06/16/2023	06/14/2024	550	2,434,350	4372.59		124,174		124,174		160,052							0/0
S&P 500 - CAPPED TA2308494	N/A		Equity/Index	BNP-	12/29/2023	12/23/2024	1,551	7,393,788	5087.93		17,899		17,899		17,472							0/0
S&P 500 - CAPPED TA2305826	N/A		Equity/Index	BMO-	06/28/2023	06/26/2024	2,061	9,041,318	4328.82		397,237		397,237		509,283							0/0
S&P 500 - CAPPED TA2305003	N/A		Equity/Index	TOCC-	05/23/2023	05/17/2024	800	3,336,648	4198.05		142,508		142,508		213,160							0/0
S&P 500 - CAPPED TA2304453	N/A		Equity/Index	S&-	04/26/2023	04/24/2024	2,118	8,578,938	4137.04		156,414		156,414		243,755							0/0
S&P 500 - CAPPED TA2305117	N/A		Equity/Index	TOCC-	05/30/2023	05/28/2024	3,200	13,427,104	4205.45		506,066		506,066		721,241							0/0
S&P 500 - CAPPED TA2309002	N/A		Equity/Index	BMO-	12/04/2023	11/29/2024	310	1,416,942	4567.8		85,018		85,018		103,387							0/0
S&P 500 - CAPPED TA2307842	N/A		Equity/Index	S&-	09/28/2023	09/26/2024	2,463	10,591,393	4273.53		560,185		560,185		760,533							0/0
S&P 500 - CAPPED TA2306019	N/A		Equity/Index	TOCC-	07/07/2023	07/05/2024	200	879,790	896	4419,1899999999	74,914		74,914		103,241							0/0
S&P 500 - CAPPED TA2309337	N/A		Equity/Index	TOCC-	12/21/2023	12/05/2024	300	1,419,600	4567.18		67,334		67,334		69,528							0/0
S&P 500 - CAPPED TA2309332	N/A		Equity/Index	TOCC-	12/21/2023	12/19/2024	200	946,400	4768.37		55,189		55,189		57,462							0/0
S&P 500 - CAPPED TA2307228	N/A		Equity/Index	TOCC-	08/29/2023	08/26/2024	200	892,476	4405.71	4515,7700000000	33,563		33,563		40,903							0/0
S&P 500 - CAPPED TA2307447	N/A		Equity/Index	BAR-	09/06/2023	09/04/2024	150	667,722	904		20,076		20,076		24,811							0/0
S&P 500 - CAPPED TA2304457	N/A		Equity/Index	S&-	04/26/2023	04/24/2024	5,288	21,418,991	4137.04	4698,3500000000	894,148		894,148		1,487,377							0/0
S&P 500 - CAPPED TA2308407	N/A		Equity/Index	TOCC-	12/26/2023	12/20/2024	100	477,100	904		30,813		30,813		30,578							0/0
S&P 500 - CAPPED TA2308732	N/A		Equity/Index	BMO-	11/17/2023	11/15/2024	1,700	7,659,809	4502.88		334,730		334,730		400,004							0/0
S&P 500 - CAPPED TA2307080	N/A		Equity/Index	TOCC-	08/21/2023	08/02/2024	200	872,904	903	4501,8900000000	38,275		38,275		54,099							0/0
S&P 500 - CAPPED TA2303810	N/A		Equity/Index	S&-	03/16/2023	03/13/2024	1,175	4,650,262	3855.76		332,419		332,419		565,415							0/0
S&P 500 - CAPPED TA2304528	N/A		Equity/Index	S&-	04/28/2023	04/26/2024	750	3,111,548	4055.99		143,588		143,588		210,114							0/0
S&P 500 - CAPPED TA2306071	N/A		Equity/Index	RBC-	07/10/2023	07/05/2024	1,053	4,632,179	4411.59		128,940		128,940		162,834							0/0
S&P 500 - CAPPED TA2308526	N/A		Equity/Index	BNP-	11/06/2023	11/01/2024	78	340,254	4317.78		11,691		11,691		14,598							0/0
S&P 500 - CAPPED TA2306558	N/A		Equity/Index	RBC-	07/25/2023	07/22/2024	650	2,963,413	4536.34		91,267		91,267		103,652							0/0
S&P 500 - CAPPED TA2305585	N/A		Equity/Index	BMO-	06/16/2023	06/14/2024	270	1,195,044	4372.59		71,917		71,917		93,662							0/0
S&P 500 - CAPPED TA2308677	N/A		Equity/Index	TOCC-	11/14/2023	11/08/2024	1,600	7,200,320	4415.24		451,929		451,929		549,963							0/0
S&P 500 - CAPPED TA2305684	N/A		Equity/Index	TOCC-	06/22/2023	01/19/2024	100	436,814	4126.18		16,671		16,671		21,964							0/0
S&P 500 - CAPPED TA2306865	N/A		Equity/Index	BAR-	08/10/2023	07/19/2024	484	2,170,579	4681.72		22,583		22,583		27,332							0/0
S&P 500 - CAPPED TA2303713	N/A		Equity/Index	S&-	03/09/2023	03/07/2024	494	1,960,721	3996.37	4376,8599999999	121,168		121,168		224,430							0/0
S&P 500 - CAPPED TA2305927	N/A		Equity/Index	TOCC-	06/30/2023	06/28/2024	800	3,553,904	897		104,772		104,772		128,524							0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
S&P 500 - CAPPED	N/A		Equity/Index	TOCC	07/31/2023	06/13/2024	300	1,374,813	4369.01		31,541		31,541		35,861							0/0
TA2306665																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	RBC	11/20/2023	11/15/2024	531	2,403,110	4508.24		143,800		143,800		175,026							0/0
TA2308768																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	TOCC	08/29/2023	06/27/2024	700	3,123,666	4405.71		93,937		93,937		113,632							0/0
TA2307232																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	BNP	08/14/2023	07/15/2024	144	644,684	4505.42		12,498		12,498		15,294							0/0
TA2306908																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	BMO	08/31/2023	06/29/2024	487	2,206,431	4487.63		83,136		83,136		95,825							0/0
TA2307336																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	BAR	05/01/2023	04/26/2024	307	1,283,220	4055.99		79,270		79,270		117,504							0/0
TA2304549																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	BNP	07/17/2023	05/17/2024	127	573,283	4004	4158.7700000000	28,503		28,503		32,679							0/0
TA2306318																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	RBC	09/06/2023	09/06/2024	269	1,200,000	4478.43		105,240		105,240		139,269							0/0
TA2307421																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	BAR	04/20/2023	04/18/2024	447	1,848,698	4154.87		58,477		58,477		89,212							0/0
TA2304375																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	BAR	12/29/2023	12/27/2024	670	3,194,426	4004	4795.6000000000	254,345		254,345		252,109							0/0
TA2309512																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	BMO	10/16/2023	10/11/2024	424	1,857,811	897	4349.6099999999	82,786		82,786		105,817							0/0
TA2308161																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	BNP	08/14/2023	07/22/2024	55	246,233	4536.34		7,433		7,433		9,173							0/0
TA2306914																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	BNP	06/28/2023	01/05/2024	972	4,246,532	4045.34		198,502		198,502		250,089							0/0
TA2305835																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	BMO	04/06/2023	04/09/2024	268	1,100,000	4125.13		101,506		101,506		190,133			(73,899)				0/0
TA2304152																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	SG	05/10/2023	05/08/2024	1,742	7,209,511	4138.12		137,183		137,183		198,354							0/0
TA2304680																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	BMO	11/17/2023	11/15/2024	1,218	5,488,028	4502.88		353,756		353,756		457,504							0/0
TA2308735																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	BAR	05/15/2023	05/08/2024	1,228	5,071,726	4138.12		223,594		223,594		343,754							0/0
TA2304829																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	RBC	05/19/2023	05/17/2024	200	838,360	4198.05		48,864		48,864		75,851							0/0
TA2304951																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	SG	12/20/2023	12/16/2024	337	1,607,827	896	4719.1899999999	101,137		101,137		99,581							0/0
TA2308294																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	RBC	07/26/2023	07/24/2024	2,096	9,549,900	903	4554.6400000000	197,862		197,862		223,836							0/0
TA2306571																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	RBC	11/10/2023	10/17/2024	120	524,849	4373.2		15,516		15,516		12,215							0/0
TA2308626																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	BAR	09/11/2023	09/06/2024	671	3,001,356	896	4465.4799999999	109,809		109,809		133,735							0/0
TA2307506																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	SG	07/18/2023	07/12/2024	845	2,930,061	4505.42		91,738		91,738		104,749							0/0
TA2306377																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	BAR	08/18/2023	08/16/2024	801	3,494,330	4404.33		95,647		95,647		124,389							0/0
TA2307016																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	BMO	08/09/2023	08/07/2024	1,659	7,444,281	896	4518.4399999999	424,704		424,704		522,711							0/0
TA2306848																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	TOCC	12/06/2023	12/04/2024	700	3,201,338	4569.78		143,539		143,539		166,623							0/0
TA2309074																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	BMO	02/06/2023	02/02/2024	2,571	10,575,371	896	4381.8900000000	201,104		201,104		314,687							0/0
TA2303303																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	RBC	06/26/2023	06/21/2024	1,136	4,928,332	903		95,560		95,560		125,237							0/0
TA2305764																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	BAR	03/17/2023	03/15/2024	300	1,171,746	3960.28		32,367		32,367		54,530							0/0
TA2303850																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	TOCC	06/13/2023	06/07/2024	600	2,589,870	897	4298.6599999999	123,333		123,333		163,460							0/0
TA2305420																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	SG	04/05/2023	04/04/2024	2,000	8,158,760	904	4100.6000000000	149,720		149,720		231,861							0/0
TA2304136																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	SG	04/21/2023	04/19/2024	300	1,239,042	904	4104.5200000000	110,647		110,647		204,651							0/0
TA2304381																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	TOCC	03/02/2023	03/01/2024	2,200	8,677,570	8951.39		156,938		156,938		255,312							0/0
TA2303609																						0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
S&P 500 - CAPPED	N/A		Equity/Index	BMO-	09/21/2023	09/19/2024	1,068	4,659,417	4443.95		161,086		161,086		213,150							0/0
TA2307665																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	BMO-	07/07/2023	07/05/2024	77	340,124	4446.82		10,562		10,562		13,363							0/0
TA2306038																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	TOCC-	02/17/2023	02/13/2024	300	1,216,902	4137.29		75,299		75,299		150,802							0/0
TA2303470																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	TOCC-	11/29/2023	11/26/2024	1,900	8,685,527	4559.34		171,238		171,238		191,033							0/0
TA2308949																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	BAR-	08/28/2023	08/23/2024	165	729,557	4376.3100000000		27,329		27,329		33,961							0/0
TA2307195																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	BMO-	06/16/2023	06/14/2024	1,180	5,222,786	4372.59		105,409		105,409		129,899							0/0
TA2305576																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	TOCC-	04/18/2023	04/17/2024	500	2,072,435	4151.32		129,998		129,998		215,165							0/0
TA2304325																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	TOCC-	06/16/2023	01/03/2024	200	886,068	3824.14		32,481		32,481		37,332							0/0
TA2305602																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	TOCC-	12/21/2023	12/20/2024	300	1,424,025	4746.75		119,672		119,672		121,206							0/0
TA2309327																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	TOCC-	05/26/2023	05/24/2024	800	3,362,560	4151.28		66,532		66,532		90,659							0/0
TA2305104																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	S6-	10/31/2023	10/29/2024	100	416,780	4117.37		14,307		14,307		19,584							0/0
TA2308436																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	BMO-	06/02/2023	05/31/2024	141	604,167	4004		19,414		19,414		26,160							0/0
TA2305205																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	S6-	06/01/2023	05/30/2024	1,200	5,069,724	4004		303,420		303,420		450,225							0/0
TA2305148																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	BAR-	10/17/2023	10/11/2024	500	2,184,725	4327.78		80,305		80,305		101,799							0/0
TA2308171																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	RBC-	05/19/2023	05/17/2024	423	1,773,131	4158.7700000000		102,023		102,023		153,480							0/0
TA2304945																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	TOCC-	05/23/2023	05/17/2024	400	1,668,324	496		45,974		45,974		66,259							0/0
TA2304966																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	S6-	12/14/2023	12/12/2024	3,160	14,931,946	4643.7		298,652		298,652		300,337							0/0
TA2309196																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	BMO-	07/21/2023	07/19/2024	132	600,000	4536.34		51,560		51,560		56,744							0/0
TA2306479																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	BAR-	09/11/2023	09/06/2024	231	1,033,254	4465.4799999999		60,626		60,626		75,976							0/0
TA2307508																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	RBC-	03/10/2023	03/08/2024	500	1,946,135	3992.01		117,405		117,405		245,376							0/0
TA2303748																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	BMO-	11/27/2023	11/22/2024	2,312	10,524,640	4556.62		288,364		288,364		333,582							0/0
TA2308882																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	BAR-	08/18/2023	08/16/2024	1,354	5,906,771	4404.33		110,405		110,405		143,580							0/0
TA2307015																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	TOCC-	01/24/2023	01/24/2024	2,500	10,037,775	4016.95		342,813		342,813		580,495							0/0
TA2303152																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	RBC-	07/10/2023	05/24/2024	60	263,942	4205.45		10,753		10,753		13,341							0/0
TA2306094																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	S6-	04/28/2023	04/25/2024	1,080	4,460,628	4071.63		299,560		299,560		463,770							0/0
TA2304523																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	RBC-	07/13/2023	04/10/2024	267	1,200,509	4997		64,902		64,902		76,166							0/0
TA2306214																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	RBC-	07/10/2023	05/24/2024	138	607,066	4115.24		18,074		18,074		21,832							0/0
TA2306087																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	TOCC-	09/12/2023	09/10/2024	500	2,229,325	4457.49		63,478		63,478		77,390							0/0
TA2307529																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	RBC-	06/26/2023	06/21/2024	68	295,006	4996		19,270		19,270		28,016							0/0
TA2305765																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	BMO-	07/24/2023	07/19/2024	185	842,238	4534.87		42,165		42,165		48,375							0/0
TA2306536																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	BAR-	10/05/2023	10/03/2024	141	596,774	4229.45		29,923		29,923		42,744							0/0
TA2307974																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	BMO-	05/11/2023	05/03/2024	700	2,880,934	4061.22		290,409		290,409		551,635							0/0
TA2304722																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	BNP-	08/02/2023	07/31/2024	625	2,821,806	4588.96		73,569		73,569		87,153							0/0
TA2306702																						0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
S&P 500 - CAPPED TA2308204	N/A		Equity/Index	BMO-	10/18/2023	10/14/2024	300	1,302,780	4327.78		125,013		125,013		199,248							0/0
S&P 500 - CAPPED TA2307321	N/A		Equity/Index	TOCC-	09/12/2023	09/06/2024	100	445,865	4457.49		22,943		22,943		28,906							0/0
S&P 500 - CAPPED TA2202992	N/A		Equity/Index	B0A-	12/30/2022	01/02/2024	495	1,900,000	3849.4827	208,582			208,582		456,767							0/0
TA2304036	N/A		Equity/Index	BMO-	03/29/2023	03/27/2024	700	2,805,292	3977.53		172,669		172,669		299,352							0/0
S&P 500 - CAPPED TA2303113	N/A		Equity/Index	BMO-	01/19/2023	01/19/2024	256	1,000,000	3913.28		98,580		98,580		222,426							0/0
S&P 500 - CAPPED TA2306072	N/A		Equity/Index	BBC-	07/10/2023	07/05/2024	842	2,824,177	4411.59		89,219		89,219		113,262							0/0
TA2303468	N/A		Equity/Index	TOCC-	02/17/2023	02/13/2024	600	2,433,804	4137.29		99,321		99,321		180,400							0/0
TA2303794	N/A		Equity/Index	TOCC-	03/15/2023	03/13/2024	500	1,937,965	3855.76		47,033		47,033		76,204							0/0
TA2305581	N/A		Equity/Index	BMO-	06/16/2023	06/14/2024	411	1,819,123	4372.59		56,459		56,459		70,911							0/0
TA2307894	N/A		Equity/Index	TOCC-	09/29/2023	09/27/2024	200	861,510	4274.51		38,333		38,333		51,123							0/0
TA2305600	N/A		Equity/Index	TOCC-	06/16/2023	01/03/2024	100	443,034	3824.14		13,362		13,362		15,286							0/0
TA2307764	N/A		Equity/Index	BNP-	09/25/2023	09/20/2024	442	1,904,883	4330		110,456		110,456		154,431							0/0
TA2303566	N/A		Equity/Index	BNP-	02/28/2023	02/27/2024	1,300	5,180,084	3992.24		224,380		224,380		377,555							0/0
S&P 500 - CAPPED TA2303716	N/A		Equity/Index	S6-	03/09/2023	03/08/2024	1,066	4,231,029	3992.01		77,072		77,072		123,874							0/0
TA2308195	N/A		Equity/Index	BNP-	10/13/2023	10/11/2024	2,058	8,933,840	4376.95		167,110		167,110		215,332							0/0
S&P 500 - CAPPED TA2305263	N/A		Equity/Index	TOCC-	06/06/2023	06/04/2024	300	1,282,755	4292.37		45,590		45,590		63,240							0/0
TA2307975	N/A		Equity/Index	BAR-	10/05/2023	10/03/2024	1,758	7,440,630	4229.45		403,830		403,830		582,231							0/0
TA2308983	N/A		Equity/Index	B0A-	12/01/2023	11/29/2024	1,429	6,560,368	4550.58		128,824		128,824		140,683							0/0
TA2304978	N/A		Equity/Index	BMO-	05/22/2023	05/17/2024	975	4,092,202	4198.05		171,766		171,766		252,296							0/0
S&P 500 - CAPPED TA2307721	N/A		Equity/Index	S6-	09/22/2023	09/20/2024	110	478,782	4402.2		28,160		28,160		39,663							0/0
TA2305008	N/A		Equity/Index	TOCC-	05/23/2023	05/21/2024	2,000	8,341,620	996	4191.9799999999	162,911		162,911		230,976							0/0
TA2304269	N/A		Equity/Index	BMO-	04/13/2023	04/12/2024	1,278	5,300,000	4158.66		485,538		485,538		868,787							0/0
TA2304138	N/A		Equity/Index	S6-	04/05/2023	04/03/2024	723	2,949,392	4124.51		176,159		176,159		316,765							0/0
TA2306896	N/A		Equity/Index	BMO-	11/16/2023	11/14/2024	170	763,100	4465.7		20,951		20,951		24,397							0/0
TA2308177	N/A		Equity/Index	BAR-	10/17/2023	10/14/2024	800	3,495,560	4327.78		100,336		100,336		125,510							0/0
TA2304092	N/A		Equity/Index	BAR-	03/31/2023	03/28/2024	1,500	6,082,635	3971.27		440,250		440,250		723,886							0/0
TA2305876	N/A		Equity/Index	BNP-	06/29/2023	01/31/2024	253	1,110,845	4076.6		89,666		89,666		120,505							0/0
TA2306189	N/A		Equity/Index	BMO-	07/13/2023	07/12/2024	222	1,000,000	4510.04		36,319		36,319		43,045							0/0
TA2309342	N/A		Equity/Index	TOCC-	12/21/2023	12/09/2024	200	946,400	4604.37		43,985		43,985		45,449							0/0
S&P 500 - CAPPED TA2303211	N/A		Equity/Index	BMO-	01/30/2023	01/30/2024	448	1,800,000	4037.86		160,110		160,110		336,465							0/0
TA2303744	N/A		Equity/Index	TOCC-	03/10/2023	03/08/2024	800	3,089,272	3892.83	4135.3500000000	289,206		289,206		742,468							0/0
S&P 500 - CAPPED TA2304575	N/A		Equity/Index	BAR-	05/02/2023	04/26/2024	446	1,832,984	404		113,636		113,636		191,037							0/0
TA2306859	N/A		Equity/Index	BAR-	08/10/2023	08/08/2024	376	1,686,235	4499.38		61,442		61,442		74,697							0/0
TA2304323	N/A		Equity/Index	TOCC-	04/18/2023	04/17/2024	1,500	6,217,305	4151.32		272,663		272,663		425,442							0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
S&P 500 - CAPPED	N/A		Equity/Index	TOCC	08/01/2023	07/26/2024	100	457,548	4582.2295999999		14,475		14,475		16,305							0/0
TA2306680			Equity/Index	BAR	10/04/2023	10/02/2024	224	949,760	4286.3900000000		39,641		39,641		56,850							0/0
S&P 500 - CAPPED	N/A		Equity/Index	BAR	05/08/2023	05/08/2024	200	825,658	4183.6400000000		72,218		72,218		135,397							0/0
TA2304643			Equity/Index	BNP	06/28/2023	01/09/2024	1,880	8,257,145	3882.09		189,794		189,794		220,184							0/0
S&P 500 - CAPPED	N/A		Equity/Index	TOCC	09/26/2023	09/23/2024	600	2,575,668	4320.0600000000		131,637		131,637		184,304							0/0
TA2307886			Equity/Index	SG	12/29/2023	12/27/2024	2,198	10,456,985	4781.58		650,740		650,740		657,809							0/0
S&P 500 - CAPPED	N/A		Equity/Index	BMO	03/01/2023	02/28/2024	120	475,637	3970.15		20,429		20,429		34,742							0/0
TA2303601			Equity/Index	BAR	08/24/2023	08/22/2024	1,852	8,156,435	4387.55		436,090		436,090		562,133							0/0
TA2307115			Equity/Index	TOCC	07/14/2023	07/12/2024	600	2,712,402	4472.16		164,889		164,889		198,780							0/0
S&P 500 - CAPPED	N/A		Equity/Index	BMO	08/18/2023	08/20/2024	69	300,000	4389.71		28,618		28,618		40,506							0/0
TA2307012			Equity/Index	BAR	05/11/2023	05/07/2024	1,900	7,838,336	4136.25		140,169		149,169		217,444							0/0
S&P 500 - CAPPED	N/A		Equity/Index	BAR	04/24/2023	04/19/2024	1,444	5,963,417	4129.79		264,108		264,108		409,335							0/0
TA2304427			Equity/Index	BAR	09/08/2023	09/09/2024	202	900,000	4468.63		78,428		78,428		105,804							0/0
S&P 500 - CAPPED	N/A		Equity/Index	BMO	07/14/2023	07/12/2024	311	1,400,000	4505.42		118,274		118,274		139,038							0/0
TA2306262			Equity/Index	TOCC	11/29/2023	11/22/2024	300	1,371,399	4556.62		81,056		81,056		96,075							0/0
S&P 500 - CAPPED	N/A		Equity/Index	TOCC	02/13/2023	02/09/2024	400	1,647,216	4090.46		50,006		50,006		80,338							0/0
TA2303397			Equity/Index	BAR	10/30/2023	10/25/2024	40	166,003	4186.7700000000		9,829		9,829		15,206							0/0
S&P 500 - CAPPED	N/A		Equity/Index	SG	05/08/2023	05/03/2024	500	2,066,685	4136.25		51,345		51,345		75,796							0/0
TA2304651			Equity/Index	BNC	07/10/2023	07/05/2024	593	2,608,625	4411.59		152,555		152,555		203,837							0/0
S&P 500 - CAPPED	N/A		Equity/Index	BNP	09/19/2023	09/13/2024	663	2,945,232	4450.32		172,792		172,792		221,141							0/0
TA2307627			Equity/Index	TOCC	12/15/2023	12/12/2024	200	945,638	4643.7		28,519		28,519		28,953							0/0
S&P 500 - CAPPED	N/A		Equity/Index	BAR	08/07/2023	08/02/2024	401	1,807,784	4003	4501.8900000000	106,253		106,253		127,105							0/0
TA2309235			Equity/Index	SG	07/11/2023	07/05/2024	100	439,951	4398.95		20,381		20,381		25,610							0/0
S&P 500 - CAPPED	N/A		Equity/Index	TOCC	12/07/2023	12/05/2024	300	1,374,927	4567.18		86,129		86,129		102,066							0/0
TA2309094			Equity/Index	BMO	08/25/2023	08/16/2024	530	2,323,469	4389.71		97,976		97,976		126,283							0/0
TA2307169			Equity/Index	TOCC	10/18/2023	10/16/2024	1,600	6,949,760	4373.63		130,713		130,713		166,967							0/0
S&P 500 - CAPPED	N/A		Equity/Index	SG	07/18/2023	07/12/2024	130	590,555	4505.42		34,432		34,432		39,785							0/0
TA2304723			Equity/Index	BMO	05/11/2023	05/01/2024	140	576,187	4167.87		48,252		48,252		96,195							0/0
S&P 500 - CAPPED	N/A		Equity/Index	BNP	11/06/2023	11/01/2024	853	3,720,982	4317.78		169,005		169,005		214,742							0/0
TA2308525			Equity/Index	BAR	10/10/2023	10/04/2024	600	2,614,644	4308.5		156,402		156,402		209,719							0/0
S&P 500 - CAPPED	N/A		Equity/Index	TOCC	08/21/2023	07/11/2024	100	436,452	4439.26		11,552		11,552		15,567							0/0
TA2307070			Equity/Index	BAR	10/12/2023	10/10/2024	1,000	4,343,610	4358.24		187,610		187,610		249,459							0/0
S&P 500 - CAPPED	N/A		Equity/Index	TOCC	10/06/2023	10/04/2024	800	3,428,800	4293.75		194,924		194,924		273,893							0/0
TA2308016			Equity/Index	BNC	07/10/2023	05/24/2024	71	312,331	4205.45		20,021		20,021		25,445							0/0
TA2306096			Equity/Index																			0/0

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
S&P 500 - CAPPED	N/A		Equity/Index	BMO-	01/06/2023	01/08/2024	257	1,000,000	3895.08		104,629		104,629		225,622							0/0
TA230298			Equity/Index	BMO-	07/18/2023	07/18/2024	439	2,000,000	4576.84		163,399		163,399		175,463							0/0
S&P 500 - CAPPED	N/A		Equity/Index	BMO-	07/25/2023	07/19/2024	946	4,315,344	4536.34		261,426		261,426		299,435							0/0
TA2306361			Equity/Index	BMO-	04/20/2023	04/18/2024	370	1,530,242	4154.87		94,195		94,195		156,029							0/0
S&P 500 - CAPPED	N/A		Equity/Index	BAR-	04/04/2023	04/03/2024	300	1,231,380	4124.51		73,439		73,439		128,326							0/0
TA2304374			Equity/Index	TOCC-	08/16/2023	08/14/2024	327	1,450,026	4489.72		42,075		42,075		52,844							0/0
TA2304122			Equity/Index	S&-	11/20/2023	11/15/2024	164	742,203	4508.24		49,487		49,487		61,672							0/0
S&P 500 - CAPPED	N/A		Equity/Index	BMO-	10/12/2023	10/10/2024	1,400	6,081,054	4338.24		341,642		341,642		467,163							0/0
TA2308765			Equity/Index	BAR-	11/10/2023	11/08/2024	763	3,424,638	4382.78		123,487		123,487		118,168							0/0
S&P 500 - CAPPED	N/A		Equity/Index	BMO-	02/15/2023	02/14/2024	756	3,120,655	4136.13		85,549		85,549		136,998							0/0
TA2303418			Equity/Index	S&-	03/06/2023	03/01/2024	800	3,258,336	4045.64		89,204		89,204		141,438							0/0
TA2303871			Equity/Index	TOCC-	06/29/2023	01/18/2024	501	2,199,736	3928.86		122,820		122,820		146,818							0/0
S&P 500 - CAPPED	N/A		Equity/Index	BNP-	04/12/2023	04/11/2024	1,660	6,813,387	896		126,658		126,658		192,124							0/0
TA2304242			Equity/Index	BNP-	04/10/2023	04/05/2024	500	2,038,680	4090.38		81,603		81,603		131,793							0/0
S&P 500 - CAPPED	N/A		Equity/Index	TOCC-	08/14/2023	07/12/2024	109	487,990	4510.04		22,079		22,079		27,542							0/0
TA2304195			Equity/Index	BNP-	12/05/2023	12/02/2024	800	3,661,344	4594.63		232,316		232,316		283,440							0/0
S&P 500 - CAPPED	N/A		Equity/Index	TOCC-	04/24/2023	04/19/2024	469	1,936,872	4129.79		60,027		60,027		90,107							0/0
TA2309052			Equity/Index	BAR-	05/25/2023	05/23/2024	1,800	7,441,866	4145.58		146,574		146,574		204,602							0/0
S&P 500 - CAPPED	N/A		Equity/Index	BAR-	09/25/2023	09/20/2024	1,305	5,624,145	4330		107,545		107,545		139,527							0/0
TA2307763			Equity/Index	BNP-	09/12/2023	09/09/2024	500	2,229,325	4457.49		117,213		117,213		147,887							0/0
S&P 500 - CAPPED	N/A		Equity/Index	TOCC-	05/02/2023	04/30/2024	360	1,479,539	896		35,471		35,471		54,743							0/0
TA2307527			Equity/Index	BAR-	05/08/2023	05/03/2024	500	2,066,685	4090.75		58,330		58,330		84,859							0/0
S&P 500 - CAPPED	N/A		Equity/Index	S&-	10/30/2023	10/25/2024	431	1,788,680	896		97,634		97,634		143,990							0/0
TA2304650			Equity/Index	BAR-	09/25/2023	09/20/2024	869	3,745,121	4330		105,123		105,123		138,081							0/0
S&P 500 - CAPPED	N/A		Equity/Index	BNP-	12/26/2023	12/19/2024	100	477,100	4768.37		27,358		27,358		27,072							0/0
TA2309406			Equity/Index	TOCC-	02/28/2023	02/26/2024	2,000	7,969,360	3970.04		148,120		148,120		233,325							0/0
S&P 500 - CAPPED	N/A		Equity/Index	BNP-	12/07/2023	12/06/2024	196	900,000	1003		75,177		75,177		98,165							0/0
TA2309084			Equity/Index	BMO-	11/13/2023	11/08/2024	569	2,502,633	404		73,896		73,896		89,632							0/0
S&P 500 - CAPPED	N/A		Equity/Index	BMO-	07/20/2023	07/18/2024	364	1,655,607	896		52,532		52,532		60,205							0/0
TA2306666			Equity/Index	BMO-	09/19/2023	09/18/2024	352	1,563,963	4453.53		69,156		69,156		86,096							0/0
S&P 500 - CAPPED	N/A		Equity/Index	BNP-	12/08/2023	12/06/2024	1,399	6,430,322	4549.34		429,563		429,563		499,401							0/0
TA2307638			Equity/Index	BMO-	09/01/2023	08/30/2024	426	1,917,861	4514.87		84,267		84,267		101,686							0/0
S&P 500 - CAPPED	N/A		Equity/Index	BAR-	10/18/2023	10/09/2024	138	599,279	4335.66		56,257		56,257		90,250							0/0
TA2308205			Equity/Index	BMO-	04/24/2023	04/19/2024	1,889	6,975,215	4129.79		134,292		134,292		195,196							0/0
S&P 500 - CAPPED	N/A		Equity/Index	BAR-																		0/0
TA2304424			Equity/Index	BAR-																		0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
S&P 500 - CAPPED	N/A		Equity/Index	BMO-	06/08/2023	06/06/2024	2,385	10,215,981	4293.9500000000		203,083		203,083		267,920							0/0
TA2305200									004													0/0
S&P 500 - CAPPED	N/A		Equity/Index	BNP-	02/17/2023	02/16/2024	1,569	6,400,000	4098.67		614,209		614,209		1,098,684							0/0
TA2303463																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	B0A-	11/02/2023	10/31/2024	163	701,272	4193.8		45,942		45,942		61,234							0/0
TA2308461																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	BMO-	11/30/2023	11/27/2024	3,671	16,720,671	4554.8900000000		726,858		726,858		841,867							0/0
TA2308965									003													0/0
S&P 500 - CAPPED	N/A		Equity/Index	BBC-	07/10/2023	05/24/2024	60	263,942	4151.28		19,811		19,811		25,070							0/0
TA2306091																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	TOCC-	11/29/2023	11/01/2024	300	1,371,399	4317.78		41,219		41,219		44,832							0/0
TA2308929																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	BMO-	06/16/2023	06/14/2024	150	663,914	4372.59		24,260		24,260		30,709							0/0
TA2305579																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	BNP-	08/14/2023	07/05/2024	221	989,410	4411.59		21,848		21,848		26,437							0/0
TA2306899																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	BNP-	07/06/2023	07/05/2024	227	1,000,000	4411.59		19,680		19,680		24,487							0/0
TA2305986																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	BAR-	05/25/2023	05/09/2024	200	826,874	4119.17		39,008		39,008		57,983							0/0
TA2305040																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	BNP-	08/02/2023	07/31/2024	1,990	8,984,631	4588.96		363,573		363,573		431,565							0/0
TA2306700																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	BBC-	06/09/2023	06/07/2024	160	688,098	4465.4799999999		34,842		34,842		48,442							0/0
TA2305333									004													0/0
S&P 500 - CAPPED	N/A		Equity/Index	BAR-	09/11/2023	09/06/2024	2,343	10,480,145	996		204,614		204,614		243,122							0/0
TA2307504																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	BBC-	05/19/2023	05/20/2024	239	1,000,000	996		87,149		87,149		156,003							0/0
TA2304930																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	TOCC-	08/01/2023	07/26/2024	900	4,117,932	996		112,802		112,802		126,791							0/0
TA2306679																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	BNP-	06/28/2023	01/09/2024	161	703,386	3892.09		58,187		58,187		71,875							0/0
TA2305848																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	BMO-	12/28/2023	12/26/2024	255	1,221,929	4774.75		35,121		35,121		33,863							0/0
TA2309443																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	TOCC-	09/26/2023	09/20/2024	100	429,278	004		14,648		14,648		19,794							0/0
TA2307776																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	BMO-	02/09/2023	02/06/2024	777	3,184,340	4111.08		209,370		209,370		394,689							0/0
TA2303351																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	BBC-	07/28/2023	07/26/2024	1,565	7,181,754	4586.75		64,656		64,656		235,650							0/0
TA2306643																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	BAR-	08/28/2023	08/23/2024	489	2,162,143	004		23,362		23,362		79,594							0/0
TA2307194																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	BAR-	10/12/2023	10/10/2024	200	868,722	4338.24		89,081		89,081		30,082							0/0
TA2308119																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	BAR-	05/02/2023	04/29/2024	610	2,506,996	996		67,314		67,314		104,804							0/0
TA2304583																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	BNP-	08/22/2023	08/20/2024	1,760	7,716,315	4389.71		150,515		150,515		187,920							0/0
TA2307088																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	BBC-	11/10/2023	10/16/2024	160	699,798	4373.63		19,744		19,744		25,855							0/0
TA2308624																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	S6-	05/10/2023	05/02/2024	1,351	5,591,303	4119.58		249,543		249,543		377,833							0/0
TA2304691																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	BMO-	01/27/2023	01/29/2024	246	1,000,000	4032.54		89,081		89,081		171,051							0/0
TA2303190																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	BNP-	12/13/2023	12/11/2024	1,105	5,143,046	996		104,511		104,511		109,589							0/0
TA2309189																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	BAR-	03/13/2023	03/08/2024	2,050	7,964,271	3861.59		142,250		142,250		231,983							0/0
TA2303774																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	B0A-	11/02/2023	10/31/2024	2,037	8,763,744	4193.8		553,208		553,208		733,235							0/0
TA2308462																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	BMO-	09/21/2023	09/18/2024	115	500,000	4423.96		27,489		27,489		40,458							0/0
TA2307669																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	TOCC-	09/29/2023	09/27/2024	900	3,876,795	4274.51		206,168		206,168		279,854							0/0
TA2307895																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	BMO-	03/23/2023	03/22/2024	1,494	5,900,000	3969.65		548,459		548,459		1,263,897							0/0
TA2303942																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	BMO-	02/10/2023	02/09/2024	1,300	5,296,148	4081.5		100,334		100,334		156,688							0/0
TA2303374																						0/0

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end (b)
SWP 500 - CAPPED TA2305046	N/A		Equity/Index	BAR-	05/25/2023	05/22/2024	200	826,874	4192.63		50,906		50,906		82,364							0/0
SWP 500 - CAPPED TA2309410	N/A		Equity/Index	TOCC-	12/26/2023	12/20/2024	100	477,100	4746.75		29,444		29,444		29,160							0/0
SWP 500 - CAPPED TA2307978	N/A		Equity/Index	BAR-	10/05/2023	10/03/2024	83	351,293	4229.45		22,845		22,845		33,886							0/0
SWP 500 - CAPPED TA2305092	N/A		Equity/Index	TOCC-	05/26/2023	05/23/2024	700	2,942,240	4145.58		111,906		111,906		156,222							0/0
SWP 500 - CAPPED TA2303348	N/A		Equity/Index	BMO-	02/09/2023	02/08/2024	860	3,524,495	4117.8599999999		94,987		94,987		153,575							0/0
SWP 500 - CAPPED TA2304479	N/A		Equity/Index	BMO-	04/27/2023	04/25/2024	1,820	7,442,162	4071.63		146,237		146,237		208,216							0/0
SWP 500 - CAPPED TA2308438	N/A		Equity/Index	SG-	10/31/2023	10/30/2024	400	1,667,120	4166.82		43,776		43,776		60,337							0/0
SWP 500 - CAPPED TA2304983	N/A		Equity/Index	TOCC-	05/23/2023	05/17/2024	900	3,753,729	4158.7700000000		169,943		169,943		249,725							0/0
SWP 500 - CAPPED TA2304872	N/A		Equity/Index	RBC-	05/17/2023	05/15/2024	200	831,854	4136.28		53,371		53,371		84,017							0/0
SWP 500 - CAPPED TA2307525	N/A		Equity/Index	TOCC-	09/12/2023	09/09/2024	300	1,337,595	4457.49		38,438		38,438		46,886							0/0
SWP 500 - CAPPED TA2308217	N/A		Equity/Index	TOCC-	10/18/2023	09/27/2024	200	868,720	4288.05		26,039		26,039		33,105							0/0
SWP 500 - CAPPED TA2307172	N/A		Equity/Index	BMO-	08/25/2023	08/16/2024	560	2,455,018	4369.71		145,494		145,494		194,451							0/0
SWP 500 - CAPPED TA2308534	N/A		Equity/Index	RBC-	11/07/2023	11/07/2024	228	1,000,000	4405.09		84,570		84,570		143,169							0/0
SWP 500 - CAPPED TA2303643	N/A		Equity/Index	TOCC-	03/03/2023	03/01/2024	900	3,616,101	8981.35		98,834		98,834		157,317							0/0
SWP 500 - CAPPED TA2306891	N/A		Equity/Index	TOCC-	08/11/2023	08/09/2024	600	2,681,880	4467.71		76,239		76,239		92,926							0/0
SWP 500 - CAPPED TA2308310	N/A		Equity/Index	BAR-	10/24/2023	10/21/2024	213	903,114	4224.16		50,072		50,072		70,684							0/0
SWP 500 - CAPPED TA2305858	N/A		Equity/Index	BNP-	06/29/2023	01/12/2024	1,095	4,807,806	4199.46		249,036		249,036		347,350							0/0
SWP 500 - CAPPED TA2303464	N/A		Equity/Index	BNP-	02/17/2023	02/20/2024	245	1,000,000	4098.67		96,240		96,240		171,827							0/0
SWP 500 - CAPPED TA2305837	N/A		Equity/Index	BNP-	06/28/2023	01/05/2024	4,051	17,698,252	3808.1		994,480		994,480		1,154,602							0/0
SWP 500 - CAPPED TA2309398	N/A		Equity/Index	SG-	12/22/2023	12/20/2024	760	3,619,470	4004		216,463		216,463		219,667							0/0
SWP 500 - CAPPED TA2307409	N/A		Equity/Index	BMO-	09/05/2023	08/30/2024	112	504,149	4507.66		32,835		32,835		41,004							0/0
SWP 500 - CAPPED TA2306205	N/A		Equity/Index	RBC-	07/13/2023	04/26/2024	490	2,203,182	4004		117,987		117,987		138,114							0/0
SWP 500 - CAPPED TA2305868	N/A		Equity/Index	BNP-	06/29/2023	01/17/2024	115	504,929	3990.97		42,518		42,518		54,706							0/0
SWP 500 - CAPPED TA2306594	N/A		Equity/Index	BMO-	07/27/2023	07/25/2024	1,862	8,461,691	4567.46		486,652		486,652		559,305							0/0
SWP 500 - CAPPED TA2307082	N/A		Equity/Index	TOCC-	08/21/2023	07/19/2024	300	1,309,356	4534.87		63,248		63,248		94,748							0/0
SWP 500 - CAPPED TA2307032	N/A		Equity/Index	BNP-	08/22/2023	08/19/2024	1,900	8,330,113	4369.71		166,497		166,497		208,096							0/0
SWP 500 - CAPPED TA2306515	N/A		Equity/Index	TOCC-	07/21/2023	06/24/2024	100	455,109	4348.33		23,731		23,731		27,556							0/0
SWP 500 - CAPPED TA2307084	N/A		Equity/Index	BNP-	08/22/2023	08/16/2024	260	1,139,910	4369.71		68,767		68,767		89,988							0/0
SWP 500 - CAPPED TA2306560	N/A		Equity/Index	RBC-	07/25/2023	07/22/2024	1,079	4,919,820	4536.34		250,624		250,624		286,356							0/0
SWP 500 - CAPPED TA2304066	N/A		Equity/Index	BAR-	03/31/2023	03/28/2024	600	2,433,054	4027.81		47,130		47,130		69,350							0/0
SWP 500 - CAPPED TA2303751	N/A		Equity/Index	RBC-	03/10/2023	03/08/2024	4,500	17,515,215	3992.01		692,910		692,910		1,298,363							0/0
SWP 500 - CAPPED TA2306638	N/A		Equity/Index	RBC-	07/28/2023	07/11/2024	300	1,376,694	4439.26		75,933		75,933		84,458							0/0
SWP 500 - CAPPED TA2305601	N/A		Equity/Index	TOCC-	06/16/2023	01/03/2024	600	2,658,204	3824.14		87,735		87,735		100,612							0/0
SWP 500 - CAPPED TA2308635	N/A		Equity/Index	RBC-	11/10/2023	10/25/2024	170	743,536	4004		14,304		14,304		63,933							0/0

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
S&P 500 - CAPPED TA2308274...	N/A		Equity/Index	BAR-	10/23/2023	10/18/2024	43	181,644	4278		6,075		6,075		8,442							0/0
S&P 500 - CAPPED TA2303093...	N/A		Equity/Index	B0A-	01/17/2023	01/17/2024	3,132	12,500,000	3990.97		414,375		414,375		720,114							0/0
S&P 500 - CAPPED TA2306534...	N/A		Equity/Index	BMO-	07/24/2023	07/19/2024	82	373,316	4534.87		21,114		21,114		24,263							0/0
S&P 500 - CAPPED TA2309335...	N/A		Equity/Index	TOCC-	12/21/2023	12/03/2024	100	473,200	4594.63		14,227		14,227		14,583							0/0
TA2303673...	N/A		Equity/Index	BBC-	03/07/2023	03/07/2024	202	804,436	4001		76,261		76,261		161,474							0/0
TA2307049...	N/A		Equity/Index	TOCC-	08/21/2023	08/21/2024	200	879,954	4004		82,418		82,418		113,984							0/0
TA2307664...	N/A		Equity/Index	BMO-	09/21/2023	09/19/2024	2,725	11,888,494	4443.95		227,919		227,919		284,141							0/0
TA2307812...	N/A		Equity/Index	TOCC-	09/27/2023	09/06/2024	300	1,281,903	4457.49		61,478		61,478		100,288							0/0
TA2307499...	N/A		Equity/Index	BAR-	09/11/2023	09/06/2024	680	3,041,613	4003		85,496		85,496		102,695							0/0
TA2305722...	N/A		Equity/Index	BMO-	06/23/2023	06/21/2024	583	2,535,805	996		217,890		217,890		318,284							0/0
TA2304738...	N/A		Equity/Index	BAR-	05/11/2023	05/06/2024	2,100	8,663,424	4136.25		164,892		164,892		240,523							0/0
TA2308974...	N/A		Equity/Index	TOCC-	12/01/2023	11/29/2024	200	918,926	4610.71		74,910		74,910		96,706							0/0
TA2304530...	N/A		Equity/Index	SG-	04/28/2023	04/03/2024	500	2,074,365	4124.51		142,730		142,730		237,430							0/0
TA2306681...	N/A		Equity/Index	TOCC-	08/01/2023	07/26/2024	700	3,202,836	996		136,056		136,056		162,586							0/0
TA2305104...	N/A		Equity/Index	BMO-	06/02/2023	06/31/2024	2,770	11,869,090	4179.83		526,439		526,439		711,530							0/0
TA2306540...	N/A		Equity/Index	TOCC-	11/07/2023	11/04/2024	100	438,038	4358.34		8,536		8,536		10,499							0/0
TA2303236...	N/A		Equity/Index	BBC-	02/01/2023	01/31/2024	1,400	5,660,858	4076.6		103,978		103,978		169,417							0/0
TA2306902...	N/A		Equity/Index	BNP-	08/14/2023	07/08/2024	90	402,927	4398.95		20,624		20,624		25,300							0/0
TA2309131...	N/A		Equity/Index	BMO-	12/11/2023	12/06/2024	99	455,963	4549.34		11,206		11,206		11,744							0/0
TA2308299...	N/A		Equity/Index	BAR-	10/24/2023	10/04/2024	170	720,795	996		24,755		24,755		34,336							0/0
TA2305249...	N/A		Equity/Index	TOCC-	06/06/2023	06/03/2024	100	427,685	4292.37		13,398		13,398		18,455							0/0
TA2306663...	N/A		Equity/Index	BAR-	08/10/2023	08/08/2024	2,108	9,453,679	4499.38		185,841		185,841		220,621							0/0
TA2306123...	N/A		Equity/Index	SG-	07/11/2023	07/09/2024	400	1,759,804	4398.95		51,604		51,604		63,378							0/0
TA2306633...	N/A		Equity/Index	BBC-	07/28/2023	07/12/2024	200	917,796	4472.16		49,638		49,638		55,189							0/0
TA2308351...	N/A		Equity/Index	BMO-	10/26/2023	10/18/2024	100	415,948	4004		21,208		21,208		36,064							0/0
TA2303293...	N/A		Equity/Index	TOCC-	02/03/2023	02/01/2024	500	2,068,490	4119.21		93,543		93,543		151,794							0/0
TA2309055...	N/A		Equity/Index	TOCC-	12/05/2023	12/03/2024	100	457,668	4594.63		14,153		14,153		16,027							0/0
TA2305632...	N/A		Equity/Index	TOCC-	06/20/2023	01/09/2024	100	438,846	3892.09		37,161		37,161		46,570							0/0
TA2306535...	N/A		Equity/Index	BMO-	07/24/2023	07/19/2024	146	664,685	4534.87		31,730		31,730		36,367							0/0
TA2308216...	N/A		Equity/Index	TOCC-	10/18/2023	09/27/2024	200	968,720	4274.51		23,373		23,373		29,488							0/0
TA2305961...	N/A		Equity/Index	BMO-	07/03/2023	06/28/2024	260	1,157,083	996		67,402		67,402		85,237							0/0
S&P 500 - CAPPED TA2309413...	N/A		Equity/Index	TOCC-	12/26/2023	12/23/2024	5,700	27,194,700	4754.63		1,117,801		1,117,801		1,113,844							0/0
TA2304732...	N/A		Equity/Index	BAR-	05/11/2023	05/03/2024	700	2,887,808	4090.75		121,429		121,429		183,712							0/0
TA2303373...	N/A		Equity/Index	BMO-	02/10/2023	02/09/2024	800	2,444,376	4081.5		104,208		104,208		179,591							0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
S&P 500 - CAPPED TA2307735	N/A		Equity/Index	S&-	09/22/2023	08/09/2024	150	652,884	4467.71		24,225		24,225		34,717							0/0
S&P 500 - CAPPED TA2303390	N/A		Equity/Index	TOCC-	02/13/2023	02/08/2024	300	1,235,412	897		53,450		53,450		90,408							0/0
S&P 500 - CAPPED TA2308176	N/A		Equity/Index	BAR-	10/17/2023	10/14/2024	2,300	10,049,735	4327.78		197,133		197,133		242,474							0/0
TA2307090	N/A		Equity/Index	RBC-	08/22/2023	08/22/2024	410	1,800,000	4405.1000000000		163,080		163,080		232,214							0/0
TA2309162	N/A		Equity/Index	RBC-	12/12/2023	12/12/2024	495	2,300,000	4655.7700000000		190,210		190,210		229,593							0/0
TA2306812	N/A		Equity/Index	BAR-	08/08/2023	08/02/2024	732	3,276,883	4478.03		195,129		195,129		239,372							0/0
TA2307657	N/A		Equity/Index	BMO-	09/20/2023	08/30/2024	557	2,480,293	4004		131,285		131,285		174,785							0/0
TA2303406	N/A		Equity/Index	B0A-	02/14/2023	02/13/2024	800	3,301,688	4137.29		61,056		61,056		97,255							0/0
TA2306516	N/A		Equity/Index	TOCC-	07/21/2023	06/10/2024	300	1,365,327	897		77,936		77,936		90,481							0/0
TA2304256	N/A		Equity/Index	RBC-	04/13/2023	04/05/2024	500	2,054,360	4090.38		68,150		68,150		105,622							0/0
TA2305592	N/A		Equity/Index	BMO-	06/16/2023	06/14/2024	216	956,035	4372.59		43,958		43,958		56,325							0/0
TA2309037	N/A		Equity/Index	TOCC-	12/05/2023	11/15/2024	200	915,336	4508.24		25,021		25,021		27,872							0/0
TA2303503	N/A		Equity/Index	TOCC-	02/22/2023	02/21/2024	3,400	13,589,970	3997.34		584,343		584,343		994,521							0/0
TA2307113	N/A		Equity/Index	BAR-	08/24/2023	08/22/2024	515	2,268,123	4387.55		101,826		101,826		129,863							0/0
TA2303237	N/A		Equity/Index	RBC-	02/01/2023	01/31/2024	450	1,819,562	4076.6		45,639		45,639		75,995							0/0
TA2308794	N/A		Equity/Index	TOCC-	11/22/2023	11/22/2024	700	3,189,634	996		259,138		259,138		350,008							0/0
S&P 500 - CAPPED TA2306688	N/A		Equity/Index	TOCC-	08/01/2023	07/29/2024	400	1,830,192	896		90,802		90,802		101,644							0/0
TA2303895	N/A		Equity/Index	BAR-	03/17/2023	03/15/2024	500	1,952,910	3891.93		52,810		52,810		84,998							0/0
TA2306328	N/A		Equity/Index	BNP-	07/17/2023	05/17/2024	97	437,862	4188.05		18,212		18,212		20,920							0/0
TA2306920	N/A		Equity/Index	BNP-	08/14/2023	07/29/2024	96	429,789	896		10,894		10,894		13,476							0/0
TA2305419	N/A		Equity/Index	TOCC-	06/13/2023	06/07/2024	1,600	6,906,320	897		304,889		304,889		401,807							0/0
TA2308767	N/A		Equity/Index	RBC-	11/20/2023	11/15/2024	789	3,570,722	4508.24		103,178		103,178		117,800							0/0
TA2303145	N/A		Equity/Index	BAR-	01/23/2023	01/23/2024	448	1,800,000	4037.5		170,801		170,801		334,246							0/0
TA2305623	N/A		Equity/Index	TOCC-	06/20/2023	06/14/2024	1,600	7,021,536	4425.84		134,457		134,457		174,859							0/0
TA2303773	N/A		Equity/Index	BAR-	03/13/2023	03/08/2024	260	1,010,103	3992.01		25,683		25,683		47,740							0/0
TA2307071	N/A		Equity/Index	TOCC-	08/21/2023	07/01/2024	100	436,452	4450.38		12,763		12,763		17,586							0/0
TA2305991	N/A		Equity/Index	BNP-	07/06/2023	07/02/2024	133	585,012	4450.38		15,915		15,915		20,387							0/0
TA2303608	N/A		Equity/Index	TOCC-	03/02/2023	02/28/2024	1,300	5,127,655	3970.15		215,950		215,950		376,780							0/0
TA2306413	N/A		Equity/Index	S&-	07/19/2023	07/17/2024	1,698	7,764,903	4522.79		161,751		161,751		180,229							0/0
S&P 500 - CAPPED TA2308966	N/A		Equity/Index	BMO-	11/30/2023	11/27/2024	277	1,261,680	803		77,089		77,089		94,988							0/0
TA2306070	N/A		Equity/Index	RBC-	07/10/2023	07/05/2024	1,231	5,415,206	4411.59		108,279		108,279		135,287							0/0
S&P 500 - CAPPED TA2305020	N/A		Equity/Index	TOCC-	05/24/2023	05/22/2024	400	1,643,696	4192.63		41,666		41,666		62,926							0/0
S&P 500 - CAPPED TA2308014	N/A		Equity/Index	TOCC-	10/06/2023	10/04/2024	200	857,200	4293.75		37,403		37,403		51,045							0/0
TA2302971	N/A		Equity/Index	RBC-	01/04/2023	01/04/2024	4,672	18,000,000	3852.97		594,000		594,000		1,085,071							0/0

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end (b)
SWP 500 - CAPPED TA2308876	N/A		Equity/Index	BMO-	11/27/2023	11/14/2024	255	1,160,806	4505.58		104,675		104,675		140,244							0/0
SWP 500 - CAPPED TA2303707	N/A		Equity/Index	BMO-	03/08/2023	03/07/2024	2,000	7,982,520	3906.37		152,400		152,400		232,550							0/0
SWP 500 - CAPPED TA2308504	N/A		Equity/Index	TOCC-	11/03/2023	11/01/2024	300	1,307,502	4384.05		110,765		110,765		190,848							0/0
SWP 500 - CAPPED TA2304981	N/A		Equity/Index	BMO-	05/22/2023	05/17/2024	169	709,315	4198.05		40,254		40,254		61,937							0/0
TA2306759	N/A		Equity/Index	BAR-	08/04/2023	08/06/2024	134	600,000	4478.03		53,954		53,954		65,900							0/0
SWP 500 - CAPPED TA2305101	N/A		Equity/Index	TOCC-	05/28/2023	05/24/2024	400	1,681,280	4115.24		79,106		79,106		110,642							0/0
SWP 500 - CAPPED TA2308950	N/A		Equity/Index	TOCC-	11/29/2023	11/26/2024	800	3,657,064	4559.34		105,668		105,668		119,057							0/0
TA2309039	N/A		Equity/Index	TOCC-	12/05/2023	11/22/2024	200	915,336	4559.34		54,145		54,145		63,952							0/0
TA2304735	N/A		Equity/Index	BAR-	05/11/2023	05/08/2024	1,100	4,537,984	4138.12		197,824		197,824		307,923							0/0
TA2308044	N/A		Equity/Index	BNP-	10/09/2023	10/04/2024	100	431,716	996	4258.1899999999	27,555		27,555		37,590							0/0
TA2309009	N/A		Equity/Index	BMO-	12/04/2023	11/27/2024	885	3,130,984	903	4554.8800000000	182,655		182,655		219,708							0/0
SWP 500 - CAPPED TA2303874	N/A		Equity/Index	BNP-	03/20/2023	03/15/2024	720	2,833,070	3960.28		186,278		186,278		350,273							0/0
SWP 500 - CAPPED TA2306191	N/A		Equity/Index	RBC-	07/13/2023	07/11/2024	120	539,555	4439.26		13,321		13,321		15,365							0/0
SWP 500 - CAPPED TA2305987	N/A		Equity/Index	BMO-	07/06/2023	07/05/2024	929	4,100,000	4411.59		367,278		367,278		482,512							0/0
SWP 500 - CAPPED TA2305785	N/A		Equity/Index	SC-	06/27/2023	06/21/2024	700	3,066,462	4348.33		185,045		185,045		248,260							0/0
SWP 500 - CAPPED TA2306556	N/A		Equity/Index	BMO-	11/08/2023	11/06/2024	839	3,675,055	996	4385.9799999999	215,355		215,355		291,627							0/0
SWP 500 - CAPPED TA2306213	N/A		Equity/Index	RBC-	07/13/2023	04/10/2024	203	912,747	997	4109.1099999999	30,878		30,878		35,619							0/0
TA2307445	N/A		Equity/Index	BAR-	09/06/2023	09/04/2024	1,450	6,454,646	904	4315.7700000000	124,570		124,570		151,041							0/0
SWP 500 - CAPPED TA2303559	N/A		Equity/Index	TOCC-	02/27/2023	02/23/2024	2,700	10,756,773	3970.04		196,980		196,980		315,694							0/0
SWP 500 - CAPPED TA2308955	N/A		Equity/Index	TOCC-	11/29/2023	11/27/2024	200	914,266	4550.43		57,585		57,585		68,549							0/0
SWP 500 - CAPPED TA2303745	N/A		Equity/Index	TOCC-	03/10/2023	03/12/2024	400	1,544,636	3882.83		145,259		145,259		371,883							0/0
TA2305673	N/A		Equity/Index	TOCC-	06/22/2023	06/20/2024	1,500	6,552,210	4388.71	4108.9399999999	381,143		381,143		526,386							0/0
TA2304302	N/A		Equity/Index	SC-	04/14/2023	04/11/2024	800	3,315,512	996	4137.6400000000	218,608		218,608		359,211							0/0
TA2304938	N/A		Equity/Index	RBC-	05/19/2023	05/10/2024	210	880,278	903		57,611		57,611		87,697							0/0
TA2307523	N/A		Equity/Index	TOCC-	09/12/2023	09/06/2024	400	1,783,460	4457.49		104,418		104,418		132,895							0/0
TA2309164	N/A		Equity/Index	BAR-	12/12/2023	12/06/2024	196	907,225	4555.59		42,073		42,073		45,707							0/0
TA2303828	N/A		Equity/Index	RBC-	03/17/2023	03/15/2024	511	2,000,000	901	3938.1815200000	195,200		195,200		445,949							0/0
TA2307616	N/A		Equity/Index	BAR-	09/18/2023	09/13/2024	290	1,291,089	904		71,726		71,726		92,435							0/0
SWP 500 - CAPPED TA2309250	N/A		Equity/Index	SC-	12/18/2023	12/13/2024	399	1,888,192	4719.55		111,333		111,333		113,910							0/0
TA2304301	N/A		Equity/Index	SC-	04/14/2023	04/12/2024	100	414,439	4091.95		26,825		26,825		43,258							0/0
SWP 500 - CAPPED TA2308798	N/A		Equity/Index	BAR-	11/22/2023	11/20/2024	475	2,165,226	4547.38		63,508		63,508		71,284							0/0
SWP 500 - CAPPED TA2306509	N/A		Equity/Index	TOCC-	07/21/2023	07/08/2024	200	910,218	4398.95		50,757		50,757		58,618							0/0
TA2307869	N/A		Equity/Index	TOCC-	09/29/2023	09/27/2024	200	857,610	4288.05		78,400		78,400		137,690							0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
S&P 500 - CAPPED	N/A		Equity/Index	T00C-	09/27/2023	09/13/2024	300	1,281,903	4505.1000000000		30,539		30,539		46,242							0/0
TA2307818									904													0/0
S&P 500 - CAPPED	N/A		Equity/Index	T00C-	11/24/2023	11/21/2024	1,900	8,656,571	4536.1899999999		574,532		574,532		699,019							0/0
TA2308688									896													0/0
S&P 500 - CAPPED	N/A		Equity/Index	BAR-	12/12/2023	12/10/2024	2,919	13,511,175	4604.37		269,336		269,336		286,525							0/0
TA2309177																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	T00C-	12/05/2023	11/29/2024	200	915,336	4594.03		55,415		55,415		66,916							0/0
TA2309045									4783.1899999999		189,360		189,360		187,002							0/0
S&P 500 - CAPPED	N/A		Equity/Index	B0A-	12/29/2023	12/30/2024	482	2,300,000	996													0/0
TA2309508																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	RBC-	03/30/2023	03/28/2024	1,860	7,530,359	3971.27		333,889		333,889		527,887							0/0
TA2304052									4191.9799999999		30,983		30,983		45,566							0/0
S&P 500 - CAPPED	N/A		Equity/Index	T00C-	05/23/2023	05/17/2024	200	834,162	996													0/0
TA2304999																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	T00C-	11/14/2023	11/12/2024	3,000	13,500,600	4415.24		267,856		267,856		308,145							0/0
TA2306682																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	T00C-	08/29/2023	08/26/2024	2,500	11,155,950	4405.71		221,839		221,839		266,666							0/0
TA2307226																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	T00C-	02/28/2023	02/28/2024	800	3,176,120	3993.57		304,678		304,678		652,241							0/0
TA2303563																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	BNP-	10/13/2023	10/11/2024	1,547	6,715,573	4376.95		358,780		358,780		493,215							0/0
TA2308138																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	S6-	07/19/2023	07/17/2024	2,238	10,234,307	4522.79		632,884		632,884		708,818							0/0
TA2306412																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	T00C-	05/26/2023	05/24/2024	400	1,681,280	4151.28		47,730		47,730		65,834							0/0
TA2305105																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	RBC-	05/19/2023	05/17/2024	400	1,676,720	4198.05		73,092		73,092		108,826							0/0
TA2304950									4465.4799999999		36,799		36,799		58,984							0/0
S&P 500 - CAPPED	N/A		Equity/Index	T00C-	09/27/2023	09/06/2024	200	854,602	996													0/0
TA2307815																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	RBC-	05/17/2023	05/10/2024	400	1,663,708	4130.62		107,420		107,420		169,211							0/0
TA2304968																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	S6-	05/08/2023	05/03/2024	800	3,306,896	4136.25		91,704		91,704		136,142							0/0
TA2304652																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	BAR-	10/02/2023	09/27/2024	1,433	6,141,680	4299.7		171,430		171,430		228,468							0/0
TA2307912																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	T00C-	10/03/2023	09/27/2024	1,200	5,083,440	4288.05		252,270		252,270		371,207							0/0
TA2307930																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	BAR-	12/12/2023	12/06/2024	1,169	5,410,950	4604.37		107,560		107,560		114,480							0/0
TA2309168									3938.1815200000													0/0
S&P 500 - CAPPED	N/A		Equity/Index	RBC-	03/17/2023	03/18/2024	409	1,600,000	001		156,800		156,800		357,734							0/0
TA2303830																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	BMO-	08/23/2023	08/21/2024	1,264	5,603,009	004		113,621		113,621		135,545							0/0
TA2307105																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	BMO-	04/03/2023	03/28/2024	1,470	6,039,142	004		261,440		261,440		422,624							0/0
TA2304114																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	T00C-	04/18/2023	04/12/2024	2,000	8,289,740	003		366,731		366,731		569,060							0/0
TA2304341																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	BAR-	08/15/2023	08/09/2024	186	828,976	4468.83		34,616		34,616		42,971							0/0
TA2306940																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	S6-	05/18/2023	05/15/2024	276	1,152,107	4136.28		71,680		71,680		109,240							0/0
TA2304896																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	BNP-	10/20/2023	10/18/2024	469	1,995,318	004		84,880		84,880		118,376							0/0
TA2308256																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	BMO-	12/28/2023	12/26/2024	67	321,056	4774.75		21,166		21,166		20,414							0/0
TA2309445																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	T00C-	11/24/2023	11/05/2024	100	455,609	4358.34		13,657		13,657		15,073							0/0
TA2308856									4592.2299999999		287,015		287,015		323,964							0/0
S&P 500 - CAPPED	N/A		Equity/Index	T00C-	08/01/2023	07/29/2024	3,100	14,183,988	996		231,930		231,930		299,656							0/0
TA2306684									1347.3500000000													0/0
S&P 500 - CAPPED	N/A		Equity/Index	B0A-	11/13/2023	11/08/2024	859	3,778,140	004		29,656		29,656		30,718							0/0
TA2308665																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	T00C-	12/21/2023	12/11/2024	100	473,200	996		16,952		16,952		26,110							0/0
TA2309343																						0/0
S&P 500 - CAPPED	N/A		Equity/Index	T00C-	10/27/2023	10/24/2024	100	414,262	4247.68													0/0
TA2308385																						0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
SNP 500 - CAPPED	N/A		Equity/Index	TOCC	01/12/2023	01/12/2024	6,500	25,890,605	3993.17		895,930		895,930		1,594,574							0/0
TA2303048																						0/0
SNP 500 - CAPPED	N/A		Equity/Index	BMO	08/31/2023	08/29/2024	1,029	4,662,049	4487.63		212,108		212,108		246,822							0/0
TA2307337																						0/0
SNP 500 - CAPPED	N/A		Equity/Index	TOCC	05/16/2023	05/10/2024	200	822,708	4124.08		29,929		29,929		44,994							0/0
TA2304843																						0/0
SNP 500 - CAPPED	N/A		Equity/Index	BAR	08/28/2023	08/23/2024	156	689,763	004	4376.3100000000	36,665		36,665		46,427							0/0
TA2307197																						0/0
SNP 500 - CAPPED	N/A		Equity/Index	TOCC	06/06/2023	06/04/2024	500	2,137,925	4282.37		59,733		59,733		81,700							0/0
TA2305252																						0/0
SNP 500 - CAPPED	N/A		Equity/Index	SG	09/28/2023	09/26/2024	570	2,451,114	4273.53		146,861		146,861		202,539							0/0
TA2307846																						0/0
SNP 500 - CAPPED	N/A		Equity/Index	BAR	09/18/2023	09/13/2024	765	3,494,844	004	4505.1000000000	175,534		175,534		223,702							0/0
TA2307613																						0/0
SNP 500 - CAPPED	N/A		Equity/Index	BMO	07/24/2023	07/19/2024	862	3,924,376	4534.87		119,232		119,232		134,839							0/0
TA2306531																						0/0
SNP 500 - CAPPED	N/A		Equity/Index	TOCC	10/06/2023	10/07/2024	100	430,850	4398.5		41,175		41,175		67,876							0/0
TA2307998																						0/0
SNP 500 - CAPPED	N/A		Equity/Index	RBC	11/10/2023	11/08/2024	845	3,695,810	4382.78		162,299		162,299		292,594							0/0
TA2308647																						0/0
SNP 500 - CAPPED	N/A		Equity/Index	SG	05/10/2023	05/02/2024	585	2,421,104	4119.58		143,389		143,389		226,140							0/0
TA2304692																						0/0
SNP 500 - CAPPED	N/A		Equity/Index	BAR	08/04/2023	08/05/2024	246	1,100,000	4478.03		98,679		98,679		120,547							0/0
TA2306758																						0/0
SNP 500 - CAPPED	N/A		Equity/Index	BMO	07/07/2023	06/14/2024	94	415,217	4409.59		18,797		18,797		24,578							0/0
TA2306052																						0/0
SNP 500 - CAPPED	N/A		Equity/Index	BMO	07/07/2023	07/03/2024	1,321	5,835,121	4455.59		114,227		114,227		141,491							0/0
TA2306030																						0/0
SNP 500 - CAPPED	N/A		Equity/Index	TOCC	11/24/2023	11/08/2024	100	455,609	4415.24		30,865		30,865		36,711							0/0
TA2308861																						0/0
SNP 500 - CAPPED	N/A		Equity/Index	TOCC	05/23/2023	05/17/2024	300	1,251,243	004	4188.7700000000	75,941		75,941		116,440							0/0
TA2304995																						0/0
SNP 500 - CAPPED	N/A		Equity/Index	SG	06/27/2023	01/30/2024	400	1,752,264	4017.77		52,408		52,408		63,678							0/0
TA2305809																						0/0
SNP 500 - CAPPED	N/A		Equity/Index	RBC	11/10/2023	10/17/2024	100	437,374	4373.2		30,302		30,302		24,901							0/0
TA2308627																						0/0
SNP 500 - CAPPED	N/A		Equity/Index	BMO	08/31/2023	08/22/2024	150	679,599	4387.55		32,894		32,894		37,764							0/0
TA2307341																						0/0
SNP 500 - CAPPED	N/A		Equity/Index	BMO	12/28/2023	12/27/2024	105	500,000	004	4783.3500000000	9,685		9,685		9,201							0/0
TA2309425																						0/0
SNP 500 - CAPPED	N/A		Equity/Index	BNP	03/20/2023	03/15/2024	400	1,573,928	3916.64		40,372		40,372		64,581							0/0
TA2303877																						0/0
SNP 500 - CAPPED	N/A		Equity/Index	BMO	10/24/2023	10/24/2024	118	500,000	4247.68		46,449		46,449		86,944							0/0
TA2308290																						0/0
SNP 500 - CAPPED	N/A		Equity/Index	BGA	03/07/2023	03/04/2024	400	1,603,552	4045.64		42,552		42,552		70,623							0/0
TA2303676																						0/0
SNP 500 - CAPPED	N/A		Equity/Index	SG	02/15/2023	02/14/2024	1,607	6,633,455	4136.13		124,221		124,221		194,718							0/0
TA2303417																						0/0
SNP 500 - CAPPED	N/A		Equity/Index	TOCC	07/21/2023	07/19/2024	100	455,109	4565.72		14,355		14,355		16,598							0/0
TA2306502																						0/0
SNP 500 - CAPPED	N/A		Equity/Index	BMO	04/03/2023	03/28/2024	2,140	8,791,676	3971.27		408,676		408,676		607,247							0/0
TA2304109																						0/0
SNP 500 - CAPPED	N/A		Equity/Index	RBC	06/23/2023	01/26/2024	900	3,919,194	4318.05		36,864		36,864		51,156							0/0
TA2305752																						0/0
SNP 500 - CAPPED	N/A		Equity/Index	BAR	03/17/2023	03/15/2024	500	1,952,910	3891.93		50,120		50,120		80,298							0/0
TA2303856																						0/0
SNP 500 - CAPPED	N/A		Equity/Index	BNP	09/19/2023	09/18/2024	1,777	7,893,745	4453.53		152,778		152,778		184,949							0/0
TA2307636																						0/0
SNP 500 - CAPPED	N/A		Equity/Index	TOCC	04/11/2023	04/08/2024	700	2,885,008	004	4105.0200000000	83,668		83,668		127,756							0/0
TA2304231																						0/0
SNP 500 - CAPPED	N/A		Equity/Index	SG	09/22/2023	09/20/2024	331	1,440,697	4402.2		61,305		61,305		82,194							0/0
TA2307718																						0/0
SNP 500 - CAPPED	N/A		Equity/Index	BAR	05/01/2023	04/26/2024	1,166	4,873,728	004	4135.3500000000	95,624		95,624		134,230							0/0
TA2304546																						0/0
SNP 500 - CAPPED	N/A		Equity/Index	SG	12/20/2023	12/18/2024	190	906,490	004		60,382		60,382		59,413							0/0
TA2308291																						0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
S&P 500 - CAPPED	N/A		Equity/Index	BNP-	07/17/2023	07/12/2024	40	180,562	4510.04		220		220		251							0/0
TA2306310			Equity/Index	TOCC-	03/24/2023	03/22/2024	2,300	9,030,352	3948.72		162,347		162,347		263,444							0/0
S&P 500 - CAPPED	N/A		Equity/Index	TOCC-	06/20/2023	01/12/2024	1,100	4,827,306	4229.33		43,742		43,742		57,609							0/0
TA2305643			Equity/Index	RBC-	06/26/2023	06/21/2024	71	308,021	4365.6899999999		12,860		12,860		17,399							0/0
S&P 500 - CAPPED	N/A		Equity/Index	TOCC-	04/11/2023	04/05/2024	500	2,060,720	4105.0200000000		50,843		50,843		77,191							0/0
TA2304223			Equity/Index	BMO-	12/11/2023	12/06/2024	604	2,781,837	4585.59		182,348		182,348		215,174							0/0
S&P 500 - CAPPED	N/A		Equity/Index	TOCC-	08/04/2023	08/02/2024	200	904,756	4513.3900000000		51,603		51,603		61,080							0/0
TA2306766			Equity/Index	TOCC-	09/28/2023	09/26/2024	1,012	4,351,802	4273.53		157,973		157,973		208,210							0/0
TA2307845			Equity/Index	SG-	11/10/2023	11/08/2024	253	1,106,556	4382.78		21,055		21,055		84,617							0/0
S&P 500 - CAPPED	N/A		Equity/Index	RBC-	10/18/2023	10/02/2024	100	434,360	4288.3900000000		25,992		25,992		34,446							0/0
TA2308646			Equity/Index	TOCC-	11/30/2023	11/27/2024	1,542	7,023,502	4003		139,119		139,119		151,511							0/0
TA2308209			Equity/Index	BMO-	05/30/2023	05/24/2024	700	2,937,179	4205.45		132,906		132,906		192,805							0/0
S&P 500 - CAPPED	N/A		Equity/Index	TOCC-	12/01/2023	12/02/2024	300	1,378,389	4610.71		112,694		112,694		145,711							0/0
TA2308975			Equity/Index	TOCC-	05/15/2023	05/09/2024	463	1,912,222	4419.17		113,259		113,259		179,144							0/0
S&P 500 - CAPPED	N/A		Equity/Index	BAR-	11/14/2023	11/11/2024	400	1,800,080	4415.24		52,422		52,422		60,768							0/0
TA2304830			Equity/Index	TOCC-	10/31/2023	10/25/2024	100	416,780	4186.7700000000		10,870		10,870		15,143							0/0
S&P 500 - CAPPED	N/A		Equity/Index	SG-	06/06/2023	06/03/2024	500	2,137,925	4282.37		103,188		103,188		147,422							0/0
TA2305250			Equity/Index	TOCC-	09/26/2023	09/20/2024	100	429,278	4402.2		17,420		17,420		24,994							0/0
TA2307782			Equity/Index	TOCC-	02/28/2023	02/23/2024	500	1,992,340	3970.04		54,470		54,470		87,447							0/0
S&P 500 - CAPPED	N/A		Equity/Index	BNP-	08/25/2023	08/08/2024	280	1,227,509	4488.83		33,821		33,821		44,120							0/0
TA2307182			Equity/Index	BMO-	08/25/2023	08/23/2024	370	1,622,065	4436.01		69,205		69,205		91,464							0/0
S&P 500 - CAPPED	N/A		Equity/Index	TOCC-	07/31/2023	07/26/2024	600	2,749,626	4537.41		141,639		141,639		158,455							0/0
TA2306663			Equity/Index	TOCC-	07/21/2023	07/19/2024	600	2,730,654	4555.72		133,611		133,611		154,981							0/0
S&P 500 - CAPPED	N/A		Equity/Index	TOCC-	03/02/2023	02/27/2024	300	1,183,305	3982.24		73,400		73,400		140,626							0/0
TA2303606			Equity/Index	BAR-	09/25/2023	09/13/2024	277	1,195,031	4546.12		70,078		70,078		129,511							0/0
TA2307756			Equity/Index	BNP-	09/25/2023	09/20/2024	207	892,106	4430		31,913		31,913		42,439							0/0
S&P 500 - CAPPED	N/A		Equity/Index	SG-	07/18/2023	07/16/2024	878	3,988,517	4505.42		120,216		120,216		137,123							0/0
TA2306388			Equity/Index	RBC-	11/10/2023	10/24/2024	150	656,061	4247.68		29,327		29,327		53,567							0/0
TA2308633			Equity/Index	TOCC-	04/04/2023	04/02/2024	2,500	10,261,500	4109.3100000000		188,764		188,764		291,098							0/0
S&P 500 - CAPPED	N/A		Equity/Index	TOCC-	06/29/2023	01/17/2024	92	403,943	3990.97		15,232		15,232		18,271							0/0
TA2305763			Equity/Index	BNP-	11/17/2023	11/04/2024	200	901,154	4358.34		58,972		58,972		69,466							0/0
S&P 500 - CAPPED	N/A		Equity/Index	BMO-	07/17/2023	07/12/2024	360	1,625,054	4510.04		82,796		82,796		96,807							0/0
TA2308729			Equity/Index	BNP-	01/09/2023	01/09/2024	385	1,500,000	3906.49		151,561		151,561		334,345							0/0
S&P 500 - CAPPED	N/A		Equity/Index	BMO-																		0/0
TA2303022			Equity/Index																			0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
S&P 500 - CAPPED	N/A		Equity/Index	RBC-	07/25/2023	07/19/2024	728	3,322,112	4536.34		103,640		103,640		117,769							0/0
TA2306560			Equity/Index	RBC-	07/25/2023	07/19/2024	728	3,322,112	4536.34		103,640		103,640		117,769							0/0
S&P 500 - CAPPED	N/A		Equity/Index	TOCC-	05/23/2023	05/20/2024	600	2,502,486	890		68,091		68,091		97,942							0/0
TA2305006			Equity/Index	TOCC-	05/23/2023	05/20/2024	600	2,502,486	890		68,091		68,091		97,942							0/0
S&P 500 - CAPPED	N/A		Equity/Index	TOCC-	04/11/2023	04/08/2024	1,900	7,830,736	904		146,881		146,881		220,329							0/0
TA2304429			Equity/Index	TOCC-	04/11/2023	04/08/2024	1,900	7,830,736	904		146,881		146,881		220,329							0/0
S&P 500 - CAPPED	N/A		Equity/Index	TOCC-	12/15/2023	12/13/2024	200	945,538	4707.09		55,387		55,387		57,540							0/0
TA2309239			Equity/Index	TOCC-	12/15/2023	12/13/2024	200	945,538	4707.09		55,387		55,387		57,540							0/0
S&P 500 - CAPPED	N/A		Equity/Index	BAR-	09/18/2023	09/13/2024	1,098	4,888,329	904		138,205		138,205		169,674							0/0
TA2307612			Equity/Index	BAR-	09/18/2023	09/13/2024	1,098	4,888,329	904		138,205		138,205		169,674							0/0
S&P 500 - CAPPED	N/A		Equity/Index	TOCC-	07/21/2023	06/27/2024	400	1,820,436	4378.41		122,170		122,170		141,988							0/0
TA2306511			Equity/Index	TOCC-	07/21/2023	06/27/2024	400	1,820,436	4378.41		122,170		122,170		141,988							0/0
S&P 500 - CAPPED	N/A		Equity/Index	BAR-	10/10/2023	10/04/2024	100	435,774	4263.75		28,292		28,292		37,552							0/0
TA2308055			Equity/Index	BAR-	10/10/2023	10/04/2024	100	435,774	4263.75		28,292		28,292		37,552							0/0
S&P 500 - CAPPED	N/A		Equity/Index	RBC-	06/23/2023	01/25/2024	100	435,466	4248.76		15,649		15,649		22,521							0/0
TA2305746			Equity/Index	RBC-	06/23/2023	01/25/2024	100	435,466	4248.76		15,649		15,649		22,521							0/0
S&P 500 - CAPPED	N/A		Equity/Index	TOCC-	09/12/2023	09/09/2024	1,900	8,471,435	4457.49		164,418		164,418		197,988							0/0
TA2307524			Equity/Index	TOCC-	09/12/2023	09/09/2024	1,900	8,471,435	4457.49		164,418		164,418		197,988							0/0
S&P 500 - CAPPED	N/A		Equity/Index	BMO-	08/28/2023	08/23/2024	146	645,219	904		62,691		62,691		85,639							0/0
TA2307202			Equity/Index	BMO-	08/28/2023	08/23/2024	146	645,219	904		62,691		62,691		85,639							0/0
S&P 500 - CAPPED	N/A		Equity/Index	TOCC-	10/03/2023	09/30/2024	200	847,240	4288.05		28,059		28,059		39,671							0/0
TA2307935			Equity/Index	TOCC-	10/03/2023	09/30/2024	200	847,240	4288.05		28,059		28,059		39,671							0/0
S&P 500 - CAPPED	N/A		Equity/Index	BMO-	06/15/2023	06/13/2024	1,149	5,048,809	4369.01		299,154		299,154		404,967							0/0
TA2305503			Equity/Index	BMO-	06/15/2023	06/13/2024	1,149	5,048,809	4369.01		299,154		299,154		404,967							0/0
S&P 500 - CAPPED	N/A		Equity/Index	BNP-	09/19/2023	09/18/2024	170	755,079	4453.53		46,056		46,056		59,189							0/0
TA2307641			Equity/Index	BNP-	09/19/2023	09/18/2024	170	755,079	4453.53		46,056		46,056		59,189							0/0
S&P 500 - CAPPED	N/A		Equity/Index	BMO-	07/07/2023	06/14/2024	886	3,913,639	4409.59		78,252		78,252		97,356							0/0
TA2306048			Equity/Index	BMO-	07/07/2023	06/14/2024	886	3,913,639	4409.59		78,252		78,252		97,356							0/0
S&P 500 - CAPPED	N/A		Equity/Index	SG-	04/28/2023	04/26/2024	590	2,406,263	4055.99		160,155		160,155		244,040							0/0
TA2304529			Equity/Index	SG-	04/28/2023	04/26/2024	590	2,406,263	4055.99		160,155		160,155		244,040							0/0
S&P 500 - CAPPED	N/A		Equity/Index	RBC-	05/19/2023	05/17/2024	206	863,511	904		55,805		55,805		85,758							0/0
TA2304947			Equity/Index	RBC-	05/19/2023	05/17/2024	206	863,511	904		55,805		55,805		85,758							0/0
S&P 500 - CAPPED	N/A		Equity/Index	TOCC-	06/22/2023	01/19/2024	300	1,310,442	4209.38		51,278		51,278		71,885							0/0
TA2305687			Equity/Index	TOCC-	06/22/2023	01/19/2024	300	1,310,442	4209.38		51,278		51,278		71,885							0/0
S&P 500 - CAPPED	N/A		Equity/Index	BAR-	09/11/2023	09/06/2024	2,042	9,133,784	890		479,012		479,012		595,086							0/0
TA2307509			Equity/Index	BAR-	09/11/2023	09/06/2024	2,042	9,133,784	890		479,012		479,012		595,086							0/0
S&P 500 - CAPPED	N/A		Equity/Index	B0A-	11/13/2023	11/08/2024	1,091	4,798,545	904		217,338		217,338		270,788							0/0
TA2308664			Equity/Index	B0A-	11/13/2023	11/08/2024	1,091	4,798,545	904		217,338		217,338		270,788							0/0
S&P 500 - CAPPED	N/A		Equity/Index	RBC-	07/10/2023	06/03/2024	442	1,944,371	4282.37		45,906		45,906		56,875							0/0
TA2306077			Equity/Index	RBC-	07/10/2023	06/03/2024	442	1,944,371	4282.37		45,906		45,906		56,875							0/0
S&P 500 - CAPPED	N/A		Equity/Index	SG-	12/22/2023	12/06/2024	150	714,369	4585.59		21,594		21,594		21,446							0/0
TA2309390			Equity/Index	SG-	12/22/2023	12/06/2024	150	714,369	4585.59		21,594		21,594		21,446							0/0
S&P 500 - CAPPED	N/A		Equity/Index	BMO-	09/21/2023	09/19/2024	765	3,337,504	4443.95		187,402		187,402		267,683							0/0
TA2307688			Equity/Index	BMO-	09/21/2023	09/19/2024	765	3,337,504	4443.95		187,402		187,402		267,683							0/0
S&P 500 - CAPPED	N/A		Equity/Index	BMO-	06/16/2023	06/14/2024	133	588,670	4372.59		28,588		28,588		36,717							0/0
TA2305584			Equity/Index	BMO-	06/16/2023	06/14/2024	133	588,670	4372.59		28,588		28,588		36,717							0/0
S&P 500 - CAPPED	N/A		Equity/Index	BAR-	12/12/2023	12/06/2024	1,965	9,095,396	4604.37		408,661		408,661		444,900							0/0
TA2309167			Equity/Index	BAR-	12/12/2023	12/06/2024	1,965	9,095,396	4604.37		408,661		408,661		444,900							0/0
S&P 500 - CAPPED	N/A		Equity/Index	BMO-	08/28/2023	08/23/2024	240	1,060,634	4436.01		93,533		93,533		129,049							0/0
TA2307201			Equity/Index	BMO-	08/28/2023	08/23/2024	240	1,060,634	4436.01		93,533		93,533		129,049							0/0
S&P 500 - CAPPED	N/A		Equity/Index	TOCC-	12/21/2023	12/19/2024	2,200	10,410,400	4788.37		635,922		635,922		662,863							0/0
TA2309333			Equity/Index	TOCC-	12/21/2023	12/19/2024	2,200	10,410,400	4788.37		635,922		635,922		662,863							0/0
S&P 500 - CAPPED	N/A		Equity/Index	BAR-	08/07/2023	07/19/2024	69	311,065	4565.72		5,949		5,949		7,020							0/0
TA2306798			Equity/Index	BAR-	08/07/2023	07/19/2024	69	311,065	4565.72		5,949		5,949		7,020							0/0
S&P 500 - CAPPED	N/A		Equity/Index	BAR-	10/04/2023	10/02/2024	1,590	6,741,600	903		123,400		123,400		167,649							0/0
TA2307946			Equity/Index	BAR-	10/04/2023	10/02/2024	1,590	6,741,600	903		123,400		123,400		167,649							0/0
S&P 500 - CAPPED	N/A		Equity/Index	SG-	05/18/2023	05/16/2024	1,021	4,261,960	896		195,930		195,930		282,634							0/0
TA2304901			Equity/Index	SG-	05/18/2023	05/16/2024	1,021	4,261,960	896		195,930		195,930		282,634							0/0
S&P 500 - CAPPED	N/A		Equity/Index	TOCC-	12/15/2023	12/13/2024	1,400	6,618,766	4707.09		183,968		183,968		189,847							0/0
TA2309237			Equity/Index	TOCC-	12/15/2023	12/13/2024	1,400	6,618,766	4707.09		183,968		183,968		189,847							0/0
S&P 500 - CAPPED	N/A		Equity/Index	BAR-	10/10/2023	10/04/2024	700	3,050,418	4308.5		87,899		87,899		111,750							0/0
TA2308067			Equity/Index	BAR-	10/10/2023	10/04/2024	700	3,050,418	4308.5		87,899		87,899		111,750							0/0
S&P 500 - CAPPED	N/A		Equity/Index	BMO-	07/07/2023	06/28/2024	181	799,513	4450.38		24,719		24,719		31,468							0/0
TA2306089			Equity/Index	BMO-	07/07/2023	06/28/2024	181	799,513	4450.38		24,719		24,719		31,468							0/0
S&P 500 - CAPPED	N/A		Equity/Index	RBC-	02/02/2023	02/01/2024	1,500	6,253,														

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
SRP 500 - CAPPED TA2303533	N/A		Equity/Index	BAR-	02/24/2023	02/23/2024	545	2,154,679	4012.32		56,140		56,140		94,641							0/0
SRP 500 - CAPPED TA2303598	N/A		Equity/Index	BNP-	02/28/2023	02/23/2024	300	1,195,404	3970.04		29,244		29,244		46,661							0/0
SRP 500 - CAPPED TA2307053	N/A		Equity/Index	TOCC-	08/21/2023	06/16/2024	200	872,904	397	4370.3599999999	36,389		36,389		48,002							0/0
SRP 500 - CAPPED TA2309341	N/A		Equity/Index	TOCC-	12/21/2023	12/06/2024	200	946,400	4604.37		44,011		44,011		45,464							0/0
SRP 500 - CAPPED TA2305097	N/A		Equity/Index	TOCC-	05/26/2023	05/24/2024	1,600	6,725,120	4115.24		137,577		137,577		165,414							0/0
SRP 500 - CAPPED TA2305732	N/A		Equity/Index	RBC-	06/23/2023	06/21/2024	300	1,306,398	3996	4365.6899999999	42,996		42,996		56,220							0/0
TA2307520	N/A		Equity/Index	TOCC-	09/12/2023	09/06/2024	200	891,730	4457.49		39,639		39,639		49,131							0/0
TA2307200	N/A		Equity/Index	BAR-	08/28/2023	08/23/2024	586	2,591,034	4405.71		116,227		116,227		146,783							0/0
TA2302999	N/A		Equity/Index	BMO-	01/06/2023	01/05/2024	1,412	5,500,000	3911.05		559,068		559,068		1,214,897							0/0
TA2308561	N/A		Equity/Index	BNP-	11/09/2023	11/08/2024	276	1,200,000	4373.87		101,904		101,904		179,377							0/0
TA2306020	N/A		Equity/Index	TOCC-	07/07/2023	07/08/2024	200	879,790	3996	4419.1899999999	75,100		75,100		103,754							0/0
TA2306844	N/A		Equity/Index	RBC-	11/10/2023	11/08/2024	358	1,565,799	4382.78		46,107		46,107		68,212							0/0
TA2307916	N/A		Equity/Index	BAR-	10/02/2023	09/27/2024	782	3,351,566	4259.7		170,859		170,859		239,292							0/0
SRP 500 - CAPPED TA2305877	N/A		Equity/Index	BMO-	06/29/2023	06/28/2024	296	1,300,000	4381.49		55,587		55,587		71,718							0/0
SRP 500 - CAPPED TA2303561	N/A		Equity/Index	TOCC-	02/27/2023	02/23/2024	500	1,991,995	4012.32		94,498		94,498		167,755							0/0
SRP 500 - CAPPED TA2305245	N/A		Equity/Index	TOCC-	06/06/2023	05/31/2024	200	855,170	4004	4221.0200000000	37,417		37,417		51,311							0/0
SRP 500 - CAPPED TA2308430	N/A		Equity/Index	SG-	10/31/2023	10/28/2024	600	2,500,680	4117.37		68,130		68,130		92,197							0/0
SRP 500 - CAPPED TA2308348	N/A		Equity/Index	BMO-	10/26/2023	10/24/2024	396	1,647,154	4247.68		83,742		83,742		130,819							0/0
TA2308068	N/A		Equity/Index	BAR-	10/10/2023	10/07/2024	600	2,614,644	4388.5		146,160		146,160		194,503							0/0
SRP 500 - CAPPED TA2305206	N/A		Equity/Index	BMO-	06/02/2023	05/31/2024	181	775,561	4004	4221.0200000000	33,671		33,671		46,326							0/0
TA2304260	N/A		Equity/Index	RBC-	04/13/2023	04/11/2024	630	2,588,494	3996	4108.9399999999	70,812		70,812		109,028							0/0
SRP 500 - CAPPED TA2304180	N/A		Equity/Index	TOCC-	04/06/2023	04/04/2024	300	1,222,161	4004	4100.6000000000	33,488		33,488		52,028							0/0
TA2306676	N/A		Equity/Index	TOCC-	08/01/2023	08/01/2024	200	915,346	4593.66		78,724		78,724		79,909							0/0
SRP 500 - CAPPED TA2304300	N/A		Equity/Index	SG-	04/14/2023	04/11/2024	3,000	12,433,170	3996	4108.9399999999	550,710		550,710		850,916							0/0
TA2305930	N/A		Equity/Index	TOCC-	06/30/2023	06/28/2024	500	2,221,190	3997	4376.8599999999	115,938		115,938		145,522							0/0
TA2307478	N/A		Equity/Index	BAR-	09/08/2023	09/10/2024	67	300,000	4468.63		26,204		26,204		35,333							0/0
TA2307927	N/A		Equity/Index	TOCC-	10/03/2023	09/27/2024	500	2,118,100	4288.05		57,528		57,528		80,568							0/0
TA2308537	N/A		Equity/Index	TOCC-	11/07/2023	11/01/2024	100	438,038	4358.34		19,605		19,605		25,025							0/0
TA2305199	N/A		Equity/Index	BMO-	06/02/2023	05/31/2024	600	2,570,922	4179.83		160,434		160,434		224,559							0/0
SRP 500 - CAPPED TA2305729	N/A		Equity/Index	RBC-	06/23/2023	06/21/2024	2,450	10,668,917	4353.76		399,277		399,277		523,623							0/0
TA2304022	N/A		Equity/Index	TOCC-	03/28/2023	03/27/2024	400	1,590,508	3977.53		38,442		38,442		61,100							0/0
SRP 500 - CAPPED TA2303936	N/A		Equity/Index	TOCC-	03/23/2023	03/15/2024	2,300	9,171,756	3960.28		398,212		398,212		657,609							0/0
TA2308238	N/A		Equity/Index	TOCC-	12/15/2023	12/13/2024	2,200	10,400,916	4707.09		458,316		458,316		471,682							0/0
TA2309505	N/A		Equity/Index	SG-	12/29/2023	12/27/2024	6,395	30,424,213	4781.58		1,290,511		1,290,511		1,299,398							0/0

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
S&P 500 - CAPPED	N/A		Equity/Index	BMO-	07/07/2023	06/28/2024	142	627,242	4376.659999999999		27,200		27,200		34,525							0/0
S&P 500 - CAPPED	N/A		Equity/Index	BAR-	12/29/2023	12/20/2024	342	1,630,588	4749.979999999999		138,418		138,418		137,122							0/0
S&P 500 - CAPPED	N/A		Equity/Index	BMO-	02/06/2023	02/02/2024	655	2,684,231	4179.76		165,964		165,964		329,587							0/0
S&P 500 - CAPPED	N/A		Equity/Index	BMO-	08/31/2023	07/29/2024	157	711,314	4582.229999999999		32,821		32,821		39,532							0/0
S&P 500 - CAPPED	N/A		Equity/Index	TOCC-	04/18/2023	04/17/2024	2,700	11,191,149	4151.32		211,533		211,533		312,783							0/0
S&P 500 - CAPPED	N/A		Equity/Index	BAR-	10/24/2023	10/11/2024	121	513,038	4349.609999999999		9,287		9,287		12,880							0/0
S&P 500 - CAPPED	N/A		Equity/Index	BBG-	05/19/2023	05/16/2024	630	2,640,834	4109.899999999999		165,482		165,482		244,312							0/0
S&P 500 - CAPPED	N/A		Equity/Index	TOCC-	02/17/2023	02/14/2024	600	2,433,804	4136.13		145,065		145,065		286,001							0/0
S&P 500 - CAPPED	N/A		Equity/Index	BGA-	03/07/2023	03/05/2024	2,000	8,017,760	4045.64		145,500		145,500		235,800							0/0
S&P 500 - CAPPED	N/A		Equity/Index	SG-	12/18/2023	11/22/2024	214	1,012,714	4556.62		49,055		49,055		49,378							0/0
S&P 500 - CAPPED	N/A		Equity/Index	TOCC-	10/06/2023	09/13/2024	200	857,200	4467.439999999999		26,419		26,419		39,921							0/0
S&P 500 - CAPPED	N/A		Equity/Index	BMO-	06/16/2023	06/14/2024	502	2,221,897	4372.59		63,839		63,839		79,928							0/0
S&P 500 - CAPPED	N/A		Equity/Index	BNP-	09/19/2023	09/16/2024	697	3,094,737	4450.32		88,295		88,295		107,859							0/0
S&P 500 - CAPPED	N/A		Equity/Index	TOCC-	06/20/2023	06/14/2024	200	877,682	4409.59		38,705		38,705		51,797							0/0
S&P 500 - CAPPED	N/A		Equity/Index	TOCC-	11/14/2023	11/11/2024	300	1,350,060	4415.24		62,135		62,135		73,272							0/0
S&P 500 - CAPPED	N/A		Equity/Index	BMO-	06/12/2023	06/07/2024	402	1,748,571	4293.93		78,084		78,084		110,067							0/0
S&P 500 - CAPPED	N/A		Equity/Index	BBG-	08/25/2023	08/27/2024	182	800,000	4405.71		74,344		74,344		103,425							0/0
S&P 500 - CAPPED	N/A		Equity/Index	TOCC-	11/09/2023	11/07/2024	100	434,810	4378.38		25,741		25,741		36,172							0/0
S&P 500 - CAPPED	N/A		Equity/Index	TOCC-	09/26/2023	09/19/2024	100	429,278	4443.95		19,616		19,616		29,751							0/0
S&P 500 - CAPPED	N/A		Equity/Index	SG-	06/27/2023	06/21/2024	100	438,068	4365.689999999999		26,328		26,328		35,508							0/0
S&P 500 - CAPPED	N/A		Equity/Index	TOCC-	11/09/2023	11/05/2024	1,500	6,522,150	4358.34		123,233		123,233		155,202							0/0
S&P 500 - CAPPED	N/A		Equity/Index	TOCC-	04/11/2023	04/05/2024	800	3,297,152	4105.020000000000		223,660		223,660		381,943							0/0
S&P 500 - CAPPED	N/A		Equity/Index	BAR-	08/15/2023	08/09/2024	680	3,030,665	4464.05		82,253		82,253		100,460							0/0
S&P 500 - CAPPED	N/A		Equity/Index	BNP-	09/19/2023	09/13/2024	1,070	4,755,423	4450.32		245,437		245,437		315,159							0/0
S&P 500 - CAPPED	N/A		Equity/Index	BNP-	03/20/2023	03/01/2024	350	1,377,187	4045.64		79,429		79,429		163,865							0/0
S&P 500 - CAPPED	N/A		Equity/Index	BMO-	10/16/2023	10/11/2024	181	793,075	4349.609999999999		41,769		41,769		54,414							0/0
S&P 500 - CAPPED	N/A		Equity/Index	TOCC-	12/07/2023	12/05/2024	2,100	9,624,489	4567.18		185,378		185,378		205,702							0/0
S&P 500 - CAPPED	N/A		Equity/Index	TOCC-	03/24/2023	03/22/2024	600	2,355,744	4396.97		147,543		147,543		268,779							0/0
S&P 500 - CAPPED	N/A		Equity/Index	BBG-	02/01/2023	01/31/2024	900	3,639,123	4076.6		100,125		100,125		168,043							0/0
S&P 500 - CAPPED	N/A		Equity/Index	SG-	07/18/2023	07/15/2024	1,863	8,463,106	4505.42		173,986		173,986		197,436							0/0
S&P 500 - CAPPED	N/A		Equity/Index	TOCC-	11/29/2023	11/22/2024	100	457,133	4559.34		20,600		20,600		23,965							0/0
S&P 500 - CAPPED	N/A		Equity/Index	TOCC-	06/20/2023	01/12/2024	200	877,692	3999.09		28,871		28,871		35,399							0/0
S&P 500 - CAPPED	N/A		Equity/Index	BMO-	08/25/2023	08/05/2024	200	876,792	4478.03		39,438		39,438		54,325							0/0
S&P 500 - CAPPED	N/A		Equity/Index	BAR-	10/30/2023	10/25/2024	839	2,651,895	4186.770000000000		151,385		151,385		232,535							0/0

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
S&P 500 - CAPPED	N/A		Equity/Index	S&-	05/18/2023	05/15/2024	284	1,185,501	4136.28		29,351		29,351		41,355							0/0
TA2304894			Equity/Index	BAR	05/01/2023	04/26/2024	2,037	8,514,395	4055.99		584,395		584,395		878,080							0/0
S&P 500 - CAPPED	N/A		Equity/Index	RBC-	08/25/2023	08/23/2024	227	1,000,000	4405.71		92,220		92,220		128,539							0/0
TA2307169			Equity/Index	TOCC-	06/13/2023	06/10/2024	300	1,284,935	997	4298.859999999999	66,098		66,098		87,928							0/0
TA2305422			Equity/Index	TOCC-	10/06/2023	09/16/2024	100	428,600	4450.32		13,464		13,464		20,108							0/0
TA2308029			Equity/Index	RBC-	12/19/2023	12/13/2024	732	3,482,051	996	4719.189999999999	97,707		97,707		97,435							0/0
TA2309271			Equity/Index	BNP-	03/20/2023	03/01/2024	500	1,967,410	3981.35		35,225		35,225		58,279							0/0
TA2303878			Equity/Index	RBC-	06/09/2023	06/07/2024	875	3,763,034	1004	4267.520000000000	108,684		108,684		145,621							0/0
TA2306331			Equity/Index	RBC-	02/07/2023	02/07/2024	480	2,000,000	998	4185.652799999999	183,799		183,799		293,609							0/0
TA2303318			Equity/Index	BAR	09/26/2023	09/26/2024	211	900,000	4288.91		83,206		83,206		144,210							0/0
TA2307771			Equity/Index	RBC-	07/31/2023	07/26/2024	244	1,118,791	4537.41		105,303		105,303		106,926							0/0
TA2306658			Equity/Index	BNP-	04/27/2023	04/25/2024	1,720	7,033,252	4071.63		449,986		449,986		740,316							0/0
TA2304477			Equity/Index	BNP-	04/03/2023	03/28/2024	1,165	4,786,123	4050.83		308,620		308,620		512,037							0/0
TA2304113			Equity/Index	RBC-	07/20/2023	07/18/2024	60	274,267	996	4554.979999999999	7,571		7,571		8,688							0/0
S&P 500 - CAPPED	N/A		Equity/Index	BAR	05/11/2023	05/03/2024	800	3,300,352	4061.22		149,432		149,432		224,117							0/0
TA2306445			Equity/Index	BAR	10/10/2023	10/08/2024	400	1,743,096	4308.5		48,944		48,944		62,126							0/0
TA2304728			Equity/Index	S&-	07/18/2023	07/15/2024	428	1,944,288	4505.42		58,799		58,799		67,106							0/0
TA2308070			Equity/Index	TOCC-	04/18/2023	04/12/2024	400	1,657,948	1003	4137.640000000000	46,242		46,242		69,235							0/0
S&P 500 - CAPPED	N/A		Equity/Index	TOCC-	10/18/2023	10/16/2024	1,200	5,212,320	4373.63		309,126		309,126		426,096							0/0
TA2308215			Equity/Index	S&-	09/28/2023	09/26/2024	2,764	11,885,753	4273.53		227,146		227,146		291,296							0/0
TA2307844			Equity/Index	TOCC-	02/07/2023	02/06/2024	2,300	9,442,075	4111.08		175,503		175,503		279,628							0/0
TA2303319			Equity/Index	BAR	09/06/2023	08/30/2024	53	235,928	4514.87		10,025		10,025		12,650							0/0
TA2307436			Equity/Index	RBC-	05/19/2023	05/16/2024	380	1,592,884	996	4109.899999999999	69,107		69,107		98,088							0/0
TA2304937			Equity/Index	TOCC-	08/01/2023	07/26/2024	1,700	7,778,316	996	4582.229999999999	156,631		156,631		177,005							0/0
TA2306678			Equity/Index	S&-	03/16/2023	03/15/2024	4,535	17,948,033	3947.47		635,217		635,217		1,040,636							0/0
TA2303807			Equity/Index	TOCC-	11/07/2023	11/04/2024	100	438,038	4358.34		19,447		19,447		24,774							0/0
TA2308542			Equity/Index	S&-	10/31/2023	10/30/2024	2,000	8,335,600	4166.82		152,940		152,940		207,563							0/0
TA2308437			Equity/Index	BAR	03/31/2023	03/28/2024	2,000	8,110,180	4050.83		153,860		153,860		231,988							0/0
TA2304065			Equity/Index	BNP-	10/11/2023	10/09/2024	191	832,512	4335.66		36,771		36,771		47,871							0/0
TA2308106			Equity/Index	TOCC-	05/24/2023	05/22/2024	4,800	19,724,352	4192.63		811,803		811,803		1,279,950							0/0
TA2305019			Equity/Index	BNP-	09/15/2023	09/13/2024	411	1,832,678	996	4467.439999999999	106,798		106,798		135,330							0/0
TA2307589			Equity/Index	BNP-	08/22/2023	08/20/2024	700	3,068,989	4369.71		87,402		87,402		109,948							0/0
S&P 500 - CAPPED	N/A		Equity/Index	TOCC-	12/05/2023	12/02/2024	100	457,668	4594.63		26,997		26,997		32,388							0/0
TA2309051			Equity/Index	RBC-	12/19/2023	12/13/2024	480	2,283,312	996	4719.189999999999	143,246		143,246		144,482							0/0
TA2309276			Equity/Index																			0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
S&P 500 - CAPPED	N/A		Equity/Index	TOCC-	06/30/2023	06/28/2024	400	1,776,952	4376.9599999999		111,370		111,370		141,757							0/0
TA2305931									897				85,232		104,131							0/0
S&P 500 - CAPPED	N/A		Equity/Index	BAR-	08/15/2023	09/09/2024	713	3,177,741	4468.83		85,232		85,232									0/0
TA2306938													30,286		36,963							0/0
S&P 500 - CAPPED	N/A		Equity/Index	BNP-	09/19/2023	09/18/2024	244	1,085,057	4453.53		30,286		30,286									0/0
TA2307637									4109.1099999999		159,410		159,410		276,922							0/0
S&P 500 - CAPPED	N/A		Equity/Index	BNP-	04/12/2023	04/10/2024	583	2,382,884	4997		159,410		159,410									0/0
TA2304243													26,834		29,952							0/0
S&P 500 - CAPPED	N/A		Equity/Index	TOCC-	07/31/2023	07/26/2024	100	458,271	4537.41		26,834		26,834									0/0
TA2306680									4515.7700000000		60,134		60,134		77,397							0/0
S&P 500 - CAPPED	N/A		Equity/Index	BMO-	09/20/2023	09/30/2024	326	1,451,662	4004		60,134		60,134									0/0
TA2307652									4344.9799999999		130,515		130,515		231,273							0/0
S&P 500 - CAPPED	N/A		Equity/Index	BMO-	11/02/2023	11/01/2024	347	1,500,000	996		130,515		130,515									0/0
TA2308463											123,817		123,817		169,996							0/0
S&P 500 - CAPPED	N/A		Equity/Index	TOCC-	10/03/2023	09/27/2024	1,600	6,777,920	4288.05		123,817		123,817									0/0
TA2307926													75,692		134,288							0/0
S&P 500 - CAPPED	N/A		Equity/Index	TOCC-	03/28/2023	03/27/2024	300	1,192,881	3977.53		75,692		75,692									0/0
TA2304024													231,784		409,364							0/0
S&P 500 - CAPPED	N/A		Equity/Index	BMO-	03/08/2023	03/01/2024	1,400	5,587,764	4045.64		231,784		231,784									0/0
TA2303699									4100.6000000000		124,009		124,009		200,018							0/0
S&P 500 - CAPPED	N/A		Equity/Index	TOCC-	04/06/2023	04/04/2024	700	2,851,709	4004		124,009		124,009									0/0
TA2304182													204,978		248,254							0/0
S&P 500 - CAPPED	N/A		Equity/Index	BNP-	09/19/2023	09/16/2024	2,376	10,556,449	4450.32		204,978		204,978									0/0
TA2307630									4576.7299999999		149,490		149,490		181,324							0/0
S&P 500 - CAPPED	N/A		Equity/Index	RBC-	08/03/2023	08/01/2024	600	2,705,784	896		149,490		149,490									0/0
TA2306730													55,570		74,865							0/0
S&P 500 - CAPPED	N/A		Equity/Index	BMO-	06/15/2023	06/13/2024	224	384,276	4369.01		55,570		55,570									0/0
TA2305502													189,201		365,057							0/0
S&P 500 - CAPPED	N/A		Equity/Index	BMO-	03/03/2023	03/04/2024	494	2,000,000	4069.91		189,201		189,201									0/0
TA2303636													52,758		59,621							0/0
S&P 500 - CAPPED	N/A		Equity/Index	TOCC-	12/06/2023	12/04/2024	400	1,829,336	4569.78		52,758		52,758									0/0
TA2309073													26,938		35,887							0/0
S&P 500	N/A		Equity/Index	BNP-	10/11/2023	09/27/2024	100	435,870	4299.7		26,938		26,938									0/0
TA2308105													52,591		65,534							0/0
S&P 500 - CAPPED	N/A		Equity/Index	BMO-	08/11/2023	08/12/2024	134	600,000	4489.05		52,591		52,591									0/0
TA2306886													30,661		41,062							0/0
S&P 500 - CAPPED	N/A		Equity/Index	BNP-	10/11/2023	09/09/2024	373	1,625,795	4457.49		30,661		30,661									0/0
TA2308101									4320.0600000000		106,551		106,551		144,251							0/0
S&P 500 - CAPPED	N/A		Equity/Index	TOCC-	09/26/2023	09/20/2024	700	3,004,946	4004		106,551		106,551									0/0
TA2307777													1,322,500		2,280,820							0/0
S&P 500 - CAPPED	N/A		Equity/Index	BNP-	01/13/2023	01/12/2024	11,503	46,000,000	3999.09		1,322,500		1,322,500									0/0
TA2303072									4381.8900000000		17,657		17,657		22,999							0/0
S&P 500 - CAPPED	N/A		Equity/Index	SG-	06/27/2023	06/21/2024	100	438,066	4003		17,657		17,657									0/0
TA2305787													194,460		217,273							0/0
S&P 500 - CAPPED	N/A		Equity/Index	BMO-	07/27/2023	07/25/2024	2,132	9,688,682	4567.46		194,460		194,460									0/0
TA2306583													73,248		112,896							0/0
TA2305051									4263.75		10,302		10,302		12,800							0/0
S&P 500 - CAPPED	N/A		Equity/Index	BAR-	10/10/2023	10/04/2024	100	435,774	4263.75		10,302		10,302									0/0
TA2308054													51,516		64,723							0/0
S&P 500 - CAPPED	N/A		Equity/Index	TOCC-	06/22/2023	01/19/2024	1,000	4,368,140	4126.18		51,516		51,516									0/0
TA2305680													143,872		262,488							0/0
S&P 500 - CAPPED	N/A		Equity/Index	BMO-	04/14/2023	04/12/2024	387	1,600,000	4159.57		143,872		143,872									0/0
TA2304296													52,475		83,510							0/0
S&P 500 - CAPPED	N/A		Equity/Index	BMO-	11/10/2023	11/08/2024	136	600,000	4415.24		52,475		52,475									0/0
TA2308603													25,061		31,907							0/0
S&P 500 - CAPPED	N/A		Equity/Index	TOCC-	10/18/2023	09/27/2024	200	868,720	4299.7		25,061		25,061									0/0
TA2308219									4381.8900000000		126,770		126,770		173,064							0/0
S&P 500 - CAPPED	N/A		Equity/Index	RBC-	06/26/2023	06/21/2024	693	3,006,456	4003		126,770		126,770									0/0
TA2305768									4154.5200000000		30,754		30,754		46,207							0/0
S&P 500	N/A		Equity/Index	BAR-	04/24/2023	04/19/2024	283	1,168,731	4004		30,754		30,754									0/0
TA2304418									4191.9799999999		129,049		129,049		183,231							0/0
S&P 500 - CAPPED	N/A		Equity/Index	TOCC-	05/23/2023	05/17/2024	1,600	6,673,296	896		129,049		129,049									0/0
TA2304987													23,267		26,615							0/0
S&P 500 - CAPPED	N/A		Equity/Index	BNP-	07/17/2023	05/17/2024	119	537,171	4004		23,267		23,267									0/0
TA2306317													192,371		245,579							0/0
S&P 500 - CAPPED	N/A		Equity/Index	TOCC-	06/14/2023	06/12/2024	2,000	8,778,180	4338.93		192,371		192,371									0/0
TA2305463																						0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
SBP 500 - CAPPED	N/A		Equity/Index	TOCC-	12/21/2023	12/19/2024	200	946,400	4768.37		23,653		23,653		24,443							0/0
TA2303329			Equity/Index	BMO-	09/13/2023	09/11/2024	120	536,453	4487.46		20,165		20,165		24,531							0/0
SBP 500 - CAPPED	N/A		Equity/Index	BMO-	07/14/2023	07/12/2024	150	677,763	4472.16		61,860		61,860		71,151							0/0
TA2306266			Equity/Index	TOCC-	05/30/2023	05/24/2024	200	839,194	4151.28		39,097		39,097		55,276							0/0
SBP 500 - CAPPED	N/A		Equity/Index	TOCC-	02/13/2023	02/09/2024	700	2,882,628	4090.46		79,307		79,307		126,603							0/0
TA2303396			Equity/Index	TOCC-	06/06/2023	05/31/2024	100	427,685	4179.83		27,443		27,443		38,388							0/0
TA2305246			Equity/Index	SB-	10/25/2023	10/23/2024	835	3,523,925	4217.04		93,629		93,629		125,253							0/0
TA2308324			Equity/Index	RBC-	02/02/2023	02/01/2024	700	2,918,349	4119.21		78,267		78,267		120,843							0/0
TA2303242			Equity/Index	BMO-	10/19/2023	10/17/2024	2,554	11,037,750	4373.2		211,880		211,880		265,304							0/0
TA2308231			Equity/Index	BMO-	11/17/2023	11/18/2024	332	1,500,000	4004		128,819		128,819		181,615							0/0
TA2308743			Equity/Index	TOCC-	05/16/2023	05/14/2024	700	2,879,478	4124.08		81,974		81,974		120,465							0/0
TA2304858			Equity/Index	RBC-	01/20/2023	01/19/2024	1,133	4,500,000	4002		438,300		438,300		907,734							0/0
SBP 500 - CAPPED	N/A		Equity/Index	TOCC-	09/12/2023	09/06/2024	900	4,012,785	4457.49		116,924		116,924		142,762							0/0
TA2307518			Equity/Index	BNP-	02/28/2023	02/23/2024	500	1,992,340	3970.04		60,110		60,110		97,112							0/0
TA2303576			Equity/Index	BAR-	03/22/2023	03/20/2024	2,362	9,472,730	3951.57		421,971		421,971		671,941							0/0
SBP 500 - CAPPED	N/A		Equity/Index	RBC-	07/10/2023	05/31/2024	101	444,302	4004		24,789		24,789		31,266							0/0
TA2306098			Equity/Index	RBC-	07/13/2023	07/11/2024	193	867,784	4439.26		28,936		28,936		33,588							0/0
SBP 500 - CAPPED	N/A		Equity/Index	SB-	04/14/2023	03/22/2024	1,300	5,387,707	3936.97		411,918		411,918		626,258							0/0
TA2304305			Equity/Index	TOCC-	02/13/2023	02/09/2024	2,700	11,118,708	4090.46		208,077		208,077		326,127							0/0
SBP 500 - CAPPED	N/A		Equity/Index	RBC-	07/05/2023	07/01/2024	1,451	6,450,522	4450.38		317,813		317,813		402,305							0/0
TA2303391			Equity/Index	SB-	12/29/2023	12/27/2024	674	3,206,555	4781.58		186,348		186,348		187,649							0/0
TA2305973			Equity/Index	RBC-	11/10/2023	10/11/2024	150	656,061	3997		41,168		41,168		30,366							0/0
SBP 500 - CAPPED	N/A		Equity/Index	TOCC-	03/21/2023	03/15/2024	400	1,593,248	3960.28		109,098		109,098		195,024							0/0
TA2303883			Equity/Index	BMO-	09/13/2023	09/11/2024	278	1,242,782	4487.46		35,342		35,342		42,115							0/0
TA2307536			Equity/Index	TOCC-	04/18/2023	04/16/2024	500	2,072,435	4003		54,793		54,793		81,607							0/0
TA2304328			Equity/Index	BAR-	02/24/2023	02/21/2024	388	1,533,974	3997.34		91,541		91,541		176,469							0/0
SBP 500 - CAPPED	N/A		Equity/Index	TOCC-	12/07/2023	12/05/2024	300	1,374,927	4567.18		36,362		36,362		40,676							0/0
TA2303530			Equity/Index	BMO-	08/23/2023	08/21/2024	1,872	8,298,127	4004		466,791		466,791		634,748							0/0
TA2309189			Equity/Index	RBC-	11/10/2023	10/18/2024	130	568,586	4224.16		38,375		38,375		13,529							0/0
TA2307104			Equity/Index	TOCC-	12/07/2023	12/05/2024	700	3,208,163	4567.18		190,551		190,551		223,780							0/0
TA2308628			Equity/Index	BNP-	07/17/2023	07/12/2024	779	3,516,437	4510.04		100,234		100,234		115,969							0/0
SBP 500 - CAPPED	N/A		Equity/Index	BMO-	10/26/2023	10/23/2024	102	424,267	4217.04		18,125		18,125		26,705							0/0
TA2306312			Equity/Index	BNP-	06/29/2023	01/17/2024	1,961	8,610,143	3990.97		477,052		477,052		583,930							0/0
SBP 500 - CAPPED	N/A		Equity/Index	BAR-	09/01/2023	08/30/2024	526	2,368,063	4514.87		137,233		137,233		168,115							0/0
TA2307388			Equity/Index																			0/0

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
SWP 500 - CAPPED TA2307737	N/A		Equity/Index	SS-	09/22/2023	08/09/2024	220	957,563	4488.83		25,417		25,417		35,167							0/0
SWP 500 - CAPPED TA2308033	N/A		Equity/Index	BMO-	10/06/2023	10/04/2024	180	774,675	4258.1899999999		77,720		77,720		128,674							0/0
SWP 500 - CAPPED TA2306946	N/A		Equity/Index	BAR-	08/15/2023	08/12/2024	15	66,853	4464.05		2,449		2,449		3,020							0/0
SWP 500 - CAPPED TA2309259	N/A		Equity/Index	SS-	12/18/2023	11/22/2024	226	1,069,502	4556.62		24,966		24,966		24,935							0/0
SWP 500 - CAPPED TA2303442	N/A		Equity/Index	BMO-	02/16/2023	02/15/2024	950	3,916,527	4147.6000000000		74,765		74,765		115,362							0/0
SWP 500 - CAPPED TA2309069	N/A		Equity/Index	TOCC-	12/06/2023	11/21/2024	300	1,372,002	4538.1899999999		61,112		61,112		70,306							0/0
SWP 500 - CAPPED TA2305811	N/A		Equity/Index	SS-	06/27/2023	01/30/2024	200	876,132	4017.77		69,192		69,192		90,828							0/0
SWP 500 - CAPPED TA2308389	N/A		Equity/Index	TOCC-	10/27/2023	10/25/2024	1,100	4,556,882	4186.7700000000		189,767		189,767		279,887							0/0
SWP 500 - CAPPED TA2309008	N/A		Equity/Index	BMO-	12/04/2023	11/29/2024	429	1,960,865	4567.8		125,663		125,663		154,623							0/0
SWP 500 - CAPPED TA2304855	N/A		Equity/Index	TOCC-	05/16/2023	05/13/2024	100	411,354	4124.08		14,972		14,972		22,444							0/0
SWP 500 - CAPPED TA2304013	N/A		Equity/Index	TOCC-	03/28/2023	03/22/2024	400	1,590,508	3970.99		97,918		97,918		172,569							0/0
SWP 500 - CAPPED TA2303569	N/A		Equity/Index	BNP-	02/28/2023	02/27/2024	300	1,195,404	3982.24		80,718		80,718		148,642							0/0
SWP 500 - CAPPED TA2307654	N/A		Equity/Index	BMO-	09/20/2023	08/30/2024	525	2,337,799	4004		67,568		67,568		83,966							0/0
SWP 500 - CAPPED TA2307866	N/A		Equity/Index	BMO-	09/21/2023	09/19/2024	827	3,607,994	4443.95		149,340		149,340		202,132							0/0
SWP 500 - CAPPED TA2307444	N/A		Equity/Index	BAR-	09/06/2023	09/03/2024	60	267,089	4515.7700000000		8,724		8,724		10,836							0/0
SWP 500 - CAPPED TA2303812	N/A		Equity/Index	SS-	03/16/2023	03/13/2024	825	3,265,078	3855.76		146,033		146,033		231,525							0/0
SWP 500 - CAPPED TA2305622	N/A		Equity/Index	TOCC-	06/20/2023	06/14/2024	1,000	4,398,460	4409.59		253,976		253,976		347,288							0/0
SWP 500 - CAPPED TA2305971	N/A		Equity/Index	BBC-	07/05/2023	07/01/2024	6,393	28,420,529	4450.38		561,433		561,433		685,115							0/0
SWP 500 - CAPPED TA2308769	N/A		Equity/Index	BBC-	11/20/2023	11/15/2024	406	1,837,406	4508.24		82,568		82,568		96,869							0/0
SWP 500 - CAPPED TA2308345	N/A		Equity/Index	BMO-	10/26/2023	10/24/2024	3,121	12,981,737	4247.68		238,913		238,913		326,768							0/0
SWP 500 - CAPPED TA2308041	N/A		Equity/Index	BNP-	10/09/2023	10/04/2024	468	2,020,431	4258.1899999999		114,992		114,992		154,588							0/0
SWP 500 - CAPPED TA2304845	N/A		Equity/Index	TOCC-	05/16/2023	05/10/2024	400	1,645,416	4124.08		97,918		97,918		156,736							0/0
SWP 500 - CAPPED TA2308303	N/A		Equity/Index	BAR-	10/24/2023	10/18/2024	834	3,536,135	4224.16		96,360		96,360		129,071							0/0
SWP 500 - CAPPED TA2307813	N/A		Equity/Index	TOCC-	09/27/2023	09/06/2024	100	427,301	4465.4799999999		7,156		7,156		10,318							0/0
SWP 500 - CAPPED TA2306913	N/A		Equity/Index	BNP-	08/14/2023	07/22/2024	56	250,710	4536.34		4,729		4,729		5,797							0/0
SWP 500 - CAPPED TA2308312	N/A		Equity/Index	BAR-	10/24/2023	10/22/2024	2,451	10,392,166	4224.16		195,173		195,173		256,693							0/0
SWP 500 - CAPPED TA2308261	N/A		Equity/Index	BMO-	10/20/2023	10/21/2024	95	400,000	4245.7		37,523		37,523		69,856							0/0
SWP 500 - CAPPED TA2307614	N/A		Equity/Index	BAR-	09/18/2023	09/13/2024	255	1,135,268	4004		40,183		40,183		49,933							0/0
SWP 500 - CAPPED TA2304353	N/A		Equity/Index	TOCC-	04/19/2023	04/17/2024	200	831,694	4151.32		51,861		51,861		84,449							0/0
SWP 500 - CAPPED TA2307932	N/A		Equity/Index	TOCC-	10/03/2023	09/27/2024	100	423,620	4288.05		24,445		24,445		36,809							0/0
SWP 500 - CAPPED TA2308645	N/A		Equity/Index	BBC-	11/10/2023	11/08/2024	1,483	6,486,256	4382.78		291,039		291,039		365,657							0/0
SWP 500 - CAPPED TA2308305	N/A		Equity/Index	BAR-	10/24/2023	10/18/2024	322	1,365,270	4224.16		75,644		75,644		106,863							0/0
SWP 500 - CAPPED TA2305974	N/A		Equity/Index	BBC-	07/05/2023	07/01/2024	808	3,592,021	4450.38		97,865		97,865		120,520							0/0
SWP 500 - CAPPED TA2308984	N/A		Equity/Index	B0A-	12/01/2023	11/29/2024	388	1,781,261	4550.58		109,521		109,521		128,231							0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
SPF 500 - CAPPED	N/A		Equity/Index	BMO-	12/04/2023	11/29/2024	631	2,884,162	4567.8		57,648		57,648		61,854							0/0
TA2309004			Equity/Index	T00C-	08/01/2023	07/26/2024	800	3,660,384	996		181,412		181,412		203,040							0/0
SPF 500 - CAPPED	N/A		Equity/Index	BMO-	12/11/2023	12/06/2024	256	1,179,057	4549.34		71,708		71,708		82,340							0/0
TA2309132			Equity/Index	BMO-	02/16/2023	02/14/2024	850	3,504,261	4136.13		230,155		230,155		425,135							0/0
SPF 500 - CAPPED	N/A		Equity/Index	BMO-	06/28/2023	06/26/2024	402	1,763,518	4328.82		49,571		49,571		61,869							0/0
TA2303440			Equity/Index	T00C-	09/14/2023	09/12/2024	600	2,667,846	996		164,889		164,889		199,995							0/0
SPF 500 - CAPPED	N/A		Equity/Index	BNP-	08/14/2023	07/18/2024	125	559,621	996		16,673		16,673		20,679							0/0
TA2307548			Equity/Index	T00C-	05/18/2023	05/17/2024	200	839,610	4198.05		31,671		31,671		46,483							0/0
SPF 500 - CAPPED	N/A		Equity/Index	T00C-	06/22/2023	06/20/2024	2,200	9,609,908	4388.71		187,034		187,034		241,330							0/0
TA2306912			Equity/Index	T00C-	10/26/2023	10/25/2024	218	900,000	996		87,112		87,112		181,118							0/0
SPF 500 - CAPPED	N/A		Equity/Index	BMO-	05/26/2023	05/24/2024	800	3,362,560	4415.24		214,108		214,108		309,340							0/0
TA2308341			Equity/Index	T00C-	04/03/2023	03/28/2024	547	2,247,218	4050.83		100,681		100,681		156,653							0/0
SPF 500 - CAPPED	N/A		Equity/Index	T00C-	12/06/2023	12/04/2024	100	457,334	4569.78		28,040		28,040		33,589							0/0
TA2309076			Equity/Index	T00C-	05/24/2023	05/22/2024	300	1,232,772	4192.63		72,407		72,407		123,241							0/0
SPF 500 - CAPPED	N/A		Equity/Index	T00C-	10/20/2023	10/18/2024	95	400,000	4245.7		37,239		37,239		69,578							0/0
TA2305021			Equity/Index	BMO-	12/12/2023	12/09/2024	2,363	10,937,618	4604.37		215,128		215,128		228,809							0/0
SPF 500 - CAPPED	N/A		Equity/Index	BAR-	07/07/2023	06/14/2024	512	2,261,606	4409.59		95,124		95,124		123,681							0/0
TA2309172			Equity/Index	BMO-	07/21/2023	07/19/2024	300	1,365,327	4585.72		57,212		57,212		66,242							0/0
SPF 500 - CAPPED	N/A		Equity/Index	T00C-	03/09/2023	03/07/2024	3,256	12,923,292	3986.37		546,161		546,161		937,975							0/0
TA2306503			Equity/Index	SG-	09/11/2023	09/06/2024	132	590,431	4451.1400000000		35,002		35,002		43,715							0/0
SPF 500 - CAPPED	N/A		Equity/Index	BAR-	08/22/2023	08/19/2024	400	1,753,708	4369.71		94,668		94,668		122,579							0/0
TA2307083			Equity/Index	BNP-	10/26/2023	10/24/2024	1,880	7,861,417	4247.68		427,764		427,764		679,750							0/0
SPF 500 - CAPPED	N/A		Equity/Index	BMO-	11/20/2023	11/15/2024	246	1,113,305	4508.24		70,031		70,031		86,083							0/0
TA2308766			Equity/Index	RBC-	04/24/2023	04/19/2024	922	3,807,666	4129.79		106,666		106,666		158,987							0/0
SPF 500 - CAPPED	N/A		Equity/Index	BAR-	10/10/2023	10/07/2024	100	435,774	4388.5		22,586		22,586		29,847							0/0
TA2304426			Equity/Index	BAR-	10/30/2023	10/25/2024	64	265,604	4004		17,524		17,524		27,856							0/0
SPF 500 - CAPPED	N/A		Equity/Index	BAR-	03/27/2023	03/22/2024	2,200	8,761,566	3970.99		161,436		161,436		252,838							0/0
TA2304012			Equity/Index	RBC-	10/04/2023	10/02/2024	216	915,840	4003		51,583		51,583		76,820							0/0
SPF 500 - CAPPED	N/A		Equity/Index	BAR-	08/17/2023	08/15/2024	100	439,137	996		11,677		11,677		14,866							0/0
TA2306970			Equity/Index	RBC-	07/10/2023	07/05/2024	648	2,860,571	4411.59		121,740		121,740		157,204							0/0
SPF 500 - CAPPED	N/A		Equity/Index	RBC-	08/31/2023	08/23/2024	200	906,132	4436.01		49,730		49,730		57,931							0/0
TA2307342			Equity/Index	BMO-	08/17/2023	08/15/2024	370	1,620,086	997		91,109		91,109		123,678							0/0
SPF 500 - CAPPED	N/A		Equity/Index	SG-	02/21/2023	02/16/2024	600	2,409,054	4079.09		63,057		63,057		107,759							0/0
TA2303478			Equity/Index	T00C-	08/18/2023	08/16/2024	255	1,113,447	4404.33		98,784		98,784		142,949							0/0
SPF 500 - CAPPED	N/A		Equity/Index	SG-																		0/0
TA2307022			Equity/Index																			0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
S&P 500 - CAPPED	N/A		Equity/Index	TOCC-	04/18/2023	04/12/2024	1,500	6,217,305	4137.6400000000		118,088		118,088		174,063							0/0
TA2304334									1033													
S&P 500 - CAPPED	N/A		Equity/Index	BNP-	10/20/2023	10/18/2024	1,864	7,930,220	4314.6000000000		145,355		145,355		193,791							0/0
TA2308253									004													
S&P 500 - CAPPED	N/A		Equity/Index	TOCC-	10/06/2023	10/04/2024	700	3,000,200	4293.75		80,952		80,952		107,677							0/0
TA2308012									4238.1899999999													
S&P 500 - CAPPED	N/A		Equity/Index	BNP-	10/09/2023	10/04/2024	1,159	5,003,588	4513.3900000000		97,993		97,993		124,948							0/0
TA2308037									4513.3900000000													
S&P 500 - CAPPED	N/A		Equity/Index	TOCC-	08/04/2023	08/02/2024	600	2,714,268	4515.7700000000		162,627		162,627		192,729							0/0
TA2306765									4515.7700000000													
S&P 500 - CAPPED	N/A		Equity/Index	BAR-	09/06/2023	09/30/2024	520	2,314,770	4462.71		60,190		60,190		73,992							0/0
TA2307438									4467.4399999999													
S&P 500 - CAPPED	N/A		Equity/Index	BMO-	09/07/2023	09/06/2024	225	1,000,000	4467.4399999999		88,729		88,729		118,354							0/0
TA2307463									4467.4399999999													
S&P 500 - CAPPED	N/A		Equity/Index	BNP-	09/15/2023	09/13/2024	2,022	9,016,240	4467.4399999999		173,164		173,164		208,624							0/0
TA2307592									4467.4399999999													
S&P 500 - CAPPED	N/A		Equity/Index	RBC-	07/28/2023	07/12/2024	300	1,376,684	4505.42		72,972		72,972		81,163							0/0
TA2306632									4505.42													
S&P 500 - CAPPED	N/A		Equity/Index	TOCC-	12/05/2023	11/29/2024	300	1,373,004	4594.63		46,220		46,220		52,576							0/0
TA2309042									4594.63													
S&P 500 - CAPPED	N/A		Equity/Index	TOCC-	11/24/2023	11/01/2024	100	455,609	4358.34		30,832		30,832		34,922							0/0
TA2308853									4320.0600000000													
S&P 500 - CAPPED	N/A		Equity/Index	TOCC-	09/26/2023	09/23/2024	800	3,434,224	4004		95,404		95,404		127,731							0/0
TA2307784									4004													
S&P 500 - CAPPED	N/A		Equity/Index	BNP-	08/22/2023	08/19/2024	230	1,008,382	4369.71		37,426		37,426		47,487							0/0
TA2307081									4369.71													
S&P 500 - CAPPED	N/A		Equity/Index	BMO-	08/24/2023	08/21/2024	114	500,000	4376.75		33,545		33,545		45,932							0/0
TA2307118									4376.75													
S&P 500 - CAPPED	N/A		Equity/Index	BMO-	03/29/2023	03/27/2024	3,600	14,427,216	3977.53		629,064		629,064		1,023,047							0/0
TA2304037									3977.53													
S&P 500 - CAPPED	N/A		Equity/Index	RBC-	07/26/2023	07/24/2024	503	2,291,794	4003		64,143		64,143		72,685							0/0
TA2306574									4105.0200000000													
S&P 500 - CAPPED	N/A		Equity/Index	TOCC-	04/11/2023	04/05/2024	1,300	5,357,872	4004		147,713		147,713		225,406							0/0
TA2304225									4004													
S&P 500 - CAPPED	N/A		Equity/Index	TOCC-	02/23/2023	02/21/2024	2,600	10,328,682	3997.34		435,411		435,411		760,511							0/0
TA2303515									3997.34													
S&P 500 - CAPPED	N/A		Equity/Index	BMO-	04/17/2023	04/12/2024	140	578,560	4091.95		39,903		39,903		66,462							0/0
TA2304315									4091.95													
S&P 500 - CAPPED	N/A		Equity/Index	BMO-	06/02/2023	05/31/2024	315	1,349,734	4179.83		81,009		81,009		112,818							0/0
TA2305198									4179.83													
S&P 500 - CAPPED	N/A		Equity/Index	TOCC-	11/29/2023	11/08/2024	200	914,266	4382.78		18,979		18,979		20,752							0/0
TA2308933									4154.5200000000													
S&P 500 - CAPPED	N/A		Equity/Index	BAR-	04/24/2023	04/19/2024	1,721	7,107,369	4004		135,563		135,563		199,319							0/0
TA2304417									4004													
S&P 500 - CAPPED	N/A		Equity/Index	BMO-	02/10/2023	02/07/2024	3,400	13,851,464	4164		831,504		831,504		1,707,948							0/0
TA2303371									4164													
S&P 500 - CAPPED	N/A		Equity/Index	S&-	12/18/2023	11/22/2024	119	563,145	4559.34		12,505		12,505		12,480							0/0
TA2309263									4559.34													
S&P 500 - CAPPED	N/A		Equity/Index	S&-	12/22/2023	12/09/2024	200	952,492	4604.37		44,974		44,974		45,100							0/0
TA2309392									4604.37													
S&P 500 - CAPPED	N/A		Equity/Index	S&-	05/18/2023	05/15/2024	95	396,559	4136.28		22,928		22,928		34,502							0/0
TA2304893									4136.28													
S&P 500 - CAPPED	N/A		Equity/Index	BAR-	10/30/2023	10/25/2024	1,577	6,544,660	896		122,423		122,423		165,317							0/0
TA2308402									896													
S&P 500 - CAPPED	N/A		Equity/Index	BAR-	05/25/2023	05/23/2024	500	2,067,185	4145.58		87,735		87,735		129,582							0/0
TA2305050									4145.58													
S&P 500 - CAPPED	N/A		Equity/Index	BMO-	08/31/2023	07/26/2024	100	453,086	896		20,801		20,801		25,093							0/0
TA2307346									453.086													
S&P 500 - CAPPED	N/A		Equity/Index	BAR-	05/15/2023	05/08/2024	1,054	4,353,094	4138.12		180,571		180,571		276,170							0/0
TA2304826									4138.12													
S&P 500 - CAPPED	N/A		Equity/Index	BMO-	02/22/2023	02/22/2024	326	1,300,000	4015.79		125,542		125,542		255,478							0/0
TA2303501									4015.79													
S&P 500 - CAPPED	N/A		Equity/Index	BNP-	10/09/2023	10/04/2024	82	354,007	896		15,833		15,833		20,842							0/0
TA2308042									896													
S&P 500 - CAPPED	N/A		Equity/Index	TOCC-	03/21/2023	03/19/2024	300	1,194,936	8916.64		31,391		31,391		48,386							0/0
TA2303900									8916.64													

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
SWP 500 - CAPPED TA2307095	N/A		Equity/Index	BAR-	08/07/2023	08/02/2024	231	1,041,382	4501.8800000000		51,804		51,804		61,748							0/0
SWP 500 - CAPPED TA2306489	N/A		Equity/Index	BNP-	07/21/2023	07/19/2024	100	453,634	4536.34		8,918		8,918		10,333							0/0
SWP 500 - CAPPED TA2307621	N/A		Equity/Index	BNP-	09/19/2023	09/11/2024	200	888,590	4487.46		49,746		49,746		64,697							0/0
SWP 500 - CAPPED TA2309296	N/A		Equity/Index	SG-	12/18/2023	11/21/2024	199	941,730	4538.1899999999		45,963		45,963		46,248							0/0
SWP 500 - CAPPED TA2304724	N/A		Equity/Index	BAR-	05/11/2023	05/01/2024	500	2,062,720	4167.87		119,785		119,785		198,186							0/0
SWP 500 - CAPPED TA2309484	N/A		Equity/Index	BNP-	12/29/2023	12/12/2024	377	1,797,200	4643.7		120,482		120,482		119,633							0/0
SWP 500 - CAPPED TA2308180	N/A		Equity/Index	BAR-	10/17/2023	10/14/2024	600	2,621,670	4327.78		149,208		149,208		195,169							0/0
SWP 500 - CAPPED TA2303912	N/A		Equity/Index	BAR-	03/22/2023	03/20/2024	537	2,153,622	3951.57		142,020		142,020		239,923							0/0
SWP 500 - CAPPED TA2307624	N/A		Equity/Index	BNP-	09/19/2023	09/13/2024	329	1,460,264	4450.32		53,297		53,297		65,737							0/0
SWP 500 - CAPPED TA2305372	N/A		Equity/Index	BMO-	06/12/2023	06/07/2024	902	3,923,411	4293.93		78,537		78,537		104,607							0/0
SWP 500 - CAPPED TA2307948	N/A		Equity/Index	BAR-	10/04/2023	10/02/2024	540	2,289,800	4003		61,560		61,560		85,427							0/0
SWP 500 - CAPPED TA2307181	N/A		Equity/Index	BMO-	08/25/2023	08/08/2024	160	701,434	4468.83		18,003		18,003		23,351							0/0
SWP 500 - CAPPED TA2303962	N/A		Equity/Index	TOCC-	03/24/2023	03/21/2024	900	3,533,616	4002.87		144,410		144,410		257,690							0/0
SWP 500 - CAPPED TA2308510	N/A		Equity/Index	BAR-	11/03/2023	11/01/2024	1,000	4,365,840	4927.8599999999		278,560		278,560		357,533							0/0
SWP 500 - CAPPED TA2304774	N/A		Equity/Index	TOCC-	05/12/2023	05/10/2024	2,300	9,481,934	4137.6400000000		178,033		178,033		262,502							0/0
SWP 500 - CAPPED TA2303675	N/A		Equity/Index	B0A-	03/07/2023	03/04/2024	250	1,002,220	4045.64		29,310		29,310		48,997							0/0
SWP 500 - CAPPED TA2308059	N/A		Equity/Index	BAR-	10/10/2023	10/04/2024	600	2,614,644	4308.5		116,112		116,112		151,563							0/0
SWP 500 - CAPPED TA2308667	N/A		Equity/Index	B0A-	11/13/2023	11/08/2024	116	510,203	404		18,193		18,193		22,292							0/0
SWP 500 - CAPPED TA2307505	N/A		Equity/Index	BAR-	09/11/2023	09/06/2024	110	492,026	4465.4799999999		13,618		13,618		16,395							0/0
SWP 500 - CAPPED TA2303299	N/A		Equity/Index	BMO-	02/06/2023	02/06/2024	389	1,600,000	4131.6400000000		146,079		146,079		258,045							0/0
SWP 500 - CAPPED TA2307734	N/A		Equity/Index	SG-	09/22/2023	09/09/2024	300	1,305,768	4464.05		59,478		59,478		88,152							0/0
SWP 500 - CAPPED TA2305007	N/A		Equity/Index	TOCC-	05/23/2023	05/20/2024	300	1,251,243	4191.9799999999		46,433		46,433		68,174							0/0
SWP 500 - CAPPED TA2305376	N/A		Equity/Index	BMO-	06/12/2023	06/07/2024	131	569,808	4293.93		31,346		31,346		45,411							0/0
SWP 500 - CAPPED TA2305182	N/A		Equity/Index	RBC-	06/02/2023	06/03/2024	397	1,700,000	4308.92		146,371		146,371		231,684							0/0
SWP 500 - CAPPED TA2304934	N/A		Equity/Index	RBC-	05/19/2023	05/16/2024	115	482,057	4996		11,847		11,847		16,417							0/0
SWP 500 - CAPPED TA2304576	N/A		Equity/Index	BAR-	05/02/2023	04/26/2024	1,200	4,931,796	4055.99		220,848		220,848		337,542							0/0
SWP 500 - CAPPED TA2308214	N/A		Equity/Index	TOCC-	10/18/2023	10/16/2024	100	434,360	4373.63		25,103		25,103		34,385							0/0
SWP 500 - CAPPED TA2304116	N/A		Equity/Index	TOCC-	04/04/2023	03/28/2024	1,000	4,104,600	4004		251,416		251,416		438,560							0/0
SWP 500 - CAPPED TA2307889	N/A		Equity/Index	TOCC-	09/29/2023	09/05/2024	100	430,755	4496.83		20,024		20,024		32,702							0/0
SWP 500 - CAPPED TA2303932	N/A		Equity/Index	TOCC-	03/23/2023	03/21/2024	600	2,392,632	4002.87		62,367		62,367		101,000							0/0
SWP 500 - CAPPED TA2308110	N/A		Equity/Index	BNP-	10/11/2023	10/10/2024	1,091	4,755,342	4358.24		261,011		261,011		350,532							0/0
SWP 500 - CAPPED TA2308179	N/A		Equity/Index	BAR-	10/17/2023	10/14/2024	200	873,890	4327.78		45,676		45,676		59,285							0/0
SWP 500 - CAPPED TA2306045	N/A		Equity/Index	BMO-	07/07/2023	06/14/2024	469	2,071,667	4372.59		104,939		104,939		136,481							0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
S&P 500 - CAPPED TA2308011	N/A		Equity/Index	TOCC	10/06/2023	10/04/2024	1,400	6,000,400	4263.75		112,708		112,708		147,937							0/0
S&P 500 - CAPPED TA2306197	N/A		Equity/Index	RBC	07/13/2023	04/26/2024	182	818,325	4055.99		35,313		35,313		40,541							0/0
S&P 500 - CAPPED TA2305887	N/A		Equity/Index	BNP	06/29/2023	01/17/2024	209	917,654	3990.97		74,565		74,565		95,306							0/0
S&P 500 - CAPPED TA2306037	N/A		Equity/Index	BMO	07/07/2023	07/05/2024	86	379,879	4446.82		10,385		10,385		13,046							0/0
S&P 500 - CAPPED TA2306160	N/A		Equity/Index	BMO	07/12/2023	07/10/2024	175	784,072	4409.53		46,344		46,344		56,760							0/0
S&P 500 - CAPPED TA2308309	N/A		Equity/Index	BAR	10/24/2023	10/21/2024	510	2,162,385	4224.16		93,973		93,973		129,503							0/0
S&P 500 - CAPPED TA2303270	N/A		Equity/Index	BGA	02/03/2023	02/05/2024	169	700,000	4157.576		62,580		62,580		108,040							0/0
S&P 500 - CAPPED TA2307663	N/A		Equity/Index	BMO	09/21/2023	09/18/2024	428	1,867,257	4453.53		97,781		97,781		138,755							0/0
S&P 500 - CAPPED TA2305036	N/A		Equity/Index	BAR	05/25/2023	05/03/2024	300	1,240,311	4090.75		45,987		45,987		66,022							0/0
S&P 500 - CAPPED TA2308302	N/A		Equity/Index	BAR	10/24/2023	10/18/2024	1,780	7,547,147	4224.16		143,059		143,059		188,428							0/0
S&P 500 - CAPPED TA2304115	N/A		Equity/Index	TOCC	04/04/2023	04/01/2024	200	820,920	4004	4109,3100000000	21,001		21,001		32,878							0/0
S&P 500 - CAPPED TA2308638	N/A		Equity/Index	RBC	11/10/2023	10/31/2024	1,000	4,373,740	4183.8		192,310		192,310		359,548							0/0
S&P 500 - CAPPED TA2303401	N/A		Equity/Index	BGA	02/14/2023	02/13/2024	1,800	7,428,798	4137.29		137,376		137,376		218,823							0/0
S&P 500 - CAPPED TA2307977	N/A		Equity/Index	BAR	10/05/2023	10/03/2024	93	393,617	4229.45		24,010		24,010		35,205							0/0
S&P 500 - CAPPED TA2304550	N/A		Equity/Index	BAR	05/01/2023	04/26/2024	446	1,864,222	4004	4135,3500000000	114,082		114,082		176,327							0/0
S&P 500 - CAPPED TA2308887	N/A		Equity/Index	BMO	11/27/2023	11/22/2024	1,503	6,841,927	4556.62		437,478		437,478		545,475							0/0
S&P 500 - CAPPED TA2307896	N/A		Equity/Index	TOCC	09/29/2023	09/27/2024	600	2,584,530	4274.51		155,049		155,049		213,450							0/0
S&P 500 - CAPPED TA2303635	N/A		Equity/Index	BMO	03/03/2023	03/01/2024	371	1,500,000	4069.91		141,226		141,226		272,936							0/0
S&P 500 - CAPPED TA2303796	N/A		Equity/Index	TOCC	03/15/2023	03/11/2024	600	2,325,558	3861.59		60,801		60,801		99,318							0/0
S&P 500 - CAPPED TA2307116	N/A		Equity/Index	BAR	08/24/2023	08/22/2024	877	3,862,415	4387.55		231,467		231,467		300,997							0/0
S&P 500 - CAPPED TA2308781	N/A		Equity/Index	TOCC	11/21/2023	11/15/2024	200	905,638	4004	4514,0200000000	59,547		59,547		74,055							0/0
S&P 500 - CAPPED TA2308431	N/A		Equity/Index	S&-	10/31/2023	10/28/2024	300	1,250,340	4117.37		54,522		54,522		76,052							0/0
S&P 500 - CAPPED TA2304900	N/A		Equity/Index	S&-	05/18/2023	05/16/2024	539	2,249,948	896	4109,8899999999	97,288		97,288		139,629							0/0
S&P 500 - CAPPED TA2307466	N/A		Equity/Index	BMO	09/07/2023	09/05/2024	1,593	7,077,922	4496.83		391,177		391,177		508,247							0/0
S&P 500 - CAPPED TA2307311	N/A		Equity/Index	TOCC	08/30/2023	08/28/2024	300	1,354,536	4004	4433,3100000000	63,017		63,017		74,594							0/0
S&P 500 - CAPPED TA2304904	N/A		Equity/Index	S&-	05/18/2023	05/16/2024	417	1,740,883	896	4109,8899999999	115,943		115,943		175,409							0/0
S&P 500 - CAPPED TA2306088	N/A		Equity/Index	RBC	07/10/2023	05/24/2024	111	488,292	4115.24		20,090		20,090		24,452							0/0
S&P 500 - CAPPED TA2304607	N/A		Equity/Index	RBC	05/04/2023	05/02/2024	340	1,381,070	4119.58		48,855		48,855		78,599							0/0
S&P 500 - CAPPED TA2305852	N/A		Equity/Index	BAR	06/29/2023	06/27/2024	1,586	6,965,220	4378.41		318,754		318,754		411,270							0/0
S&P 500 - CAPPED TA2309140	N/A		Equity/Index	RBC	12/11/2023	12/11/2024	216	1,000,000	8004	4635,6500000000	82,900		82,900		103,267							0/0
S&P 500 - CAPPED TA2306079	N/A		Equity/Index	RBC	07/10/2023	06/03/2024	308	1,354,901	4292.37		68,629		68,629		87,598							0/0
S&P 500 - CAPPED TA2308508	N/A		Equity/Index	BAR	11/03/2023	11/01/2024	100	436,584	897	4237,8599999999	15,251		15,251		18,731							0/0
S&P 500 - CAPPED TA2306794	N/A		Equity/Index	BAR	08/07/2023	08/02/2024	427	1,924,987	4003	4301,6900000000	81,924		81,924		97,332							0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end (b)
SWP 500 - CAPPED TA2306537	N/A		Equity/Index	BMO-	07/24/2023	07/19/2024	420	1,912,109	4534.87		113,253		113,253		130,166							0/0
SWP 500 - CAPPED TA2307322	N/A		Equity/Index	TOCC-	09/12/2023	09/06/2024	500	2,229,325	4457.49		117,823		117,823		148,805							0/0
SWP 500 - CAPPED TA2305204	N/A		Equity/Index	BMO-	06/07/2023	06/05/2024	1,720	7,341,424	4273.79		312,094		312,094		443,950							0/0
TA2306948	N/A		Equity/Index	BAR-	08/15/2023	08/13/2024	2,284	10,179,468	4464.05		199,096		199,096		240,115							0/0
SWP 500 - CAPPED TA2308423	N/A		Equity/Index	SG-	10/31/2023	10/25/2024	1,400	5,834,920	4117.37		258,468		258,468		360,992							0/0
SWP 500 - CAPPED TA2308786	N/A		Equity/Index	TOCC-	11/21/2023	11/18/2024	500	2,284,995	4514.0200000000		141,013		141,013		173,232							0/0
TA2305772	N/A		Equity/Index	BAR-	06/27/2023	06/27/2024	320	1,400,000	4396.3599999999		120,399		120,399		168,586							0/0
SWP 500 - CAPPED TA2309402	N/A		Equity/Index	SG-	12/22/2023	12/20/2024	881	4,195,727	4746.75		113,922		113,922		114,651							0/0
TA2306592	N/A		Equity/Index	BMO-	07/27/2023	07/25/2024	752	3,417,396	4567.46		105,814		105,814		120,168							0/0
TA2303030	N/A		Equity/Index	TOCC-	01/10/2023	01/10/2024	3,100	12,149,675	3919.25		397,220		397,220		712,409							0/0
SWP 500 - CAPPED TA2305200	N/A		Equity/Index	BMO-	06/02/2023	05/31/2024	1,105	4,734,781	4179.83		300,980		300,980		422,358							0/0
SWP 500 - CAPPED TA2307720	N/A		Equity/Index	SG-	09/22/2023	09/20/2024	158	687,704	4402.2		38,369		38,369		53,430							0/0
TA2303325	N/A		Equity/Index	TOCC-	02/07/2023	02/06/2024	100	410,525	4111.08		25,085		25,085		45,539							0/0
SWP 500 - CAPPED TA2308039	N/A		Equity/Index	BNP-	10/09/2023	10/04/2024	765	3,302,627	4258.1899999999		95,281		95,281		122,757							0/0
TA2306113	N/A		Equity/Index	SG-	07/11/2023	07/05/2024	800	3,519,603	4398.95		153,808		153,808		192,549							0/0
SWP 500 - CAPPED TA2307166	N/A		Equity/Index	BMO-	08/25/2023	08/23/2024	1,149	5,037,170	4436.01		139,052		139,052		177,220							0/0
SWP 500 - CAPPED TA2306042	N/A		Equity/Index	BMO-	07/07/2023	06/14/2024	122	538,898	4372.59		10,912		10,912		13,428							0/0
TA2303534	N/A		Equity/Index	BAR-	02/24/2023	02/21/2024	2,865	11,326,892	3997.34		476,077		476,077		837,450							0/0
TA2306520	N/A		Equity/Index	TOCC-	07/21/2023	03/14/2024	200	910,218	3919.29		75,557		75,557		86,468							0/0
SWP 500 - CAPPED TA2305501	N/A		Equity/Index	BMO-	06/15/2023	06/13/2024	406	1,784,001	4369.01		80,875		80,875		106,932							0/0
SWP 500 - CAPPED TA2308507	N/A		Equity/Index	BAR-	11/03/2023	11/01/2024	1,000	4,365,840	4237.8599999999		125,610		125,610		152,743							0/0
TA2309121	N/A		Equity/Index	BGA-	12/08/2023	12/06/2024	1,566	7,197,915	4549.34		142,365		142,365		153,736							0/0
TA2306508	N/A		Equity/Index	TOCC-	07/21/2023	07/05/2024	200	910,218	4411.59		51,067		51,067		59,150							0/0
SWP 500 - CAPPED TA2303513	N/A		Equity/Index	TOCC-	02/23/2023	02/21/2024	1,600	6,356,112	3997.34		416,809		416,809		798,457							0/0
TA2308038	N/A		Equity/Index	BNP-	10/09/2023	10/04/2024	105	453,302	896		23,728		23,728		31,628							0/0
TA2309509	N/A		Equity/Index	BAR-	12/29/2023	12/19/2024	415	1,978,637	4790.29		156,671		156,671		154,974							0/0
TA2306667	N/A		Equity/Index	TOCC-	07/31/2023	06/13/2024	100	458,271	4369.01		21,646		21,646		24,787							0/0
TA2307500	N/A		Equity/Index	BAR-	09/11/2023	09/06/2024	238	1,064,564	4003		39,120		39,120		47,510							0/0
SWP 500 - CAPPED TA2303999	N/A		Equity/Index	BMO-	03/27/2023	03/27/2024	654	2,600,000	3998.21		245,956		245,956		536,973							0/0
SWP 500 - CAPPED TA2305197	N/A		Equity/Index	BMO-	06/02/2023	05/31/2024	1,230	5,270,390	4179.83		248,325		248,325		337,313							0/0
TA2307547	N/A		Equity/Index	TOCC-	09/14/2023	09/12/2024	500	2,223,205	4461.8999999999		102,868		102,868		122,342							0/0
SWP 500 - CAPPED TA2304190	N/A		Equity/Index	TOCC-	04/10/2023	04/04/2024	400	1,630,944	4100.6000000000		106,792		106,792		191,210							0/0
TA2303393	N/A		Equity/Index	TOCC-	02/13/2023	02/02/2024	1,100	4,529,844	4136.4799999999		296,610		296,610		561,260							0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
S&P 500 - CAPPED	N/A		Equity/Index	T00C	11/07/2023	11/01/2024	1,200	5,256,456	4358.34		151,482		151,482		188,320							0/0
TA2306536			Equity/Index	T00C	04/11/2023	04/09/2024	1,000	4,121,440	4004		142,476		142,476		220,076							0/0
S&P 500 - CAPPED	N/A		Equity/Index	S&-	12/20/2023	12/18/2024	1,445	6,894,095	4004		134,558		134,558		131,992							0/0
TA2306297			Equity/Index	S&-	08/14/2023	07/22/2024	206	922,256	4536.34		43,509		43,509		54,439							0/0
TA2306915			Equity/Index	BNP-	03/01/2023	02/27/2024	1,000	3,993,640	3992.24		259,420		259,420		495,293							0/0
TA2303596			Equity/Index	BMO-	03/13/2023	03/08/2024	594	2,307,696	3861.59		62,768		62,768		106,276							0/0
TA2303776			Equity/Index	BAR-	08/25/2023	08/23/2024	618	2,709,287	4436.01		148,617		148,617		202,207							0/0
TA2307178			Equity/Index	BMO-	04/05/2023	04/05/2024	293	1,200,000	4109.2		110,545		110,545		211,720							0/0
TA2304142			Equity/Index	BMO-	06/23/2023	06/21/2024	1,340	5,835,244	996		288,046		288,046		388,561							0/0
TA2305734			Equity/Index	RBC-	09/22/2023	08/23/2024	100	435,256	4004		23,526		23,526		32,871							0/0
TA2307725			Equity/Index	S&-	06/20/2023	01/12/2024	300	1,316,538	3999.09		39,146		39,146		47,828							0/0
TA2305649			Equity/Index	T00C-	04/28/2023	04/30/2024	288	1,200,000	998		105,816		105,816		186,535							0/0
S&P 500 - CAPPED	N/A		Equity/Index	RBC-	11/09/2023	11/04/2024	400	1,739,240	4358.34		101,058		101,058		139,404							0/0
TA2308567			Equity/Index	T00C-	11/02/2023	10/31/2024	116	499,064	4193.8		13,720		13,720		17,089							0/0
TA2308464			Equity/Index	B0A-	10/31/2023	10/28/2024	2,600	10,836,280	4117.37		203,164		203,164		270,769							0/0
S&P 500 - CAPPED	N/A		Equity/Index	S&-	04/18/2023	04/16/2024	2,100	8,704,227	4003		165,366		165,366		243,119							0/0
TA2304330			Equity/Index	T00C	03/28/2023	03/27/2024	2,000	7,952,540	3977.53		145,931		145,931		229,682							0/0
S&P 500 - CAPPED	N/A		Equity/Index	T00C	03/09/2023	03/08/2024	1,381	5,481,286	3992.01		143,583		143,583		236,110							0/0
TA2304021			Equity/Index	S&-	11/14/2023	11/08/2024	600	2,700,120	4415.24		79,437		79,437		92,197							0/0
TA2303715			Equity/Index	T00C-	02/28/2023	02/26/2024	300	1,195,404	3970.04		30,972		30,972		49,524							0/0
TA2308674			Equity/Index	BNP-	09/27/2023	09/24/2024	2,100	8,973,321	4004		165,765		165,765		222,357							0/0
TA2303572			Equity/Index	T00C	08/09/2023	08/08/2024	241	1,080,634	4499.38		95,142		95,142		115,032							0/0
S&P 500 - CAPPED	N/A		Equity/Index	BAR-	08/07/2023	08/02/2024	471	2,123,357	4003		67,127		67,127		79,257							0/0
TA2306790			Equity/Index	BAR-	06/30/2023	06/28/2024	200	888,476	997		43,991		43,991		55,123							0/0
TA2305929			Equity/Index	T00C	06/20/2023	06/17/2024	3,400	14,920,764	4409.59		534,329		534,329		706,987							0/0
TA2305631			Equity/Index	T00C	02/06/2023	02/05/2024	2,500	10,283,325	996		380,075		380,075		639,356							0/0
S&P 500 - CAPPED	N/A		Equity/Index	BMO-	07/10/2023	06/24/2024	1,177	5,177,658	4205.45		161,061		161,061		186,106							0/0
TA2306093			Equity/Index	RBC-	03/24/2023	03/20/2024	2,100	8,245,104	3951.57		346,869		346,869		597,476							0/0
TA2303963			Equity/Index	T00C-	07/11/2023	07/05/2024	1,200	5,279,412	4398.95		109,536		109,536		133,315							0/0
TA2306111			Equity/Index	S&-	12/18/2023	12/13/2024	1,068	5,054,107	4417		223,447		223,447		226,330							0/0
S&P 500 - CAPPED	N/A		Equity/Index	S&-	08/30/2023	08/15/2024	200	903,024	997		48,947		48,947		56,645							0/0
TA2302952			Equity/Index	T00C	09/19/2023	09/13/2024	593	2,636,669	4450.32		75,255		75,255		91,991							0/0
S&P 500 - CAPPED	N/A		Equity/Index	BNP-	06/23/2023	06/21/2024	2,340	10,189,904	996		434,561		434,561		578,035							0/0
TA2305733			Equity/Index	RBC-																		0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
SBP 500 - CAPPED TA2303094	N/A		Equity/Index	TOCC	01/17/2023	01/17/2024	400	1,596,388	4009.33		153,667		153,667		310,678							0/0
SBP 500 - CAPPED TA2305116	N/A		Equity/Index	TOCC	05/30/2023	05/24/2024	200	839,194	4205.45		53,871		53,871		82,625							0/0
SBP 500 - CAPPED TA2306910	N/A		Equity/Index	BNP	08/14/2023	07/15/2024	174	778,993	4505.42		37,172		37,172		46,380							0/0
TA2303075	N/A		Equity/Index	BMO	01/13/2023	01/16/2024	375	1,500,000	4016.89	4451.1400000000	144,254		144,254		286,069							0/0
SBP 500 - CAPPED TA2308030	N/A		Equity/Index	TOCC	10/06/2023	09/06/2024	200	857,200	003	4169.4799999999	19,885		19,885		29,107							0/0
TA2304573	N/A		Equity/Index	BAR	05/02/2023	04/26/2024	1,178	4,841,380	996	4147.6000000000	89,304		89,304		135,934							0/0
SBP 500 - CAPPED TA2303504	N/A		Equity/Index	TOCC	02/22/2023	02/15/2024	800	3,197,640	004	4179.1000000000	185,188		185,188		399,893							0/0
TA2309230	N/A		Equity/Index	TOCC	12/15/2023	12/16/2024	600	2,831,514	004		228,095		228,095		247,870							0/0
TA2308065	N/A		Equity/Index	BAR	10/10/2023	10/07/2024	600	2,614,644	4308.5	4514.0200000000	73,254		73,254		93,020							0/0
TA2309070	N/A		Equity/Index	TOCC	12/06/2023	11/18/2024	200	914,668	004		27,781		27,781		31,211							0/0
TA2304321	N/A		Equity/Index	TOCC	04/18/2023	04/17/2024	400	1,657,948	4151.32		111,426		111,426		187,985							0/0
SBP 500 - CAPPED TA2303311	N/A		Equity/Index	BMO	02/06/2023	01/18/2024	2,820	11,599,591	3928.86	4137.2299999999	872,959		872,959		1,431,879							0/0
TA2308405	N/A		Equity/Index	BAR	10/30/2023	10/25/2024	1,129	4,685,429	996	4347.3500000000	276,774		276,774		413,290							0/0
SBP 500 - CAPPED TA2308663	N/A		Equity/Index	B0A	11/13/2023	11/08/2024	1,383	6,082,849	804		125,341		125,341		149,667							0/0
SBP 500 - CAPPED TA2304318	N/A		Equity/Index	BMO	04/17/2023	04/12/2024	308	1,272,832	4146.22		77,370		77,370		133,174							0/0
TA2304038	N/A		Equity/Index	BMO	03/29/2023	03/28/2024	2,600	10,419,656	3971.27		188,640		198,640		297,770							0/0
SBP 500 - CAPPED TA2305082	N/A		Equity/Index	RBC	05/26/2023	05/29/2024	48	200,000	4229.84		17,930		17,930		30,964			(10,591)				0/0
SBP 500 - CAPPED TA2308953	N/A		Equity/Index	TOCC	11/29/2023	11/27/2024	100	457,133	4550.43	4514.0200000000	20,765		20,765		23,927							0/0
SBP 500 - CAPPED TA2308788	N/A		Equity/Index	TOCC	11/21/2023	11/19/2024	1,000	4,529,190	004		128,875		128,875		148,374							0/0
TA2303604	N/A		Equity/Index	TOCC	03/02/2023	02/27/2024	200	768,870	3982.24		51,017		51,017		99,205							0/0
TA2306867	N/A		Equity/Index	BAR	08/10/2023	07/19/2024	109	488,829	4555.72	4108.9399999999	8,816		8,816		11,086							0/0
TA2304257	N/A		Equity/Index	RBC	04/13/2023	04/11/2024	1,500	6,163,080	996		409,305		409,305		712,638							0/0
TA2309130	N/A		Equity/Index	BMO	12/11/2023	12/06/2024	121	557,288	4549.34		35,670		35,670		41,237							0/0
TA2303911	N/A		Equity/Index	BAR	03/22/2023	03/20/2024	854	3,424,941	3951.57		241,349		241,349		414,265							0/0
TA2308939	N/A		Equity/Index	TOCC	11/29/2023	11/22/2024	1,000	4,571,330	4559.34	4314.6000000000	89,195		89,195		99,640							0/0
TA2308254	N/A		Equity/Index	BNP	10/20/2023	10/18/2024	575	2,446,286	004		62,865		62,865		84,790							0/0
TA2306194	N/A		Equity/Index	RBC	07/13/2023	07/11/2024	171	768,866	4439.26		38,338		38,338		45,574							0/0
TA2309253	N/A		Equity/Index	SG	12/18/2023	12/13/2024	759	3,591,823	4719.55		233,514		233,514		240,303							0/0
TA2307297	N/A		Equity/Index	TOCC	08/29/2023	08/26/2024	600	2,677,428	4405.71		77,181		77,181		93,358							0/0
TA2307193	N/A		Equity/Index	BAR	08/28/2023	08/23/2024	3,097	13,693,571	4405.71	4109.8999999999	495,179		495,179		618,677							0/0
TA2304897	N/A		Equity/Index	SG	05/18/2023	05/16/2024	2,561	10,690,382	996		209,464		209,464		289,371							0/0
SBP 500 - CAPPED TA2308875	N/A		Equity/Index	BMO	11/27/2023	11/15/2024	321	1,461,250	4548.93	4501.8900000000	122,644		122,644		166,292							0/0
TA2306721	N/A		Equity/Index	BNP	08/03/2023	08/02/2024	100	451,339	003		8,910		8,910		10,428							0/0
TA2309404	N/A		Equity/Index	SG	12/22/2023	12/20/2024	1,187	5,653,040	4746.75		361,347		361,347		367,213							0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
SBP 500 - CAPPED TA23036311	N/A		Equity/Index	BNP-	07/17/2023	07/12/2024	1,106	4,676,545	4510.04		95,157		95,157		109,755							0/0
SBP 500 - CAPPED TA23036374	N/A		Equity/Index	BMO-	06/12/2023	06/07/2024	103	448,017	4293.93		21,744		21,744		30,958							0/0
SBP 500 - CAPPED TA2305102	N/A		Equity/Index	TOCC-	05/26/2023	05/24/2024	100	420,320	4115.24		25,327		25,327		36,305							0/0
SBP 500 - CAPPED TA2307061	N/A		Equity/Index	TOCC-	08/21/2023	08/02/2024	300	1,309,356	4513.3900000000		55,859		55,859		79,173							0/0
TA2304303	N/A		Equity/Index	SG-	04/14/2023	04/12/2024	1,900	7,874,341	4146.22		227,031		227,031		345,834							0/0
SBP 500 - CAPPED TA2302997	N/A		Equity/Index	BAR-	01/06/2023	01/08/2024	6,598	25,700,000	3895.08		883,313		883,313		1,630,088							0/0
TA2303781	N/A		Equity/Index	TOCC-	03/14/2023	03/08/2024	800	3,112,032	3881.59		211,772		211,772		387,466							0/0
TA2304871	N/A		Equity/Index	RBC-	05/17/2023	05/15/2024	2,700	11,230,029	4136.28		493,533		493,533		730,797							0/0
TA2307594	N/A		Equity/Index	BNP-	09/15/2023	09/13/2024	135	600,000	4465.01		51,786		51,786		71,587							0/0
TA2308634	N/A		Equity/Index	RBC-	11/10/2023	10/25/2024	150	656,061	996		29,310		29,310		22,536							0/0
TA2306041	N/A		Equity/Index	BMO-	07/07/2023	07/05/2024	725	3,202,470	4446.82		180,677		180,677		238,779							0/0
TA2304017	N/A		Equity/Index	TOCC-	03/28/2023	03/25/2024	2,400	9,543,048	3970.99		175,381		175,381		275,606							0/0
TA2304902	N/A		Equity/Index	SG-	05/18/2023	05/16/2024	366	1,527,794	996		90,384		90,384		134,030							0/0
TA2308866	N/A		Equity/Index	TOCC-	11/24/2023	11/21/2024	6,100	27,792,149	996		1,233,758		1,233,758		1,428,740							0/0
SBP 500 - CAPPED TA2304615	N/A		Equity/Index	TOCC-	05/05/2023	05/06/2024	200	827,250	4190.51		72,302		72,302		136,337							0/0
TA2304587	N/A		Equity/Index	BAR-	05/02/2023	04/30/2024	464	1,906,961	996		51,202		51,202		79,646							0/0
SBP 500 - CAPPED TA2306965	N/A		Equity/Index	TOCC-	11/09/2023	11/04/2024	400	1,739,240	4358.34		48,958		48,958		62,464							0/0
SBP 500 - CAPPED TA2305195	N/A		Equity/Index	BMO-	06/01/2023	05/29/2024	190	800,000	4004		29,961		29,961		42,781							0/0
TA2304594	N/A		Equity/Index	SG-	05/03/2023	05/01/2024	226	930,386	4167.87		49,487		49,487		81,191							0/0
TA2304689	N/A		Equity/Index	SG-	05/10/2023	05/08/2024	650	2,690,116	4138.12		155,727		155,727		246,903							0/0
TA2303708	N/A		Equity/Index	BMO-	03/08/2023	03/07/2024	600	2,394,756	3996.37		69,336		69,336		110,196							0/0
TA2308787	N/A		Equity/Index	TOCC-	11/21/2023	11/18/2024	500	2,264,595	4004		149,878		149,878		186,696							0/0
TA2306507	N/A		Equity/Index	TOCC-	07/21/2023	07/05/2024	300	1,365,327	4411.59		68,954		68,954		79,674							0/0
TA2307167	N/A		Equity/Index	BMO-	08/25/2023	08/16/2024	200	876,792	4369.71		25,142		25,142		31,487							0/0
TA2303531	N/A		Equity/Index	BAR-	02/24/2023	02/21/2024	749	2,961,201	3997.34		188,628		188,628		373,903							0/0
TA2305287	N/A		Equity/Index	BMO-	06/08/2023	06/06/2024	200	856,686	4004		25,876		25,876		35,241							0/0
TA2303965	N/A		Equity/Index	TOCC-	03/24/2023	03/21/2024	200	785,248	4002.87		45,947		45,947		88,373							0/0
TA2303284	N/A		Equity/Index	TOCC-	02/03/2023	02/02/2024	1,400	5,847,772	4179.76		109,628		109,628		172,877							0/0
TA2304902	N/A		Equity/Index	BNP-	12/29/2023	12/20/2024	310	1,477,804	4754.63		91,097		91,097		89,935							0/0
TA2306097	N/A		Equity/Index	RBC-	07/10/2023	05/31/2024	622	2,736,197	4004		79,821		79,821		98,140							0/0
TA2306269	N/A		Equity/Index	TOCC-	07/14/2023	07/12/2024	1,900	8,589,273	4472.16		172,132		172,132		201,972							0/0
SBP 500 - CAPPED TA2305885	N/A		Equity/Index	BNP-	06/29/2023	01/17/2024	713	3,130,562	4222.05		145,473		145,473		203,202							0/0
SBP 500 - CAPPED TA2306091	N/A		Equity/Index	TOCC-	12/07/2023	12/05/2024	5,200	23,832,068	4567.18		1,051,572		1,051,572		1,205,383							0/0
TA2307893	N/A		Equity/Index	TOCC-	09/29/2023	09/27/2024	1,400	6,030,570	4274.51		169,030		169,030		220,595							0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
SWP 500 - CAPPED TA230441	N/A		Equity/Index	BMO-	12/28/2023	12/26/2024	275	1,317,767	4774.75		80,256		80,256		77,479							0/0
SWP 500 - CAPPED TA230367	N/A		Equity/Index	B0A-	03/07/2023	03/01/2024	1,400	5,612,432	8961.35		243,838		243,838		405,587							0/0
SWP 500 - CAPPED TA230530	N/A		Equity/Index	RBC-	06/09/2023	06/07/2024	470	2,021,287	904		86,861		86,861		118,971							0/0
SWP 500 - CAPPED TA2303165	N/A		Equity/Index	B0A-	01/25/2023	01/25/2024	4,731	19,000,000	4016.22		642,770		642,770		1,091,053							0/0
SWP 500 - CAPPED TA2304933	N/A		Equity/Index	RBC-	05/19/2023	05/16/2024	870	3,646,866	996		169,389		169,389		241,735							0/0
SWP 500 - CAPPED TA2308985	N/A		Equity/Index	B0A-	12/01/2023	11/29/2024	969	4,448,653	4550.58		297,716		297,716		353,410							0/0
SWP 500 - CAPPED TA2305603	N/A		Equity/Index	TOCC-	06/16/2023	01/03/2024	1,200	5,316,408	4065.06		243,775		243,775		307,236							0/0
SWP 500 - CAPPED TA2306847	N/A		Equity/Index	BMO-	08/09/2023	08/07/2024	125	560,901	996		14,671		14,671		17,326							0/0
SWP 500 - CAPPED TA2303966	N/A		Equity/Index	TOCC-	03/24/2023	03/21/2024	200	785,248	4002.87		49,255		49,255		97,085							0/0
TA2306307	N/A		Equity/Index	RBC-	06/09/2023	06/07/2024	233	1,000,000	904		83,201		83,201		132,514							0/0
TA2307962	N/A		Equity/Index	B0A-	10/05/2023	10/04/2024	100	425,289	996		14,673		14,673		19,796							0/0
TA2304314	N/A		Equity/Index	BMO-	04/17/2023	04/12/2024	2,000	8,265,140	4091.95		370,120		370,120		568,342							0/0
TA2308420	N/A		Equity/Index	SG-	10/31/2023	10/25/2024	1,500	6,251,700	4117.37		117,825		117,825		157,173							0/0
SWP 500 - CAPPED TA2303705	N/A		Equity/Index	BMO-	03/08/2023	03/06/2024	1,600	6,386,016	4048.42		265,072		265,072		466,243							0/0
SWP 500 - CAPPED TA2306326	N/A		Equity/Index	BNP-	07/17/2023	05/17/2024	171	771,901	4198.05		18,288		18,288		20,872							0/0
SWP 500 - CAPPED TA2306518	N/A		Equity/Index	TOCC-	07/21/2023	03/13/2024	400	1,820,436	3855.76		155,902		155,902		176,774							0/0
SWP 500 - CAPPED TA2305094	N/A		Equity/Index	TOCC-	05/26/2023	05/23/2024	600	2,521,920	4145.58		117,165		117,165		165,963							0/0
TA2307625	N/A		Equity/Index	BNP-	09/19/2023	09/13/2024	229	1,018,591	4450.32		45,100		45,100		56,210							0/0
SWP 500 - CAPPED TA2306760	N/A		Equity/Index	BAR-	08/04/2023	08/02/2024	201	900,000	4478.03		80,515		80,515		98,388							0/0
TA2306844	N/A		Equity/Index	BAR-	08/09/2023	08/07/2024	105	470,816	996		39,671		39,671		48,371							0/0
SWP 500 - CAPPED TA2309498	N/A		Equity/Index	BNP-	12/29/2023	12/23/2024	63	300,328	4754.63		18,511		18,511		18,276							0/0
TA2308790	N/A		Equity/Index	TOCC-	11/21/2023	11/19/2024	100	452,919	904		15,950		15,950		18,508							0/0
TA2307973	N/A		Equity/Index	BAR-	10/05/2023	10/03/2024	320	1,354,381	4229.45		58,179		58,179		81,836							0/0
TA2307309	N/A		Equity/Index	TOCC-	08/30/2023	08/28/2024	2,000	9,030,240	904		184,791		184,791		215,676							0/0
TA2306616	N/A		Equity/Index	RBC-	07/28/2023	07/26/2024	349	1,600,000	996		137,439		137,439		140,872							0/0
TA2307073	N/A		Equity/Index	TOCC-	08/21/2023	07/17/2024	300	1,309,356	4522.79		36,203		36,203		50,561							0/0
TA2305247	N/A		Equity/Index	TOCC-	06/06/2023	06/03/2024	1,700	7,268,945	4282.37		142,877		142,877		192,983							0/0
TA2309418	N/A		Equity/Index	BMO-	12/27/2023	12/24/2024	255	1,217,880	4754.63		32,247		32,247		31,635							0/0
SWP 500 - CAPPED TA2303850	N/A		Equity/Index	TOCC-	03/03/2023	01/24/2024	500	2,008,945	4016.95		131,513		131,513		257,600							0/0
SWP 500 - CAPPED TA2305586	N/A		Equity/Index	BMO-	06/16/2023	06/14/2024	596	2,637,950	4372.59		161,534		161,534		210,631							0/0
SWP 500 - CAPPED TA2305784	N/A		Equity/Index	SG-	06/27/2023	06/21/2024	600	2,628,366	4348.33		133,218		133,218		175,146							0/0
SWP 500 - CAPPED TA2306875	N/A		Equity/Index	BNP-	06/29/2023	01/31/2024	165	724,464	4198.93		22,760		22,760		29,752							0/0
TA2307722	N/A		Equity/Index	SG-	09/22/2023	08/22/2024	300	1,305,768	4387.55		35,463		35,463		46,603							0/0
SWP 500 - CAPPED TA2306322	N/A		Equity/Index	BNP-	07/17/2023	05/17/2024	155	699,676	996		19,138		19,138		21,856							0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
SBP 500 - CAPPED	N/A		Equity/Index	BNP-	08/14/2023	07/12/2024	75	335,773	4510.04		8,158		8,158		10,025							0/0
TA230606			Equity/Index	SS-	10/25/2023	10/23/2024	648	2,734,735	4217.04		122,070		122,070		168,828							0/0
SBP 500 - CAPPED	N/A		Equity/Index	BNP-	09/21/2023	09/18/2024	408	1,780,002	4453.53		73,008		73,008		99,387							0/0
TA2307662			Equity/Index	RBC-	05/12/2023	05/10/2024	267	1,100,000	4124.08		101,365		101,365		196,144							0/0
TA2304767			Equity/Index	BNP-	12/28/2023	12/26/2024	173	828,995	4774.75		44,037		44,037		42,549							0/0
TA2309439			Equity/Index	RBC-	06/23/2023	06/21/2024	1,820	7,925,481	4365.689999999999		156,174		156,174		199,914							0/0
TA2305730			Equity/Index	SS-	12/18/2023	11/21/2024	38	179,828	4538.189999999999		12,702		12,702		12,861							0/0
TA2309257			Equity/Index	SS-	06/27/2023	06/21/2024	600	2,628,386	4348.33		76,482		76,482		97,541							0/0
TA2305781			Equity/Index	SS-	09/22/2023	09/20/2024	600	2,611,536	4402.2		91,854		91,854		121,174							0/0
TA2307717			Equity/Index	RBC-	03/30/2023	03/28/2024	600	2,429,148	3971.27		67,260		67,260		102,649							0/0
TA2304063			Equity/Index	TOCC-	04/18/2023	04/17/2024	500	2,072,435	4151.32		57,473		57,473		86,356							0/0
TA2304324			Equity/Index	BAR-	05/15/2023	05/09/2024	560	2,312,839	4119.17		102,995		102,995		156,588							0/0
TA2304833			Equity/Index	TOCC-	05/23/2023	05/21/2024	600	2,502,486	896		69,783		69,783		100,434							0/0
TA230509			Equity/Index	BNP-	03/20/2023	03/15/2024	1,750	6,885,935	3916.64		126,630		126,630		199,734							0/0
TA2303876			Equity/Index	SS-	10/31/2023	10/25/2024	300	1,250,340	4117.37		69,780		69,780		99,889							0/0
TA2308424			Equity/Index	TOCC-	08/04/2023	08/02/2024	1,600	7,238,048	4033		142,633		142,633		166,684							0/0
TA2306764			Equity/Index	BAR-	05/01/2023	04/26/2024	455	1,901,841	404		54,291		54,291		78,127							0/0
TA2304548			Equity/Index	SS-	03/09/2023	03/07/2024	651	2,583,865	3986.37		169,071		169,071		318,945							0/0
TA2303714			Equity/Index	BAR-	10/17/2023	10/14/2024	800	2,621,670	4327.78		96,366		96,366		122,104							0/0
TA2308178			Equity/Index	TOCC-	05/30/2023	05/24/2024	700	2,937,179	4205.45		176,369		176,369		266,565							0/0
TA2305115			Equity/Index	SS-	04/14/2023	03/22/2024	700	2,901,073	3948.72		137,137		137,137		198,242							0/0
TA2304304			Equity/Index	TOCC-	08/04/2023	08/02/2024	1,000	4,523,780	4003		130,606		130,606		153,654							0/0
TA2306763			Equity/Index	BNP-	03/07/2023	03/04/2024	300	1,202,664	4045.64		28,605		28,605		47,126							0/0
TA2303680			Equity/Index	RBC-	09/20/2023	09/20/2024	409	1,800,000	4422.45		154,080		154,080		234,569							0/0
TA2307650			Equity/Index	BAR-	10/02/2023	09/27/2024	30	128,577	4299.7		7,404		7,404		10,549							0/0
TA2307913			Equity/Index	BAR-	08/15/2023	08/09/2024	272	1,212,266	4464.05		50,769		50,769		62,971							0/0
TA2306933			Equity/Index	TOCC-	12/22/2023	12/23/2024	800	3,803,704	4003		312,950		312,950		313,208							0/0
TA2309386			Equity/Index	BAR-	04/20/2023	04/18/2024	3,757	15,538,163	4154.87		677,913		677,913		1,066,059							0/0
TA2304378			Equity/Index	TOCC-	11/24/2023	11/08/2024	400	455,609	4004		10,415		10,415		11,440							0/0
TA2308858			Equity/Index	RBC-	11/10/2023	11/01/2024	600	2,624,244	4358.34		154,176		154,176		149,423							0/0
TA2308640			Equity/Index	TOCC-	11/29/2023	11/07/2024	600	2,742,798	4378.38		133,455		133,455		147,727							0/0
TA2308931			Equity/Index	TOCC-	09/27/2023	09/25/2024	1,700	7,264,117	896		133,222		133,222		180,389							0/0
SBP 500 - CAPPED	N/A		Equity/Index	TOCC-	04/04/2023	04/03/2024	200	820,920	4124.51		20,857		20,857		32,882							0/0
TA2304124			Equity/Index	TOCC-	12/15/2023	12/13/2024	800	2,836,614	4707.09		184,353		184,353		192,485							0/0
TA2309241			Equity/Index																			0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
SRP 500 - CAPPED TA2306818	N/A		Equity/Index	BAR-	08/08/2023	08/05/2024	517	2,314,418	4478.03		63,591		63,591		76,067							0/0
SRP 500 - CAPPED TA2307165	N/A		Equity/Index	BMO-	08/25/2023	08/16/2024	190	832,952	4369.71		21,489		21,489		26,719							0/0
SRP 500 - CAPPED TA2307056	N/A		Equity/Index	TOCC-	08/21/2023	08/01/2024	300	1,309,356	996	4576.7299999999	60,584		60,584		91,361							0/0
SRP 500 - CAPPED TA2307464	N/A		Equity/Index	BMO-	09/07/2023	09/05/2024	1,343	5,967,137	4496.83		117,123		117,123		138,501							0/0
SRP 500 - CAPPED TA2307345	N/A		Equity/Index	BMO-	08/31/2023	07/26/2024	300	1,359,198	4537.41		42,339		42,339		49,577							0/0
SRP 500 - CAPPED TA2305265	N/A		Equity/Index	BMO-	06/07/2023	06/05/2024	2,190	9,347,511	4273.79		193,727		193,727		259,731							0/0
SRP 500 - CAPPED TA2303704	N/A		Equity/Index	BMO-	03/08/2023	02/23/2024	200	798,252	3970.04		49,002		49,002		88,281							0/0
SRP 500 - CAPPED TA2306971	N/A		Equity/Index	SG-	08/17/2023	08/15/2024	2,003	8,770,356	997	4437.8599999999	166,970		166,970		211,487							0/0
SRP 500 - CAPPED TA2307611	N/A		Equity/Index	BAR-	09/18/2023	09/13/2024	70	311,642	004	4505.1000000000	13,313		13,313		16,738							0/0
SRP 500 - CAPPED TA2304127	N/A		Equity/Index	RBC-	04/04/2023	04/04/2024	366	1,500,000	999	4118.2325799999	138,375		138,375		261,183							0/0
SRP 500 - CAPPED TA2304827	N/A		Equity/Index	BAR-	05/15/2023	05/09/2024	305	1,259,671	4119.17		47,797		47,797		71,485							0/0
SRP 500 - CAPPED TA2304649	N/A		Equity/Index	SG-	05/08/2023	05/03/2024	1,800	7,440,066	4136.25		140,850		140,850		205,471							0/0
SRP 500 - CAPPED TA2309497	N/A		Equity/Index	BNP-	12/29/2023	12/23/2024	164	781,806	5087.83		15,860		15,860		15,450							0/0
SRP 500 - CAPPED TA2306949	N/A		Equity/Index	BAR-	08/15/2023	08/13/2024	762	3,396,127	4464.05		94,823		94,823		115,795							0/0
SRP 500 - CAPPED TA2305847	N/A		Equity/Index	BNP-	06/28/2023	01/09/2024	717	3,132,473	996	4129.8999999999	144,174		144,174		191,719							0/0
SRP 500 - CAPPED TA2304596	N/A		Equity/Index	SG-	05/03/2023	04/26/2024	850	3,499,238	996	4169.4799999999	149,617		149,617		238,461							0/0
SRP 500 - CAPPED TA2303969	N/A		Equity/Index	TOCC-	03/24/2023	03/07/2024	1,000	3,926,240	3996.37		161,766		161,766		288,792							0/0
SRP 500 - CAPPED TA2306893	N/A		Equity/Index	TOCC-	08/11/2023	08/09/2024	1,300	5,810,740	4467.71		113,393		113,393		137,058							0/0
SRP 500 - CAPPED TA2305096	N/A		Equity/Index	TOCC-	05/26/2023	05/23/2024	700	2,942,240	4145.58		185,301		185,301		272,324							0/0
SRP 500 - CAPPED TA2307731	N/A		Equity/Index	SG-	09/22/2023	08/29/2024	142	618,064	4497.63		19,947		19,947		28,084							0/0
SRP 500 - CAPPED TA2309134	N/A		Equity/Index	BMO-	12/11/2023	12/06/2024	1,111	5,116,922	4585.59		150,007		150,007		160,717							0/0
SRP 500 - CAPPED TA2303556	N/A		Equity/Index	TOCC-	02/27/2023	02/23/2024	1,300	5,179,187	3970.04		141,109		141,109		230,367							0/0
SRP 500 - CAPPED TA2308025	N/A		Equity/Index	TOCC-	10/06/2023	09/12/2024	100	428,600	996	4461.8999999999	10,042		10,042		14,767							0/0
SRP 500 - CAPPED TA2305790	N/A		Equity/Index	SG-	06/27/2023	06/24/2024	100	438,066	4348.33		15,364		15,364		19,591							0/0
SRP 500 - CAPPED TA2305958	N/A		Equity/Index	BMO-	07/03/2023	06/28/2024	770	3,426,762	996	4396.4399999999	107,623		107,623		131,001							0/0
SRP 500 - CAPPED TA2306190	N/A		Equity/Index	RBC-	07/13/2023	07/11/2024	2,164	9,729,972	4439.26		201,815		201,815		231,211							0/0
SRP 500 - CAPPED TA2306729	N/A		Equity/Index	RBC-	08/03/2023	08/01/2024	700	3,156,748	996	4191.9799999999	95,452		95,452		114,282							0/0
SRP 500 - CAPPED TA2305005	N/A		Equity/Index	TOCC-	05/23/2023	05/20/2024	2,400	10,009,944	996	4719.1899999999	194,077		194,077		275,236							0/0
SRP 500 - CAPPED TA2309295	N/A		Equity/Index	SG-	12/20/2023	12/16/2024	1,679	8,010,509	996		360,313		360,313		354,862							0/0
SRP 500 - CAPPED TA2304068	N/A		Equity/Index	BAR-	03/31/2023	03/28/2024	400	1,622,036	4027.81		45,604		45,604		69,139							0/0
SRP 500 - CAPPED TA2304612	N/A		Equity/Index	RBC-	05/05/2023	05/01/2024	600	2,469,600	4167.87		148,758		148,758		252,146							0/0
SRP 500 - CAPPED TA2304578	N/A		Equity/Index	BAR-	05/02/2023	04/26/2024	927	3,809,812	004	4135.3500000000	164,264		164,264		261,486							0/0
SRP 500 - CAPPED TA2306792	N/A		Equity/Index	BAR-	08/07/2023	08/02/2024	1,487	6,703,679	003	4501.6900000000	131,481		131,481		154,723							0/0
SRP 500 - CAPPED TA2307019	N/A		Equity/Index	BAR-	08/18/2023	08/16/2024	499	2,176,868	4404.33		88,607		88,607		117,789							0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
SWP 500 - CAPPED TA2303573	N/A		Equity/Index	BNP-	02/28/2023	02/23/2024	500	1,992,340	4012.32		130,920		130,920		248,969							0/0
SWP 500 - CAPPED TA2306694	N/A		Equity/Index	BAR-	08/10/2023	07/19/2024	293	1,314,008	4713.91		7,908		7,908		9,561							0/0
SWP 500 - CAPPED TA2306260	N/A		Equity/Index	BMO-	10/20/2023	10/22/2024	118	500,000	4245.7		47,021		47,021		87,425							0/0
SWP 500 - CAPPED TA2307408	N/A		Equity/Index	BMO-	09/05/2023	08/30/2024	786	3,538,045	4507.66		202,702		202,702		250,102							0/0
SWP 500 - CAPPED TA2308944	N/A		Equity/Index	TOCC-	11/29/2023	11/25/2024	2,800	12,799,724	4559.34		252,183		252,183		281,404							0/0
SWP 500 - CAPPED TA2304579	N/A		Equity/Index	BAR-	05/02/2023	04/26/2024	2,366	9,723,853	4169.479999999999		411,022		411,022		666,959							0/0
SWP 500 - CAPPED TA2308852	N/A		Equity/Index	TOCC-	11/24/2023	11/01/2024	200	911,218	4338.34		19,755		19,755		21,677							0/0
TA2307381	N/A		Equity/Index	BAR-	09/01/2023	08/29/2024	100	450,202	4497.63		26,034		26,034		31,768							0/0
SWP 500 - CAPPED TA2308043	N/A		Equity/Index	BNP-	10/09/2023	10/04/2024	77	332,421	4996		20,139		20,139		27,278							0/0
TA2304006	N/A		Equity/Index	RBC-	03/27/2023	03/22/2024	262	1,043,423	3936.97		72,197		72,197		126,617							0/0
SWP 500 - CAPPED TA2303880	N/A		Equity/Index	BNP-	03/20/2023	03/01/2024	300	1,180,446	3981.35		49,125		49,125		86,842							0/0
TA2303808	N/A		Equity/Index	SG-	03/16/2023	03/14/2024	2,038	8,065,731	3919.29		150,547		150,547		232,779							0/0
SWP 500 - CAPPED TA2307519	N/A		Equity/Index	TOCC-	09/12/2023	09/06/2024	200	891,730	4457.49		32,671		32,671		40,213							0/0
TA2308522	N/A		Equity/Index	BNP-	11/06/2023	11/01/2024	1,174	5,121,258	4317.78		99,567		99,567		122,064							0/0
TA2308136	N/A		Equity/Index	BNP-	10/13/2023	10/11/2024	524	2,274,700	4376.95		61,235		61,235		79,815							0/0
SWP 500 - CAPPED TA2306688	N/A		Equity/Index	SG-	11/15/2023	11/13/2024	425	1,918,612	4411.55		60,384		60,384		68,232							0/0
TA2303871	N/A		Equity/Index	BMO-	03/20/2023	03/20/2024	531	2,100,000	3973.3		204,331		204,331		447,087							0/0
SWP 500 - CLIQUET TA2304163	N/A		Equity/Index	BMO-	04/06/2023	04/05/2024	3,900,000	3,900,000	4004		62,010		62,010		167,803							0/0
SWP 500 - CLIQUET TA2307697	N/A		Equity/Index	BMO-	09/22/2023	09/23/2024	10,800,000	10,800,000	4004		221,400		221,400		302,700							0/0
TA2308241	N/A		Equity/Index	CTI-	10/20/2023	10/22/2024	4,900,000	4,900,000	4224.16		92,610		92,610		206,937							0/0
TA2304184	N/A		Equity/Index	BMO-	04/10/2023	04/10/2024	5,300,000	5,300,000	4997		85,330		85,330		313,379							0/0
TA2304027	N/A		Equity/Index	BMO-	03/28/2023	03/28/2024	6,500,000	6,500,000	3971.27		101,400		101,400		14,108							0/0
TA2303186	N/A		Equity/Index	JPW-	01/27/2023	01/26/2024	10,000,000	10,000,000	4070.56		205,000		205,000									0/0
TA2306013	N/A		Equity/Index	UBS-	07/07/2023	07/08/2024	4,500,000	4,500,000	4398.95		110,250		110,250		143,847							0/0
SWP 500 - CLIQUET TA2303996	N/A		Equity/Index	UBS-	03/27/2023	03/27/2024	3,300,000	3,300,000	3977.53		51,810		51,810		26,626							0/0
TA2303453	N/A		Equity/Index	UBS-	02/17/2023	02/16/2024	2,300,000	2,300,000	4079.09		47,150		47,150		36,983							0/0
SWP 500 - CLIQUET TA2308132	N/A		Equity/Index	CTI-	10/13/2023	10/14/2024	7,800,000	7,800,000	4327.78		157,560		157,560		343,864							0/0
TA2307994	N/A		Equity/Index	WS-	10/06/2023	10/04/2024	4,800,000	4,800,000	4308.5		89,280		89,280		222,454							0/0
SWP 500 - CLIQUET TA2303063	N/A		Equity/Index	JPW-	01/13/2023	01/12/2024	9,300,000	9,300,000	3999.09		164,610		164,610		66,654							0/0
TA2304754	N/A		Equity/Index	UBS-	05/12/2023	05/14/2024	7,700,000	7,700,000	4124.08		140,910		140,910		254,334							0/0
TA2304264	N/A		Equity/Index	BMO-	04/13/2023	04/12/2024	5,100,000	5,100,000	4146.22		82,620		82,620		120,279							0/0
SWP 500 - CLIQUET TA2307328	N/A		Equity/Index	JPW-	08/31/2023	08/30/2024	2,600,000	2,600,000	4507.66		56,940		56,940		17,578							0/0
SWP 500 - CLIQUET TA2305909	N/A		Equity/Index	UBS-	06/30/2023	07/01/2024	5,800,000	5,800,000	4450.38		145,000		145,000		49,198							0/0
TA2304287	N/A		Equity/Index	BMO-	04/14/2023	04/12/2024	3,800,000	3,800,000	4003		62,320		62,320		94,630							0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
SWP 500 - CL (OUET)	N/A		Equity/Index	JPM	08/28/2023	08/28/2024	4,800,000	4,800,000	4433.3100000000		101,760		101,760		27,186							0/0
TA2307190			Equity/Index	BMO	09/15/2023	09/13/2024	3,800,000	3,800,000	4450.32		84,740		84,740		105,319							0/0
SWP 500 - CL (OUET)	N/A		Equity/Index	GS	11/03/2023	11/01/2024	4,300,000	4,300,000	4358.34		88,580		88,580		173,985							0/0
TA2308487			Equity/Index	CITI	12/18/2023	12/18/2024	5,200,000	5,200,000	4740.9600000000		119,080		119,080		150,227							0/0
SWP 500 - CL (OUET)	N/A		Equity/Index	UBS	06/23/2023	06/24/2024	9,600,000	9,600,000	4348.33		231,360		231,360		110,689							0/0
TA2305705			Equity/Index	B0A	10/10/2023	10/10/2024	7,900,000	7,900,000	4338.24		156,420		156,420		373,136							0/0
TA2308048			Equity/Index	JPM	11/29/2023	11/29/2024	4,500,000	4,500,000	4650.58		96,750		96,750		151,013							0/0
SWP 500 - CL (OUET)	N/A		Equity/Index	BMO	08/04/2023	08/06/2024	4,000,000	4,000,000	4478.03		89,200		89,200		98,294							0/0
TA2308919			Equity/Index	MS	06/27/2023	06/21/2024	4,800,000	4,800,000	4365.6899999999		117,600		117,600		50,900							0/0
SWP 500 - CL (OUET)	N/A		Equity/Index	MS	10/03/2023	10/03/2024	4,300,000	4,300,000	4229.45		78,260		78,260		203,106							0/0
TA2307923			Equity/Index	UBS	08/01/2023	08/01/2024	6,200,000	6,200,000	4576.7299999999		143,530		143,530		25,670							0/0
SWP 500 - CL (OUET)	N/A		Equity/Index	JPM	01/25/2023	01/25/2024	4,200,000	4,200,000	4016.22		81,480		81,480		21,324							0/0
TA2303161			Equity/Index	CITI	02/10/2023	02/12/2024	4,500,000	4,500,000	4030.46		92,250		92,250		81,655							0/0
SWP 500 - CL (OUET)	N/A		Equity/Index	MS	10/31/2023	10/31/2024	8,500,000	8,500,000	4193.8		158,100		158,100		321,838							0/0
TA2308416			Equity/Index	BMO	04/14/2023	04/16/2024	6,600,000	6,600,000	4137.6400000000		108,240		108,240		193,937							0/0
SWP 500 - CL (OUET)	N/A		Equity/Index	BMO	01/30/2023	01/30/2024	9,500,000	9,500,000	4017.77		197,600		197,600		52,667							0/0
TA2303215			Equity/Index	JPM	01/27/2023	01/26/2024	8,400,000	8,400,000	4070.56		172,200		172,200		45,081							0/0
SWP 500 - CL (OUET)	N/A		Equity/Index	UBS	06/23/2023	06/21/2024	4,500,000	4,500,000	4348.33		108,450		108,450		162,736							0/0
TA2305706			Equity/Index	CITI	05/15/2023	05/15/2024	5,200,000	5,200,000	4136.28		95,680		95,680		47,452							0/0
TA2304802			Equity/Index	BMO	07/03/2023	07/03/2024	2,600,000	2,600,000	4455.59		65,780		65,780		159,946							0/0
SWP 500 - CL (OUET)	N/A		Equity/Index	UBS	10/23/2023	10/23/2024	4,100,000	4,100,000	4217.04		77,900		77,900		24,823							0/0
TA2305963			Equity/Index	JPM	04/28/2023	04/30/2024	6,100,000	6,100,000	4169.4799999999		111,020		111,020		9,004							0/0
SWP 500 - CL (OUET)	N/A		Equity/Index	CITI	07/31/2023	07/31/2024	5,200,000	5,200,000	4588.96		121,160		121,160		265,517							0/0
TA2306652			Equity/Index	UBS	03/17/2023	03/18/2024	7,800,000	7,800,000	3916.64		120,900		120,900		310,986							0/0
SWP 500 - CL (OUET)	N/A		Equity/Index	BMO	10/24/2023	10/24/2024	7,300,000	7,300,000	4247.68		138,700		138,700		107,617							0/0
TA2308289			Equity/Index	BMO	11/30/2023	11/29/2024	3,200,000	3,200,000	4567.8		68,160		68,160		238,014							0/0
SWP 500 - CL (OUET)	N/A		Equity/Index	MS	11/10/2023	11/08/2024	6,200,000	6,200,000	4415.24		130,820		130,820		201,277							0/0
TA2308607			Equity/Index	UBS	07/11/2023	07/11/2024	5,800,000	5,800,000	4439.26		136,880		136,880		204,613							0/0
SWP 500 - CL (OUET)	N/A		Equity/Index	MS	12/19/2023	12/19/2024	7,700,000	7,700,000	4768.37		174,790		174,790		60,180							0/0
TA230269			Equity/Index	UBS	08/23/2023	08/23/2024	3,900,000	3,900,000	4436.01		82,680		82,680		116,856							0/0
SWP 500 - CL (OUET)	N/A		Equity/Index	BMO	06/08/2023	06/07/2024	3,300,000	3,300,000	4293.93		66,990		66,990		508,546							0/0
TA2305280			Equity/Index	BMO	01/06/2023	01/05/2024	7,000,000	7,000,000	3895.08		121,800		121,800		66,313							0/0
SWP 500 - CL (OUET)	N/A		Equity/Index	JPM	07/13/2023	07/12/2024	3,700,000	3,700,000	4510.04		88,060		88,060		4,845							0/0
TA2306180			Equity/Index	UBS	02/01/2023	02/01/2024	4,800,000	4,800,000	4119.21		99,360		99,360									0/0
TA2303224			Equity/Index																			0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
S&P 500 - C I (Q)ET	N/A		Equity/Index	JPM	12/30/2022	01/02/2024	5,400,000	5,400,000	3839.5	93,960			93,960		94,007							0/0
TA202903			Equity/Index	BMO	06/27/2023	06/27/2024	6,200,000	6,200,000	4378.41		151,900		151,900		15,316							0/0
S&P 500 - C I (Q)ET	N/A		Equity/Index	BMO	03/31/2023	04/02/2024	6,800,000	6,800,000	4109.3100000000		106,760		106,760		218,778							0/0
TA230407L			Equity/Index	BMO	01/20/2023	01/19/2024	9,500,000	9,500,000	3972.61		180,500		180,500		144,723							0/0
S&P 500 - C I (Q)ET	N/A		Equity/Index	UBS	03/03/2023	03/05/2024	5,100,000	5,100,000	4045.64		100,980		100,980		304,421							0/0
TA230313Z			Equity/Index	CITI	12/08/2023	12/10/2024	7,400,000	7,400,000	4604.37		157,620		157,620		238,787							0/0
S&P 500 - C I (Q)ET	N/A		Equity/Index	BMO	12/11/2023	12/11/2024	5,500,000	5,500,000	4622.4399999999		119,350		119,350		175,600							0/0
TA2309108			Equity/Index	BMO	11/09/2023	11/08/2024	2,500,000	2,500,000	4347.3500000000		52,250		52,250		95,309							0/0
TA2309141			Equity/Index	MS	09/29/2023	10/01/2024	3,700,000	3,700,000	4288.05		74,370		74,370		125,729							0/0
S&P 500 - C I (Q)ET	N/A		Equity/Index	BMO	05/02/2023	05/02/2024	6,600,000	6,600,000	4119.58		119,460		119,460		228,677							0/0
TA230457Z			Equity/Index	JPM	04/17/2023	04/17/2024	10,200,000	10,200,000	4151.32		168,300		168,300		359,242							0/0
TA2304313			Equity/Index	UBS	06/14/2023	06/14/2024	4,000,000	4,000,000	4372.59		90,000		90,000		107,502							0/0
S&P 500 - C I (Q)ET	N/A		Equity/Index	JPM	10/11/2023	10/11/2024	3,900,000	3,900,000	4376.95		78,000		78,000		159,439							0/0
TA2308100			Equity/Index	UBS	03/07/2023	03/07/2024	7,000,000	7,000,000	3986.37		135,450		135,450		415,048							0/0
S&P 500 - C I (Q)ET	N/A		Equity/Index	JPM	07/28/2023	07/30/2024	4,200,000	4,200,000	4592.2299999999		99,120		99,120		4,661							0/0
TA2306618			Equity/Index	BMO	01/17/2023	01/17/2024	7,800,000	7,800,000	3990.97		142,740		142,740		194,211							0/0
S&P 500 - C I (Q)ET	N/A		Equity/Index	BMO	09/29/2023	09/27/2024	3,800,000	3,800,000	4288.05		76,000		76,000		74,608							0/0
TA2307888			Equity/Index	BMO	10/16/2023	10/16/2024	4,000,000	4,000,000	4373.63		81,600		81,600		175,448							0/0
S&P 500 - C I (Q)ET	N/A		Equity/Index	BMO	09/05/2023	09/05/2024	3,300,000	3,300,000	4496.83		73,260		73,260		62,304							0/0
TA2308148			Equity/Index	JPM	02/07/2023	02/07/2024	4,200,000	4,200,000	4164		87,360		87,360		122,257							0/0
S&P 500 - C I (Q)ET	N/A		Equity/Index	UBS	03/10/2023	03/12/2024	9,200,000	9,200,000	3861.59		166,520		166,520		563,388							0/0
TA2303327			Equity/Index	MS	05/19/2023	05/20/2024	8,200,000	8,200,000	4191.9799999999		154,980		154,980		111,102							0/0
S&P 500 - C I (Q)ET	N/A		Equity/Index	JPM	04/06/2023	04/09/2024	7,800,000	7,800,000	4105.0200000000		124,020		124,020		344,007				(90,289)			0/0
TA2304164			Equity/Index	BMO	09/01/2023	09/03/2024	5,600,000	5,600,000	4515.7700000000		122,640		122,640		78,589							0/0
S&P 500 - C I (Q)ET	N/A		Equity/Index	JPM	05/26/2023	05/28/2024	5,900,000	5,900,000	4205.45		112,690		112,690		5,055							0/0
TA2305088			Equity/Index	BMO	11/03/2023	11/04/2024	7,000,000	7,000,000	4358.34		144,200		144,200		285,297							0/0
S&P 500 - C I (Q)ET	N/A		Equity/Index	GS	09/01/2023	09/30/2024	4,000,000	4,000,000	4004		87,600		87,600		65,773							0/0
TA2307367			Equity/Index	JPM	06/16/2023	06/18/2024	6,100,000	6,100,000	4409.59		141,520		141,520		104,421							0/0
S&P 500 - C I (Q)ET	N/A		Equity/Index	UBS	11/24/2023	11/26/2024	5,900,000	5,900,000	4559.34		129,800		129,800		199,000							0/0
TA2308833			Equity/Index	CITI	12/20/2023	12/20/2024	5,000,000	5,000,000	4698.3500000000		111,000		111,000		149,866							0/0
S&P 500 - C I (Q)ET	N/A		Equity/Index	JPM	02/27/2023	02/27/2024	5,700,000	5,700,000	3992.24		116,850		116,850		50,806							0/0
TA2302985			Equity/Index	JPM	12/29/2023	12/27/2024	3,600,000	3,600,000	4769.83		74,520		74,520		96,929							0/0
S&P 500 - C I (Q)ET	N/A		Equity/Index	CITI	05/24/2023	05/24/2024	4,800,000	4,800,000	4115.24		90,000		90,000		59,551							0/0
TA2309466			Equity/Index	UBS																		0/0
TA2305023			Equity/Index	UBS																		0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
S&P 500 - C I (Q)ET	N/A		Equity/Index	BMO-	01/05/2023	01/05/2024	4,200,000	4,200,000	3808.1		73,080		73,080		207,927							0/0
TA2302981																						0/0
S&P 500 - C I (Q)ET	N/A		Equity/Index	JPM-	07/14/2023	07/12/2024	4,700,000	4,700,000	4505.42		111,390		111,390		84,374							0/0
TA2306294																						0/0
S&P 500 - C I (Q)ET	N/A		Equity/Index	B0A-	08/15/2023	08/15/2024	7,000,000	7,000,000	997		151,200		151,200		198,143							0/0
TA2306926																						0/0
S&P 500 - C I (Q)ET	N/A		Equity/Index	JPM-	11/20/2023	11/20/2024	4,700,000	4,700,000	4547.38		101,990		101,990		170,897							0/0
TA2308798																						0/0
S&P 500 - C I (Q)ET	N/A		Equity/Index	MS-	03/10/2023	03/11/2024	5,400,000	5,400,000	3861.59		97,200		97,200		382,616							0/0
TA2303738																						0/0
S&P 500 - C I (Q)ET	N/A		Equity/Index	BMO-	07/28/2023	07/29/2024	7,200,000	7,200,000	996		169,920		169,920		1,959							0/0
TA2306620																						0/0
S&P 500 - C I (Q)ET	N/A		Equity/Index	BMO-	03/29/2023	03/28/2024	2,200,000	2,200,000	4027.81		34,540		34,540		4,892							0/0
TA2304041																						0/0
S&P 500 - C I (Q)ET	N/A		Equity/Index	JPM-	06/12/2023	06/12/2024	3,700,000	3,700,000	4338.93		79,920		79,920		134,461							0/0
TA2306370																						0/0
S&P 500 - C I (Q)ET	N/A		Equity/Index	BMO-	11/15/2023	11/15/2024	4,700,000	4,700,000	4502.88		101,050		101,050		169,036							0/0
TA2306690																						0/0
S&P 500 - C I (Q)ET	N/A		Equity/Index	JPM-	05/19/2023	05/21/2024	7,700,000	7,700,000	996		145,530		145,530		83,734							0/0
TA2304921																						0/0
S&P 500 - C I (Q)ET	N/A		Equity/Index	BMO-	12/28/2023	12/27/2024	3,800,000	3,800,000	1004		77,520		77,520		100,298							0/0
TA2309423																						0/0
S&P 500 - C I (Q)ET	N/A		Equity/Index	UBS-	04/11/2023	04/11/2024	6,400,000	6,400,000	996		101,120		101,120		364,904							0/0
TA2304217																						0/0
S&P 500 - C I (Q)ET	N/A		Equity/Index	MS-	01/03/2023	01/03/2024	6,000,000	6,000,000	3824.14		105,000		105,000		161,587							0/0
TA2300005																						0/0
S&P 500 - C I (Q)ET	N/A		Equity/Index	UBS-	03/03/2023	03/04/2024	4,600,000	4,600,000	4045.64		91,080		91,080		198,469							0/0
TA2303627																						0/0
S&P 500 - C I (Q)ET	N/A		Equity/Index	UBS-	04/20/2023	04/19/2024	3,900,000	3,900,000	4129.79		67,080		67,080		75,637							0/0
TA2304366																						0/0
S&P 500 - C I (Q)ET	N/A		Equity/Index	UBS-	05/08/2023	05/08/2024	4,400,000	4,400,000	4138.12		78,760		78,760		198,433							0/0
TA2304638																						0/0
S&P 500 - C I (Q)ET	N/A		Equity/Index	UBS-	01/23/2023	01/23/2024	9,400,000	9,400,000	4019.81		180,480		180,480		18,324							0/0
TA2303160																						0/0
S&P 500 - C I (Q)ET	N/A		Equity/Index	BMO-	01/19/2023	01/19/2024	2,400,000	2,400,000	3888.85		44,640		44,640		12,812							0/0
TA2303111																						0/0
S&P 500 - C I (Q)ET	N/A		Equity/Index	CITI-	10/02/2023	10/02/2024	6,300,000	6,300,000	1003		124,110		124,110		279,791							0/0
TA2307901																						0/0
S&P 500 - C I (Q)ET	N/A		Equity/Index	UBS-	10/30/2023	10/30/2024	3,700,000	3,700,000	4166.82		69,190		69,190		141,131							0/0
TA2308395																						0/0
S&P 500 - C I (Q)ET	N/A		Equity/Index	JPM-	11/01/2023	11/01/2024	3,000,000	3,000,000	997		57,900		57,900		123,478							0/0
TA2308445																						0/0
S&P 500 - C I (Q)ET	N/A		Equity/Index	CITI-	11/24/2023	11/25/2024	5,800,000	5,800,000	4559.34		127,600		127,600		200,343							0/0
TA2308834																						0/0
S&P 500 - C I (Q)ET	N/A		Equity/Index	BMO-	09/11/2023	09/11/2024	5,400,000	5,400,000	4487.46		124,200		124,200		162,792							0/0
TA2307483																						0/0
S&P 500 - C I (Q)ET	N/A		Equity/Index	CITI-	07/21/2023	07/22/2024	5,200,000	5,200,000	4536.34		121,160		121,160		28,584							0/0
TA2306475																						0/0
S&P 500 - C I (Q)ET	N/A		Equity/Index	BMO-	02/24/2023	02/26/2024	5,200,000	5,200,000	3970.04		105,040		105,040		51,152							0/0
TA2303525																						0/0
S&P 500 - C I (Q)ET	N/A		Equity/Index	MS-	07/19/2023	07/19/2024	5,500,000	5,500,000	4565.72		127,600		127,600		35,831							0/0
TA2306399																						0/0
S&P 500 - C I (Q)ET	N/A		Equity/Index	GS-	05/25/2023	05/24/2024	2,200,000	2,200,000	4151.28		41,140		41,140		11,928							0/0
TA2305032																						0/0
S&P 500 - C I (Q)ET	N/A		Equity/Index	UBS-	03/20/2023	03/20/2024	6,000,000	6,000,000	3951.57		92,400		92,400		159,041							0/0
TA2303870																						0/0
S&P 500 - C I (Q)ET	N/A		Equity/Index	JPM-	09/12/2023	09/12/2024	6,700,000	6,700,000	996		152,090		152,090		214,689							0/0
TA2307510																						0/0
S&P 500 - C I (Q)ET	N/A		Equity/Index	JPM-	04/18/2023	04/18/2024	5,200,000	5,200,000	4154.87		87,360		87,360		119,533							0/0
TA2304344																						0/0
S&P 500 - C I (Q)ET	N/A		Equity/Index	BMO-	03/24/2023	03/22/2024	5,200,000	5,200,000	3970.99		80,080		80,080		65,523							0/0
TA2303971																						0/0
S&P 500 - C I (Q)ET	N/A		Equity/Index	MS-	12/22/2023	12/24/2024	6,000,000	6,000,000	4754.63		126,600		126,600		160,030							0/0
TA2309382																						0/0
S&P 500 - C I (Q)ET	N/A		Equity/Index	JPM-	11/02/2023	11/01/2024	2,400,000	2,400,000	4317.78		47,040		47,040		97,760							0/0
TA2308462																						0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B/A C.V.	Current Year's (Amortization)/Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
S&P 500 - C I (O)ET	N/A		Equity/Index	C I T I -	05/10/2023	05/10/2024	4,800,000	4,800,000	4137.6400000000		86,880		86,880		250,219							0/0
TA2304685			Equity/Index	BMO-	05/26/2023	05/24/2024	2,900,000	2,900,000	4205.45		55,390		55,390		6,067							0/0
S&P 500 - C I (O)ET	N/A		Equity/Index	MS-	09/27/2023	09/27/2024	5,600,000	5,600,000	4274.51		109,760		109,760		111,743							0/0
TA2307803			Equity/Index	SS-	12/26/2023	12/26/2024	3,800,000	3,800,000	4774.75		77,900		77,900		101,779							0/0
S&P 500 - C I (O)ET	N/A		Equity/Index	BMO-	11/08/2023	11/08/2024	5,900,000	5,900,000	4382.78		122,720		122,720		235,894							0/0
TA2308405			Equity/Index	JPW-	03/22/2023	03/22/2024	4,300,000	4,300,000	3936.97		66,650		66,650		100,406							0/0
S&P 500 - C I (O)ET	N/A		Equity/Index	BMO-	07/26/2023	07/26/2024	4,500,000	4,500,000	4566.75		105,300		105,300		3,091							0/0
TA2303908			Equity/Index	BMO-	03/31/2023	04/01/2024	6,900,000	6,900,000	4109.3100000000		108,330		108,330		132,686							0/0
S&P 500 - C I (O)ET	N/A		Equity/Index	JPW-	05/05/2023	05/06/2024	7,000,000	7,000,000	4136.25		126,000		126,000		334,933							0/0
TA2304619			Equity/Index	JPW-	11/16/2023	11/15/2024	3,200,000	3,200,000	4508.24		68,800		68,800		114,631							0/0
TA2308697			Equity/Index	JPW-	05/19/2023	05/17/2024	4,400,000	4,400,000	4191.9799999999		83,160		83,160		56,045							0/0
TA2304919			Equity/Index	JPW-	06/02/2023	06/04/2024	7,000,000	7,000,000	4282.37		135,800		135,800		191,442							0/0
TA2305171			Equity/Index	JPW-	09/08/2023	09/06/2024	2,100,000	2,100,000	4457.49		45,990		45,990		58,089							0/0
TA2307471			Equity/Index	JPW-	05/05/2023	05/07/2024	6,000,000	6,000,000	4136.25		108,000		108,000		247,586							0/0
TA2304620			Equity/Index	BMO-	09/19/2023	09/19/2024	8,000,000	8,000,000	4443.95		172,000		172,000		164,254							0/0
S&P 500 - C I (O)ET	N/A		Equity/Index	JPW-	07/14/2023	07/15/2024	6,500,000	6,500,000	4505.42		154,050		154,050		115,858							0/0
TA2306266			Equity/Index	MS-	12/22/2023	12/23/2024	4,600,000	4,600,000	4754.63		97,060		97,060		122,730							0/0
S&P 500 - C I (O)ET	N/A		Equity/Index	JPW-	05/01/2023	05/01/2024	3,900,000	3,900,000	4167.87		72,930		72,930		54,941							0/0
TA2304539			Equity/Index	JPW-	06/16/2023	06/17/2024	7,600,000	7,600,000	4409.59		176,320		176,320		240,316							0/0
S&P 500 - C I (O)ET	N/A		Equity/Index	BMO-	08/11/2023	08/09/2024	3,800,000	3,800,000	4464.05		83,410		83,410		118,038							0/0
TA2306557			Equity/Index	BMO-	08/18/2023	08/19/2024	7,500,000	7,500,000	4389.71		155,250		155,250		200,169							0/0
TA2307005			Equity/Index	JPW-	09/08/2023	09/10/2024	4,500,000	4,500,000	4457.49		98,550		98,550		146,417							0/0
TA2307469			Equity/Index	JPW-	04/06/2023	04/08/2024	4,700,000	4,700,000	4105.0200000000		74,730		74,730		217,900							0/0
TA2304161			Equity/Index	BMO-	11/24/2023	11/22/2024	3,700,000	3,700,000	4559.34		81,400		81,400		128,018							0/0
TA2308832			Equity/Index	C I T I -	12/08/2023	12/06/2024	2,500,000	2,500,000	4604.37		53,500		53,500		81,468							0/0
S&P 500 - C I (O)ET	N/A		Equity/Index	MS-	10/18/2023	10/18/2024	3,800,000	3,800,000	4104.6000000000		77,520		77,520		154,851							0/0
TA2303176			Equity/Index	JPW-	01/26/2023	01/26/2024	5,700,000	5,700,000	4060.43		112,860		112,860									0/0
TA2306897			Equity/Index	JPW-	08/14/2023	08/14/2024	5,200,000	5,200,000	4489.72		113,880		113,880		118,544							0/0
TA2303941			Equity/Index	BMO-	03/23/2023	03/22/2024	5,900,000	5,900,000	3948.72		92,040		92,040		89,183							0/0
S&P 500 - C I (O)ET	N/A		Equity/Index	JPW-	12/12/2023	12/12/2024	9,700,000	9,700,000	4643.7		210,490		210,490		306,291							0/0
TA2309161			Equity/Index	C I T I -	02/03/2023	02/02/2024	6,500,000	6,500,000	4136.4799999999		135,200		135,200		98,679							0/0
S&P 500 - C I (O)ET	N/A		Equity/Index	JPW-	06/16/2023	06/14/2024	3,000,000	3,000,000	4409.59		69,600		69,600		107,555							0/0
TA2305555			Equity/Index	BMO-	12/07/2023	12/06/2024	2,600,000	2,600,000	4585.59		54,080		54,080		85,087							0/0
TA2309087			Equity/Index																			0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
S&P 500 - CL (O)ET	N/A		Equity/Index	UBS-	02/17/2023	02/16/2024	7,100,000	7,100,000	4079.08		145,550		145,550		15,431							0/0
TA2303466...			Equity/Index	BMO-	03/06/2023	03/06/2024	6,300,000	6,300,000	4048.42		122,850		122,850		428,124							0/0
S&P 500 - CL (O)ET	N/A		Equity/Index	CLT+	07/21/2023	07/19/2024	5,200,000	5,200,000	4536.34		121,160		121,160		29,298							0/0
TA2306476...			Equity/Index	MS-	11/10/2023	11/12/2024	5,600,000	5,600,000	4415.24		118,160		118,160		209,009							0/0
S&P 500 - CL (O)ET	N/A		Equity/Index	UBS-	08/29/2023	08/29/2024	6,800,000	6,800,000	4487.63		148,240		148,240		20,055							0/0
TA2307217...			Equity/Index	JPIM-	02/02/2023	02/02/2024	5,000,000	5,000,000	4179.76		105,000		105,000		52,988							0/0
S&P 500 - CL (O)ET	N/A		Equity/Index	UBS-	12/15/2023	12/16/2024	7,600,000	7,600,000	4719.1899999999		163,400		163,400		219,459							0/0
TA2303246...			Equity/Index	BMO-	04/05/2023	04/05/2024	4,000,000	4,000,000	4090.38		63,200		63,200		157,255							0/0
S&P 500 - CL (O)ET	N/A		Equity/Index	UBS-	10/27/2023	10/29/2024	4,900,000	4,900,000	4117.37		90,650		90,650		203,476							0/0
TA2308374...			Equity/Index	MS-	10/06/2023	10/07/2024	4,200,000	4,200,000	4308.5		78,120		78,120		196,193							0/0
S&P 500 - CL (O)ET	N/A		Equity/Index	BMO-	09/29/2023	09/30/2024	5,900,000	5,900,000	4288.05		119,180		119,180		148,748							0/0
TA2307867...			Equity/Index	UBS-	01/04/2023	01/04/2024	3,700,000	3,700,000	3852.97		64,380		64,380		115,159							0/0
TA2302970...			Equity/Index	BMO-	12/06/2023	12/06/2024	4,500,000	4,500,000	4549.34		94,050		94,050		150,528							0/0
S&P 500 - CL (O)ET	N/A		Equity/Index	BMO-	08/25/2023	08/27/2024	4,500,000	4,500,000	4405.71		96,075		96,075		32,123							0/0
TA2307151...			Equity/Index	BMO-	05/23/2023	05/23/2024	7,800,000	7,800,000	4145.58		147,420		147,420		84,193							0/0
S&P 500 - CL (O)ET	N/A		Equity/Index	BMO-	06/05/2023	06/05/2024	7,000,000	7,000,000	4273.79		139,300		139,300		189,649							0/0
TA2305229...			Equity/Index	BMO-	02/06/2023	02/06/2024	7,000,000	7,000,000	4111.08		146,300		146,300		390,569							0/0
S&P 500 - CL (O)ET	N/A		Equity/Index	MS-	03/10/2023	03/08/2024	6,600,000	6,600,000	3861.59		118,140		118,140		523,794							0/0
TA2303300...			Equity/Index	UBS-	05/03/2023	05/03/2024	3,300,000	3,300,000	4090.75		60,720		60,720		103,399							0/0
S&P 500 - CL (O)ET	N/A		Equity/Index	BMO-	10/05/2023	10/04/2024	2,100,000	2,100,000	4258.1899999999		39,480		39,480		102,984							0/0
TA230737...			Equity/Index	JPIM-	08/21/2023	08/21/2024	4,600,000	4,600,000	4399.7700000000		97,520		97,520		88,640							0/0
S&P 500 - CL (O)ET	N/A		Equity/Index	BMO-	08/04/2023	08/05/2024	5,600,000	5,600,000	4478.03		124,880		124,880		107,530							0/0
TA2306757...			Equity/Index	UBS-	08/10/2023	08/09/2024	3,200,000	3,200,000	4488.83		70,720		70,720		98,191							0/0
TA2306854...			Equity/Index	UBS-	05/04/2023	05/03/2024	3,300,000	3,300,000	4061.22		58,410		58,410		119,319							0/0
S&P 500 - CL (O)ET	N/A		Equity/Index	CLT+	10/13/2023	10/15/2024	6,800,000	6,800,000	4327.78		137,360		137,360		299,731							0/0
TA2308134...			Equity/Index	MS-	08/03/2023	08/02/2024	4,200,000	4,200,000	4003		93,660		93,660		57,743							0/0
TA2306723...			Equity/Index	UBS-	01/09/2023	01/09/2024	6,600,000	6,600,000	3892.09		116,160		116,160		288,913							0/0
TA2303024...			Equity/Index	BMO-	04/21/2023	04/19/2024	4,000,000	4,000,000	4004		69,200		69,200		62,237							0/0
S&P 500 - CL (O)ET	N/A		Equity/Index	BMO-	04/06/2023	04/05/2024	4,100,000	4,100,000	4105.0200000000		65,190		65,190		204,384							0/0
TA2304162...			Equity/Index	BMO-	07/28/2023	07/26/2024	4,900,000	4,900,000	4592.2299999999		115,640		115,640		1,126							0/0
S&P 500 - CL (O)ET	N/A		Equity/Index	MS-	02/22/2023	02/22/2024	3,200,000	3,200,000	3991.05		64,960		64,960		58,269							0/0
TA2303494...			Equity/Index	BMO-	12/27/2023	12/27/2024	9,500,000	9,500,000	4701.58		194,560		194,560		252,276							0/0
S&P 500 - CL (O)ET	N/A		Equity/Index	BMO-	03/31/2023	03/28/2024	4,800,000	4,800,000	4109.3100000000		75,360		75,360		28,073							0/0
TA2304070...			Equity/Index	BMO-					004													0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
S&P 500 - CL (O)ET	N/A		Equity/Index	BMO-	04/03/2023	04/03/2024	5,400,000	5,400,000	4124.51		85,860		85,860		109,618							0/0
TA230408			Equity/Index	JPW-	06/13/2023	06/13/2024	10,000,000	10,000,000	4369.01		222,000		222,000		263,702							0/0
S&P 500 - CL (O)ET	N/A		Equity/Index	MS-	10/06/2023	10/08/2024	4,700,000	4,700,000	4308.5		87,420		87,420		218,307							0/0
TA2305409			Equity/Index	JPW-	01/31/2023	01/31/2024	4,000,000	4,000,000	4076.6		83,200		83,200									0/0
S&P 500 - CL (O)ET	N/A		Equity/Index	BMO-	03/16/2023	03/15/2024	6,500,000	6,500,000	3960.28		102,700		102,700		252,633							0/0
TA2303220			Equity/Index	BMO-	04/12/2023	04/12/2024	5,600,000	5,600,000	4091.95		90,160		90,160		253,505							0/0
S&P 500 - CL (O)ET	N/A		Equity/Index	MS-	12/22/2023	12/20/2024	5,300,000	5,300,000	4754.63		111,830		111,830		141,522							0/0
TA2303891			Equity/Index	BMO-	08/11/2023	08/12/2024	6,600,000	6,600,000	4464.05		144,870		144,870		199,308							0/0
S&P 500 - CL (O)ET	N/A		Equity/Index	UBS-	06/20/2023	06/20/2024	6,800,000	6,800,000	4388.71		162,520		162,520		88,066							0/0
TA230688			Equity/Index	JPW-	05/17/2023	05/17/2024	4,000,000	4,000,000	4004		74,000		74,000		129,318							0/0
TA2305612			Equity/Index	UBS-	02/17/2023	02/20/2024	7,000,000	7,000,000	4079.09		143,500		143,500		63,379							0/0
S&P 500 - CL (O)ET	N/A		Equity/Index	JPW-	07/24/2023	07/24/2024	5,300,000	5,300,000	4003		125,080		125,080		34,533							0/0
TA2304865			Equity/Index	BMO-	08/04/2023	08/02/2024	2,400,000	2,400,000	4478.03		53,520		53,520		48,109							0/0
S&P 500 - CL (O)ET	N/A		Equity/Index	UBS-	05/11/2023	05/10/2024	4,200,000	4,200,000	4130.62		74,760		74,760		219,206							0/0
TA230711			Equity/Index	BMO-	08/18/2023	08/16/2024	4,200,000	4,200,000	4369.71		86,940		86,940		132,482							0/0
S&P 500 - CL (O)ET	N/A		Equity/Index	JPW-	10/25/2023	10/25/2024	5,100,000	5,100,000	4186.7700000000		97,920		97,920		216,782							0/0
TA230706			Equity/Index	UBS-	09/15/2023	09/17/2024	5,400,000	5,400,000	4450.32		120,420		120,420		178,695							0/0
S&P 500 - CL (O)ET	N/A		Equity/Index	BMO-	12/04/2023	12/04/2024	4,700,000	4,700,000	4569.78		98,700		98,700		156,019							0/0
TA230897			Equity/Index	UBS-	06/30/2023	07/02/2024	6,900,000	6,900,000	4450.38		172,500		172,500		166,914							0/0
S&P 500 - CL (O)ET	N/A		Equity/Index	UBS-	06/02/2023	06/03/2024	4,400,000	4,400,000	4292.37		85,360		85,360		100,946							0/0
TA2305169			Equity/Index	BMO-	04/21/2023	04/22/2024	7,500,000	7,500,000	4133.5200000000		129,750		129,750		126,699							0/0
S&P 500 - CL (O)ET	N/A		Equity/Index	JPW-	01/13/2023	01/12/2024	4,200,000	4,200,000	3999.09		74,340		74,340		11,692							0/0
TA2303064			Equity/Index	UBS-	11/07/2023	11/07/2024	7,300,000	7,300,000	4378.38		151,110		151,110		294,382							0/0
S&P 500 - CL (O)ET	N/A		Equity/Index	JPW-	12/15/2023	12/13/2024	3,700,000	3,700,000	4055.99		95,040		95,040		107,483							0/0
TA230925			Equity/Index	UBS-	04/26/2023	04/26/2024	5,400,000	5,400,000	4117.37		157,250		157,250		20,980							0/0
TA2304446			Equity/Index	JPW-	10/27/2023	10/28/2024	8,500,000	8,500,000	4402.2		106,330		106,330		346,450							0/0
S&P 500 - CL (O)ET	N/A		Equity/Index	UBS-	09/20/2023	09/20/2024	4,900,000	4,900,000	4298.6599999999		120,270		120,270		105,668							0/0
TA2307649			Equity/Index	JPW-	06/09/2023	06/10/2024	5,700,000	5,700,000	3997		151,890		151,890		266,781							0/0
TA2305311			Equity/Index	UBS-	05/12/2023	05/13/2024	8,300,000	8,300,000	4124.08		161,500		161,500		274,550							0/0
S&P 500 - CL (O)ET	N/A		Equity/Index	BMO-	01/20/2023	01/19/2024	8,500,000	8,500,000	3972.61		97,760		97,760		259,245							0/0
TA2304755			Equity/Index	JPW-	12/05/2023	12/05/2024	4,700,000	4,700,000	4567.18		68,310		68,310		155,922							0/0
S&P 500 - CL (O)ET	N/A		Equity/Index	BMO-	08/18/2023	08/20/2024	3,300,000	3,300,000	4369.71		135,300		135,300		79,828							0/0
TA2307007			Equity/Index	JPW-	01/27/2023	01/29/2024	6,600,000	6,600,000	4070.56													0/0
TA2303187			Equity/Index	JPW-																		0/0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
S&P 500 - CL (O)ET	N/A		Equity/Index	BMO-	03/24/2023	03/25/2024	5,600,000	5,600,000	3970.99		86,240		86,240		79,239							0/0
TA2303972			Equity/Index	BMO-	01/24/2023	01/24/2024	3,200,000	3,200,000	4016.95		61,760		61,760		8,942							0/0
S&P 500 - CL (O)ET	N/A		Equity/Index	BMO-	01/24/2023	01/24/2024	3,200,000	3,200,000	4016.95		61,760		61,760		8,942							0/0
TA2303163			Equity/Index	BMO-	01/24/2023	01/24/2024	3,200,000	3,200,000	4016.95		61,760		61,760		8,942							0/0
S&P 500 - CL (O)ET	N/A		Equity/Index	BMO-	01/24/2023	01/24/2024	3,200,000	3,200,000	4016.95		61,760		61,760		8,942							0/0
TA2303066			Equity/Index	BMO-	01/24/2023	01/24/2024	3,200,000	3,200,000	4016.95		61,760		61,760		8,942							0/0
S&P 500 - CL (O)ET	N/A		Equity/Index	BMO-	01/24/2023	01/24/2024	3,200,000	3,200,000	4016.95		61,760		61,760		8,942							0/0
TA2309193			Equity/Index	BMO-	01/24/2023	01/24/2024	3,200,000	3,200,000	4016.95		61,760		61,760		8,942							0/0
S&P 500 - CL (O)ET	N/A		Equity/Index	BMO-	01/24/2023	01/24/2024	3,200,000	3,200,000	4016.95		61,760		61,760		8,942							0/0
TA2307835			Equity/Index	BMO-	01/24/2023	01/24/2024	3,200,000	3,200,000	4016.95		61,760		61,760		8,942							0/0
S&P 500 - CL (O)ET	N/A		Equity/Index	BMO-	01/24/2023	01/24/2024	3,200,000	3,200,000	4016.95		61,760		61,760		8,942							0/0
TA2308670			Equity/Index	BMO-	01/24/2023	01/24/2024	3,200,000	3,200,000	4016.95		61,760		61,760		8,942							0/0
S&P 500 - CL (O)ET	N/A		Equity/Index	BMO-	01/24/2023	01/24/2024	3,200,000	3,200,000	4016.95		61,760		61,760		8,942							0/0
TA2303786			Equity/Index	BMO-	01/24/2023	01/24/2024	3,200,000	3,200,000	4016.95		61,760		61,760		8,942							0/0
S&P 500 - CL (O)ET	N/A		Equity/Index	BMO-	01/24/2023	01/24/2024	3,200,000	3,200,000	4016.95		61,760		61,760		8,942							0/0
TA2304659			Equity/Index	BMO-	01/24/2023	01/24/2024	3,200,000	3,200,000	4016.95		61,760		61,760		8,942							0/0
S&P 500 - CL (O)ET	N/A		Equity/Index	BMO-	01/24/2023	01/24/2024	3,200,000	3,200,000	4016.95		61,760		61,760		8,942							0/0
TA2303786			Equity/Index	BMO-	01/24/2023	01/24/2024	3,200,000	3,200,000	4016.95		61,760		61,760		8,942							0/0
S&P 500 - CL (O)ET	N/A		Equity/Index	BMO-	01/24/2023	01/24/2024	3,200,000	3,200,000	4016.95		61,760		61,760		8,942							0/0
TA2303786			Equity/Index	BMO-	01/24/2023	01/24/2024	3,200,000	3,200,000	4016.95		61,760		61,760		8,942							0/0
S&P 500 - CL (O)ET	N/A		Equity/Index	BMO-	01/24/2023	01/24/2024	3,200,000	3,200,000	4016.95		61,760		61,760		8,942							0/0
TA2308240			Equity/Index	BMO-	01/24/2023	01/24/2024	3,200,000	3,200,000	4016.95		61,760		61,760		8,942							0/0
S&P 500 - CL (O)ET	N/A		Equity/Index	BMO-	01/24/2023	01/24/2024	3,200,000	3,200,000	4016.95		61,760		61,760		8,942							0/0
TA2305118			Equity/Index	BMO-	01/24/2023	01/24/2024	3,200,000	3,200,000	4016.95		61,760		61,760		8,942							0/0
S&P 500 - CL (O)ET	N/A		Equity/Index	BMO-	01/24/2023	01/24/2024	3,200,000	3,200,000	4016.95		61,760		61,760		8,942							0/0
TA2308486			Equity/Index	BMO-	01/24/2023	01/24/2024	3,200,000	3,200,000	4016.95		61,760		61,760		8,942							0/0
S&P 500 - CL (O)ET	N/A		Equity/Index	BMO-	01/24/2023	01/24/2024	3,200,000	3,200,000	4016.95		61,760		61,760		8,942							0/0
TA2306066			Equity/Index	BMO-	01/24/2023	01/24/2024	3,200,000	3,200,000	4016.95		61,760		61,760		8,942							0/0
S&P 500 - CL (O)ET	N/A		Equity/Index	BMO-	01/24/2023	01/24/2024	3,200,000	3,200,000	4016.95		61,760		61,760		8,942							0/0
TA2305312			Equity/Index	BMO-	01/24/2023	01/24/2024	3,200,000	3,200,000	4016.95		61,760		61,760		8,942							0/0
S&P 500 - CL (O)ET	N/A		Equity/Index	BMO-	01/24/2023	01/24/2024	3,200,000	3,200,000	4016.95		61,760		61,760		8,942							0/0
TA2303769			Equity/Index	BMO-	01/24/2023	01/24/2024	3,200,000	3,200,000	4016.95		61,760		61,760		8,942							0/0
S&P 500 - CL (O)ET	N/A		Equity/Index	BMO-	01/24/2023	01/24/2024	3,200,000	3,200,000	4016.95		61,760		61,760		8,942							0/0
TA2306014			Equity/Index	BMO-	01/24/2023	01/24/2024	3,200,000	3,200,000	4016.95		61,760		61,760		8,942							0/0
S&P 500 - CL (O)ET	N/A		Equity/Index	BMO-	01/24/2023	01/24/2024	3,200,000	3,200,000	4016.95		61,760		61,760		8,942							0/0
TA2303527			Equity/Index	BMO-	01/24/2023	01/24/2024	3,200,000	3,200,000	4016.95		61,760		61,760		8,942							0/0
S&P 500 - CL (O)ET	N/A		Equity/Index	BMO-	01/24/2023	01/24/2024	3,200,000	3,200,000	4016.95		61,760		61,760		8,942							0/0
TA2304543			Equity/Index	BMO-	01/24/2023	01/24/2024	3,200,000	3,200,000	4016.95		61,760		61,760		8,942							0/0
S&P 500 - CL (O)ET	N/A		Equity/Index	BMO-	01/24/2023	01/24/2024	3,200,000	3,200,000	4016.95		61,760		61,760		8,942							0/0
TA2303102			Equity/Index	BMO-	01/24/2023	01/24/2024	3,200,000	3,200,000	4016.95		61,760		61,760		8,942							0/0
S&P 500 - CL (O)ET	N/A		Equity/Index	BMO-	01/24/2023	01/24/2024	3,200,000	3,200,000	4016.95		61,760		61,760		8,942							0/0
TA2307696			Equity/Index	BMO-	01/24/2023	01/24/2024	3,200,000	3,200,000	4016.95		61,760		61,760		8,942							0/0
S&P 500 - CL (O)ET	N/A		Equity/Index	BMO-	01/24/2023	01/24/2024	3,200,000	3,200,000	4016.95		61,760		61,760		8,942							0/0
TA2306838			Equity/Index	BMO-	01/24/2023	01/24/2024	3,200,000	3,200,000	4016.95		61,760		61,760		8,942							0/0
S&P 500 - CL (O)ET	N/A		Equity/Index	BMO-	01/24/2023	01/24/2024	3,200,000	3,200,000	4016.95		61,760		61,760		8,942							0/0
TA2303387			Equity/Index	BMO-	01/24/2023	01/24/2024	3,200,000	3,200,000	4016.95		61,760		61,760		8,942							0/0
S&P 500 - CL (O)ET	N/A		Equity/Index	BMO-	01/24/2023	01/24/2024	3,200,000	3,200,000	4016.95		61,760		61,760		8,942							0/0
TA2304413			Equity/Index	BMO-	01/24/2023	01/24/2024	3,200,000	3,200,000	4016.95		61,760		61,760		8,942							0/0
S&P 500 - CL (O)ET	N/A		Equity/Index	BMO-	01/24/2023	01/24/2024	3,200,000	3,200,000	4016.95		61,760		61,760		8,942							0/0
TA2303183			Equity/Index	BMO-	01/24/2023	01/24/2024	3,200,000	3,200,000	4016.95		61,760		61,760		8,942							0/0
S&P 500 - CL (O)ET	N/A		Equity/Index	BMO-	01/24/2023	01/24/2024	3,200,000	3,200,000	4016.95		61,760		61,760		8,942							0/0
TA2304763			Equity/Index	BMO-	01/24/2023	01/24/2024	3,200,000	3,200,000	4016.95		61,760		61,760		8,942							0/0
S&P 500 - CL (O)ET	N/A		Equity/Index	BMO-	01/24/2023	01/24/2024	3,200,000	3,200,000	4016.95		61,760		61,760		8,942							0/0
TA2303415			Equity/Index	BMO-	01/24/2023	01/24/2024	3,200,000	3,200,000	4016.95		61,760		61,760		8,942							0/0
S&P 500 - CL (O)ET	N/A		Equity/Index	BMO-	01/24/2023	01/24/2024	3,200,000	3,200,000	4016.95		61,760		61,760		8,942							0/0
TA2305757			Equity/Index	BMO-	01/24/2023	01/24/2024	3,200,000	3,200,000	4016.95		61,760		61,760		8,942							0/0
S&P 500 - CL (O)ET	N/A		Equity/Index	BMO-	01/24/2023	01/24/2024	3,200,000	3,200,000	4016.95		61,760		61,760		8,942							0/0
TA2303562			Equity/Index	BMO-	01/24/2023	01/24/2024	3,200,000	3,200,000	4016.95		61,760		61,760		8,942							0/0
S&P 500 - CL (O)ET	N/A		Equity/Index	BMO-	01/24/2023	01/24/2024	3,200,000	3,200,000	4016.95		61,760		61,760		8,942							0/0
TA2304618			Equity/Index	BMO-	01/24/2023	01/24/2024	3,200,000	3,200,000	4016.95		61,760		61,760		8,942							0/0
S&P 500 - CL (O)ET	N/A		Equity/Index	BMO-	01/24/2023	01/24/2024	3,200,000	3,200,000	4016.95		61,760		61,760		8,942							0/0
TA2308771			Equity/Index	BMO-	01/24/2023	01/24/2024	3,200,000	3,200,000	4016.95		61,760		61,760		8,942							0/0
S&P 500 - CL (O)ET	N/A		Equity/Index	BMO-	01/24/2023	01/24/2024	3,200,0															

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
SWP 500 - CL (O)ET	N/A		Equity/Index	BMO-	05/26/2023	05/29/2024	7,500,000	7,500,000	4205.45		143,250		58,638		6,955			(84,612)				0/0
TA2305066									4514.0200000000													0/0
SWP 500 - CL (O)ET	N/A		Equity/Index	JPW-	11/17/2023	11/18/2024	2,900,000	2,900,000	004		61,770		61,770		101,299							0/0
TA2308738																						0/0
SWP 500 - CL (O)ET	N/A		Equity/Index	UBS-	10/04/2023	10/04/2024	4,000,000	4,000,000	4263.75		75,200		75,200		195,807							0/0
TA2307941																						0/0
SWP 500 - CL (O)ET	N/A		Equity/Index	UBS-	07/07/2023	07/05/2024	3,100,000	3,100,000	4388.95		75,950		75,950		91,671							0/0
TA2306012									4136.4799999999													0/0
SWP 500 - CL (O)ET	N/A		Equity/Index	CITI-	02/03/2023	02/02/2024	7,500,000	7,500,000	996		155,250		155,250		138,779							0/0
TA2303287																						0/0
SWP 500 - CL (O)ET	N/A		Equity/Index	UBS-	06/16/2023	06/18/2024	6,100,000	6,100,000	4409.59		141,520		141,520		72,617							0/0
TA2305558									4337.4399999999													0/0
SWP 500 - CL (O)ET	N/A		Equity/Index	CITI-	09/25/2023	09/25/2024	4,700,000	4,700,000	996		95,410		95,410		106,595							0/0
TA2307745									4169.4799999999													0/0
SWP 500 - CL (O)ET	N/A		Equity/Index	JPW-	04/28/2023	04/29/2024	6,100,000	6,100,000	996		111,020		111,020		6,884							0/0
TA2304508									4719.1899999999													0/0
SWP 500 - CL (O)ET	N/A		Equity/Index	UBS-	12/15/2023	12/17/2024	4,500,000	4,500,000	996		96,750		96,750		120,786							0/0
TA2309226									4133.5200000000													0/0
SWP 500 - CL (O)ET	N/A		Equity/Index	BGA-	04/21/2023	04/23/2024	5,000,000	5,000,000	004		86,500		86,500		47,071							0/0
TA2304391																						0/0
SWP 500 - CL (O)ET	N/A		Equity/Index	JPW-	03/02/2023	03/01/2024	5,000,000	5,000,000	9981.35		100,000		100,000		247,149							0/0
TA2303815																						0/0
SWP 500 - CL (O)ET	N/A		Equity/Index	UBS-	03/30/2023	03/28/2024	5,000,000	5,000,000	4050.83		78,000		78,000		33,492							0/0
TA2304047									4221.0200000000													0/0
SWP 500 - CL (O)ET	N/A		Equity/Index	UBS-	06/01/2023	05/31/2024	3,000,000	3,000,000	004		57,600		57,600		27,489							0/0
TA2305136																						0/0
SWP 500 - CL (O)ET	N/A		Equity/Index	CITI-	07/21/2023	07/23/2024	6,200,000	6,200,000	4536.34		143,840		143,840		31,706							0/0
TA2306477																						0/0
SWP 500 - CL (O)ET	N/A		Equity/Index	BMO-	08/25/2023	08/26/2024	4,800,000	4,800,000	4405.71		102,480		102,480		45,302							0/0
TA2307149																						0/0
SWP 500 - CL (O)ET	N/A		Equity/Index	UBS-	03/17/2023	03/19/2024	8,000,000	8,000,000	3916.64		124,000		124,000		195,902							0/0
TA2303827																						0/0
SWP 500 - CL (O)ET	N/A		Equity/Index	UBS-	07/27/2023	07/26/2024	4,200,000	4,200,000	4537.41		98,280		98,280		3,078							0/0
TA2306591																						0/0
SWP 500 - CL (O)ET	N/A		Equity/Index	BMO-	02/24/2023	02/23/2024	5,700,000	5,700,000	3970.04		115,140		115,140		88,694							0/0
TA2303526									4376.3100000000													0/0
SWP 500 - CL (O)ET	N/A		Equity/Index	BMO-	08/24/2023	08/23/2024	3,300,000	3,300,000	004		70,785		70,785		79,484							0/0
TA2307112																						0/0
SWP 500 - CL (O)ET	N/A		Equity/Index	BMO-	08/11/2023	08/13/2024	7,900,000	7,900,000	4464.05		173,405		173,405		202,452							0/0
TA2306890																						0/0
SWP 500 - CL (O)ET	N/A		Equity/Index	CITI-	10/13/2023	10/11/2024	3,300,000	3,300,000	4327.78		66,660		66,660		147,438							0/0
TA2308133																						0/0
SWP 500 - CL (O)ET	N/A		Equity/Index	CITI-	12/29/2023	12/31/2024	7,200,000	7,200,000	4769.83		149,040		149,040		195,385							0/0
TA2309467																						0/0
SWP 500 - CL (O)ET	N/A		Equity/Index	BMO-	08/16/2023	08/16/2024	4,000,000	4,000,000	4404.33		86,000		86,000		154,116							0/0
TA2306957									4513.3900000000													0/0
SWP 500 - CL (O)ET	N/A		Equity/Index	CITI-	08/02/2023	08/02/2024	4,500,000	4,500,000	003		101,250		101,250		63,955							0/0
TA2306699																						0/0
SWP 500 - CL (O)ET	N/A		Equity/Index	MS-	02/16/2023	02/16/2024	4,700,000	4,700,000	4090.41		96,350		96,350		101,520							0/0
TA2303432																						0/0
SWP 500 - CL (O)ET	N/A		Equity/Index	UBS-	11/27/2023	11/27/2024	2,300,000	2,300,000	4550.43		51,060		51,060		76,821							0/0
TA2308870																						0/0
SWP 500 - CL (O)ET	N/A		Equity/Index	UBS-	10/27/2023	10/25/2024	3,500,000	3,500,000	4117.37		64,750		64,750		143,443							0/0
TA2308376																						0/0
SWP 500 - CL (O)ET	N/A		Equity/Index	CITI-	07/06/2023	07/05/2024	3,200,000	3,200,000	4411.59		78,080		78,080		107,585							0/0
TA2305985																						0/0
SWP 500 - CL (O)ET	N/A		Equity/Index	UBS-	03/03/2023	03/01/2024	4,200,000	4,200,000	4045.64		83,160		83,160		163,594							0/0
TA2303626																						0/0
SWP 500 - CL (O)ET	N/A		Equity/Index	UBS-	02/17/2023	02/16/2024	4,600,000	4,600,000	4079.09		94,300		94,300		33,924							0/0
TA2303454									4349.6099999999													0/0
SWP 500 - CL (O)ET	N/A		Equity/Index	BMO-	10/12/2023	10/11/2024	2,500,000	2,500,000	997		51,000		51,000		117,114							0/0
TA2308112																						0/0
SWP 500 - CL (O)ET	N/A		Equity/Index	BMO-	01/06/2023	01/08/2024	6,800,000	6,800,000	3895.08		118,320		118,320		376,808							0/0
TA2302995									4515.7700000000													0/0
SWP 500 - CL (O)ET	N/A		Equity/Index	JPW-	09/01/2023	08/30/2024	2,100,000	2,100,000	004		45,990		45,990		19,914							0/0
TA2307365																						0/0
SWP 500 - CL (O)ET	N/A		Equity/Index	MS-	09/26/2023	09/26/2024	7,300,000	7,300,000	4273.53		143,080		143,080		163,015							0/0
TA2307767																						0/0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B/A C.V.	Current Year's (Amortization)/Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
SBP 500 - CL (O)ET	N/A		Equity/Index	UBS-	03/17/2023	03/15/2024	5,800,000	5,800,000	3916.64		89,900		89,900		264,019							0/0
TA2303826			Equity/Index	UBS-	03/17/2023	03/15/2024	5,800,000	5,800,000	4396.4399999999		112,050		112,050		4,987							0/0
SBP 500 - CL (O)ET	N/A		Equity/Index	BMO-	06/29/2023	06/28/2024	4,500,000	4,500,000	896													0/0
TA2303849			Equity/Index	BMO-	06/29/2023	06/28/2024	4,500,000	4,500,000	896													0/0
SBP 500 - CL (O)ET	N/A		Equity/Index	BMO-	09/15/2023	09/16/2024	7,300,000	7,300,000	4450.32		162,790		162,790		241,848							0/0
TA2307598			Equity/Index	BMO-	09/15/2023	09/16/2024	7,300,000	7,300,000	4450.32		162,790		162,790		241,848							0/0
SBP 500 - CL (O)ET	N/A		Equity/Index	CITI-	12/08/2023	12/09/2024	8,600,000	8,600,000	4604.37		183,180		183,180		278,754							0/0
TA2309107			Equity/Index	CITI-	12/08/2023	12/09/2024	8,600,000	8,600,000	4604.37		183,180		183,180		278,754							0/0
SBP 500 - CL (O)ET	N/A		Equity/Index	JPW-	11/06/2023	11/06/2024	3,500,000	3,500,000	996		72,450		72,450		142,885							0/0
TA2308520			Equity/Index	JPW-	11/06/2023	11/06/2024	3,500,000	3,500,000	996		72,450		72,450		142,885							0/0
SBP 500 - CL (O)ET	N/A		Equity/Index	JPW-	03/01/2023	03/01/2024	5,100,000	5,100,000	3951.39		103,530		103,530		156,202							0/0
TA2303583			Equity/Index	JPW-	03/01/2023	03/01/2024	5,100,000	5,100,000	3951.39		103,530		103,530		156,202							0/0
SBP 500 - CL (O)ET	N/A		Equity/Index	BMO-	08/07/2023	08/07/2024	6,400,000	6,400,000	996		144,640		144,640		128,615							0/0
TA2306786			Equity/Index	BMO-	08/07/2023	08/07/2024	6,400,000	6,400,000	996		144,640		144,640		128,615							0/0
SBP 500 - CL (O)ET	N/A		Equity/Index	BMO-	11/28/2023	11/27/2024	5,800,000	5,800,000	903		125,860		125,860		191,044							0/0
TA2308898			Equity/Index	BMO-	11/28/2023	11/27/2024	5,800,000	5,800,000	903		125,860		125,860		191,044							0/0
SBP 500 - CL (O)ET	N/A		Equity/Index	JPW-	11/17/2023	11/15/2024	5,700,000	5,700,000	904		121,410		121,410		204,523							0/0
TA2308737			Equity/Index	JPW-	11/17/2023	11/15/2024	5,700,000	5,700,000	904		121,410		121,410		204,523							0/0
SBP 500 - CL (O)ET	N/A		Equity/Index	MS-	08/08/2023	08/08/2024	5,900,000	5,900,000	4499.38		129,210		129,210		140,336							0/0
TA2306804			Equity/Index	MS-	08/08/2023	08/08/2024	5,900,000	5,900,000	4499.38		129,210		129,210		140,336							0/0
SBP 500 - CL (O)ET	N/A		Equity/Index	UBS-	04/25/2023	04/25/2024	6,700,000	6,700,000	4071.63		118,590		118,590		62,456							0/0
TA2304434			Equity/Index	UBS-	04/25/2023	04/25/2024	6,700,000	6,700,000	4071.63		118,590		118,590		62,456							0/0
SBP 500 - CL (O)ET	N/A		Equity/Index	BMO-	03/21/2023	03/21/2024	6,000,000	6,000,000	4002.87		92,400		92,400		142,111							0/0
TA2303889			Equity/Index	BMO-	03/21/2023	03/21/2024	6,000,000	6,000,000	4002.87		92,400		92,400		142,111							0/0
SBP 500 - CL (O)ET	N/A		Equity/Index	UBS-	02/23/2023	02/23/2024	4,500,000	4,500,000	4012.32		91,350		91,350		38,341							0/0
TA2303510			Equity/Index	UBS-	02/23/2023	02/23/2024	4,500,000	4,500,000	4012.32		91,350		91,350		38,341							0/0
SBP 500 - CL (O)ET	N/A		Equity/Index	CITI-	07/18/2023	07/18/2024	10,648,000	10,648,000	896		250,228		250,228		111,748							0/0
TA2306356			Equity/Index	CITI-	07/18/2023	07/18/2024	10,648,000	10,648,000	896		250,228		250,228		111,748							0/0
SBP 500 - CL (O)ET	N/A		Equity/Index	JPW-	03/09/2023	03/08/2024	6,500,000	6,500,000	3918.32		123,500		123,500		380,759							0/0
TA2303711			Equity/Index	JPW-	03/09/2023	03/08/2024	6,500,000	6,500,000	3918.32		123,500		123,500		380,759							0/0
SBP 500 - CL (O)ET	N/A		Equity/Index	UBS-	09/08/2023	09/09/2024	5,600,000	5,600,000	4457.49		122,640		122,640		140,153							0/0
TA2307470			Equity/Index	UBS-	09/08/2023	09/09/2024	5,600,000	5,600,000	4457.49		122,640		122,640		140,153							0/0
SBP 500 - CL (O)ET	N/A		Equity/Index	JPW-	01/10/2023	01/10/2024	5,400,000	5,400,000	3919.25		94,500		94,500		232,360							0/0
TA2303032			Equity/Index	JPW-	01/10/2023	01/10/2024	5,400,000	5,400,000	3919.25		94,500		94,500		232,360							0/0
SBP 500 - CL (O)ET	N/A		Equity/Index	BMO-	04/14/2023	04/15/2024	6,000,000	6,000,000	903		98,400		98,400		160,819							0/0
TA2304288			Equity/Index	BMO-	04/14/2023	04/15/2024	6,000,000	6,000,000	903		98,400		98,400		160,819							0/0
SBP 500 - CL (O)ET	N/A		Equity/Index	MS-	08/17/2023	08/16/2024	2,000,000	2,000,000	997		42,600		42,600		80,475							0/0
TA2306969			Equity/Index	MS-	08/17/2023	08/16/2024	2,000,000	2,000,000	997		42,600		42,600		80,475							0/0
SBP 500 - CL (O)ET	N/A		Equity/Index	BMO-	01/12/2023	01/12/2024	7,700,000	7,700,000	3983.17		136,290		136,290		215,340							0/0
TA2303047			Equity/Index	BMO-	01/12/2023	01/12/2024	7,700,000	7,700,000	3983.17		136,290		136,290		215,340							0/0
SBP 500 - CL (O)ET	N/A		Equity/Index	MS-	12/01/2023	11/29/2024	3,000,000	3,000,000	4594.63		63,600		63,600		92,218							0/0
TA2308973			Equity/Index	MS-	12/01/2023	11/29/2024	3,000,000	3,000,000	4594.63		63,600		63,600		92,218							0/0
SBP 500 - CL (O)ET	N/A		Equity/Index	UBS-	05/22/2023	05/22/2024	5,500,000	5,500,000	4192.63		104,500		104,500		65,379							0/0
TA2304971			Equity/Index	UBS-	05/22/2023	05/22/2024	5,500,000	5,500,000	4192.63		104,500		104,500		65,379							0/0
SBP 500 - CL (O)ET	N/A		Equity/Index	BMO-	05/26/2023	05/24/2024	5,600,000	5,600,000	4205.45		106,960		106,960		14,392							0/0
TA2305067			Equity/Index	BMO-	05/26/2023	05/24/2024	5,600,000	5,600,000	4205.45		106,960		106,960		14,392							0/0
SBP 500 - CL (O)ET	N/A		Equity/Index	JPW-	08/22/2023	08/22/2024	7,740,000	7,740,000	4387.55		164,088		164,088		155,221							0/0
TA2307077			Equity/Index	JPW-	08/22/2023	08/22/2024	7,740,000	7,740,000	4387.55		164,088		164,088		155,221							0/0
SBP 500 - CL (O)ET	N/A		Equity/Index	CITI-	02/10/2023	02/09/2024	8,600,000	8,600,000	4090.46		177,160		177,160		259,524							0/0
TA2303388			Equity/Index	CITI-	02/10/2023	02/09/2024	8,600,000	8,600,000	4090.46		177,160		177,160		259,524							0/0
SBP 500 - CL (O)ET	N/A		Equity/Index	BMO-	08/25/2023	08/23/2024	5,000,000	5,000,000	4405.71		106,750		106,750		71,786							0/0
TA2307150			Equity/Index	BMO-	08/25/2023	08/23/2024	5,000,000	5,000,000	4405.71		106,750		106,750		71,786							0/0
SBP 500 - CL (O)ET	N/A		Equity/Index	BMO-	10/19/2023	10/18/2024	3,100,000	3,100,000	4278		62,310		62,310		128,318							0/0
TA2308227			Equity/Index	BMO-	10/19/2023	10/18/2024	3,100,000	3,100,000	4278		62,310		62,310		128,318							0/0
SBP 500 - CL (O)ET	N/A		Equity/Index	BMO-	12/21/2023	12/20/2024	3,400,000	3,400,000	4746.75		73,780		73,780		96,453							0/0
TA2309323			Equity/Index	BMO-	12/21/2023	12/20/2024	3,400,000	3,400,000	4746.75		73,780		73,780		96,453							0/0
SBP 500 - CL (O)ET	N/A		Equity/Index	JPW-	07/14/2023	07/16/2024	7,800,000	7,800,000	4505.42		184,860		184,860		176,777							0/0
TA2306255			Equity/Index	JPW-	07/14/2023	07/16/2024	7,800,000	7,800,000	4505.42		184,860		184,860		176,777							0/0
SBP 500 - CL (O)ET	N/A		Equity/Index	JPW-	11/22/2023	11/22/2024	2,300,000	2,300,000	4556.62		49,450		49,450		78,374							0/0
TA2308706			Equity/Index	JPW-	11/22/2023	11/22/2024	2,300,000	2,300,000	4556.62		49,450		49,450		78,374							0/0
SBP 500 - CL (O)ET	N/A		Equity/Index	UBS-	07/12/2023	07/12/2024	5,600,000	5,600,000	4472.16		132,720		132,720		165,596							0/0
TA2306149			Equity/Index	UBS-	07/12/2023	07/12/2024	5,600,000	5,600,000	4472.16		132,720		132,720		165,596							0/0
SBP 500 -																						

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
SBP 500 - CL (O)ET	N/A		Equity/Index	UBS-	06/02/2023	05/31/2024	5,300,000	5,300,000	4292.37		102,820		102,820		142,541							0/0
TA2305170			Equity/Index	MS-	06/28/2023	06/28/2024	4,800,000	4,800,000	4376.8599999999		118,560		118,560		4,969							0/0
TA2305822			Equity/Index	MS-	06/28/2023	06/28/2024	4,800,000	4,800,000	4397		98,550		98,550		22,417							0/0
SBP 500 - CL (O)ET	N/A		Equity/Index	BMO-	08/30/2023	08/30/2024	4,500,000	4,500,000	4514.87		87,500		87,500		167,857							0/0
TA2307304			Equity/Index	BMO-	01/11/2023	01/11/2024	5,000,000	5,000,000	3969.61		123,900		123,900									0/0
TA2303041			Equity/Index	BMO-	01/11/2023	01/11/2024	5,000,000	5,000,000	3969.61		85,500		85,500		192,165							0/0
TA2303065			Equity/Index	JPIM-	01/13/2023	01/12/2024	7,000,000	7,000,000	3999.09		117,600		117,600		102,596							0/0
TA2303778			Equity/Index	MS-	03/14/2023	03/14/2024	5,000,000	5,000,000	3919.29		72,500		72,500		8,879							0/0
TA2306309			Equity/Index	BMO-	07/17/2023	07/17/2024	4,900,000	4,900,000	4522.79		107,550		107,550		45,930							0/0
TA2305907			Equity/Index	UBS-	06/30/2023	06/28/2024	2,900,000	2,900,000	4450.38		99,880		99,880		125,607							0/0
SBP 500 - CL (O)ET	N/A		Equity/Index	BMO-	06/22/2023	06/21/2024	4,500,000	4,500,000	4003		161,190		161,190		318,413							0/0
TA2305664			Equity/Index	BMO-	06/22/2023	06/21/2024	4,500,000	4,500,000	4267.5200000000		79,170		79,170		19,780							0/0
TA2305280			Equity/Index	UBS-	06/07/2023	06/07/2024	3,900,000	3,900,000	4004		99,880		99,880		76,196							0/0
TA2305492			Equity/Index	UBS-	06/15/2023	06/14/2024	4,400,000	4,400,000	4425.84		55,640		55,640		103,868							0/0
SBP 500 - CL (O)ET	N/A		Equity/Index	UBS-	06/06/2023	06/06/2024	8,100,000	8,100,000	4004		107,640		107,640		177,135							0/0
TA2305233			Equity/Index	UBS-	05/31/2023	05/31/2024	4,900,000	4,900,000	4179.83		81,400		81,400		214,061							0/0
TA2305127			Equity/Index	JPIM-	09/07/2023	09/06/2024	2,600,000	2,600,000	4451.1400000000		145,600		145,600		169,822							0/0
SBP 500 - CL (O)ET	N/A		Equity/Index	BMO-	12/13/2023	12/13/2024	3,500,000	3,500,000	4707.09		171,054		171,054		88,106							0/0
TA2307455			Equity/Index	BMO-	09/07/2023	09/06/2024	2,600,000	2,600,000	4136.4799999999		145,600		145,600		177,672							0/0
SBP 500 - CL (O)ET	N/A		Equity/Index	BMO-	12/13/2023	12/13/2024	3,500,000	3,500,000	4136.4799999999		79,200		79,200		153,529							0/0
TA2309190			Equity/Index	BMO-	02/03/2023	02/05/2024	5,200,000	5,200,000	4465.4799999999		111,690		111,690		89,227							0/0
SBP 500 - CL (O)ET	N/A		Equity/Index	CLTI-	02/03/2023	02/05/2024	5,200,000	5,200,000	4465.4799999999		112,880		112,880		327,264							0/0
TA2303268			Equity/Index	CLTI-	09/06/2023	09/06/2024	7,740,000	7,740,000	4467.4399999999		159,800		159,800		327,012							0/0
SBP 500 - CL (O)ET	N/A		Equity/Index	BMO-	09/06/2023	09/06/2024	6,500,000	6,500,000	4467.4399999999		81,400		81,400		125,953							0/0
TA2307420			Equity/Index	UBS-	09/13/2023	09/13/2024	6,500,000	6,500,000	4467.4399999999		79,200		79,200		23,007							0/0
SBP 500 - CL (O)ET	N/A		Equity/Index	UBS-	05/18/2023	05/17/2024	4,400,000	4,400,000	4198.05		135,720		135,720		307,269							0/0
TA2307535			Equity/Index	UBS-	11/17/2023	11/19/2024	5,300,000	5,300,000	4514.0200000000		106,000		106,000		153,881							0/0
SBP 500 - CL (O)ET	N/A		Equity/Index	JPIM-	09/01/2023	09/04/2024	5,100,000	5,100,000	4004		131,200		131,200		144,249							0/0
TA2308736			Equity/Index	JPIM-	09/01/2023	09/04/2024	5,100,000	5,100,000	4515.7700000000		91,640		91,640		163,911							0/0
SBP 500 - CL (O)ET	N/A		Equity/Index	UBS-	10/09/2023	10/09/2024	4,000,000	4,000,000	4335.66		58,050		58,050		91,950							0/0
TA2308034			Equity/Index	UBS-	07/25/2023	07/25/2024	6,800,000	6,800,000	4567.46		64,080		64,080		15,602							0/0
TA2306547			Equity/Index	UBS-	09/21/2023	09/20/2024	4,700,000	4,700,000	4330													0/0
TA2307661			Equity/Index	MS-	10/17/2023	10/17/2024	7,500,000	7,500,000	4373.2		153,750		153,750		327,264							0/0
SBP 500 - CL (O)ET	N/A		Equity/Index	CLTI-	05/16/2023	05/16/2024	8,500,000	8,500,000	4996		156,400		156,400		327,012							0/0
TA2304842			Equity/Index	BMO-	10/26/2023	10/25/2024	3,300,000	3,300,000	4137.2299999999		62,370		62,370		125,953							0/0
SBP 500 - CL (O)ET	N/A		Equity/Index	MS-	07/20/2023	07/19/2024	3,400,000	3,400,000	4534.87		78,200		78,200		23,007							0/0
TA2306442			Equity/Index	UBS-	01/06/2023	01/05/2024	7,800,000	7,800,000	3895.08		135,720		135,720		307,269							0/0
SBP 500 - CL (O)ET	N/A		Equity/Index	BMO-	12/01/2023	12/02/2024	5,000,000	5,000,000	4594.63		106,000		106,000		153,881							0/0
TA2302904			Equity/Index	MS-	02/10/2023	02/09/2024	6,400,000	6,400,000	4900.46		131,200		131,200		144,249							0/0
SBP 500 - CL (O)ET	N/A		Equity/Index	CLTI-	04/04/2023	04/04/2024	5,800,000	5,800,000	4100.6000000000		91,640		91,640		163,911							0/0
TA2303389			Equity/Index	CLTI-	11/22/2023	11/22/2024	2,700,000	2,700,000	4556.62		58,050		58,050		91,950							0/0
SBP 500 - CL (O)ET	N/A		Equity/Index	UBS-	04/27/2023	04/26/2024	3,600,000	3,600,000	4135.3500000000		64,080		64,080		15,602							0/0
TA2304470			Equity/Index	JPIM-	04/27/2023	04/26/2024	3,600,000	3,600,000	4004													0/0

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
SPF 500 - CL (Q)ET TA2303337	N/A		Equity/Index	JPM	02/08/2023	02/08/2024	5,400,000	5,400,000	4117.35959999999		111,790		111,780		225,231							0/0
SPF 500 - CL (Q)ET TA2303661	N/A		Equity/Index	UBS	11/13/2023	11/13/2024	5,400,000	5,400,000	4411.55		118,260		118,260		199,575							0/0
SPF 500 - CL (Q)ET TA2305310	N/A		Equity/Index	JPM	06/09/2023	06/07/2024	5,700,000	5,700,000	4298.65999999999		120,270		120,270		209,066							0/0
SPF 500 - CL (Q)ET TA2306606	N/A		Equity/Index	MS	11/10/2023	11/11/2024	4,100,000	4,100,000	4415.24		86,510		86,510		155,613							0/0
SPF 500 - CL (Q)ET TA2303480	N/A		Equity/Index	JPM	02/21/2023	02/21/2024	4,800,000	4,800,000	3997.34		97,920		97,920		134,339							0/0
SPF 500 - CL (Q)ET TA2307698	N/A		Equity/Index	BMO	09/22/2023	09/20/2024	4,800,000	4,800,000	4320.06000000000		98,400		98,400		138,706							0/0
SPF 500 - CL (Q)ET TA2303409	N/A		Equity/Index	JPM	02/14/2023	02/14/2024	3,000,000	3,000,000	4136.13		61,500		61,500		10,325							0/0
SPF 500 - CL (Q)ET TA2303683	N/A		Equity/Index	UBS	03/08/2023	03/08/2024	3,900,000	3,900,000	3992.01		74,490		74,490		268,048							0/0
SPF 500 - CL (Q)ET TA2308971	N/A		Equity/Index	MS	12/01/2023	12/03/2024	4,000,000	4,000,000	4594.63		84,800		84,800		126,498							0/0
SPF 500 - CL (Q)ET TA2303353	N/A		Equity/Index	UBS	02/09/2023	02/09/2024	6,000,000	6,000,000	4081.5		124,800		124,800		191,038							0/0
SPF 500 - CL (Q)ET TA2304506	N/A		Equity/Index	JPM	04/28/2023	04/26/2024	4,400,000	4,400,000	996		80,080		80,080		4,427							0/0
SPV5UT-EUROPEAN 1 YR TA2303495	N/A		Equity/Index	MS	02/22/2023	02/21/2024	5,680	2,000,000	997		78,000		78,000		35,242							0/0
SPV5UT-EUROPEAN 1 YR TA2303000	N/A		Equity/Index	SG	01/06/2023	01/05/2024	16,083	5,700,000	901		190,950		190,950		7,483							0/0
SPV5UT-EUROPEAN 1 YR TA2303239	N/A		Equity/Index	BMO	02/01/2023	02/01/2024	12,723	4,500,000	864.17		151,145		151,145		32,419							0/0
SPV5UT-EUROPEAN 1 YR TA2304812	N/A		Equity/Index	SG	05/15/2023	05/22/2024	4,418	1,572,631	959.53		72,764		27,851		55,853			(44,914)				0/0
SPV5UT-EUROPEAN 1 YR TA2305070	N/A		Equity/Index	BMO	05/26/2023	05/29/2024	5,713	2,000,000	903		64,600		26,443		61,083			(38,157)				0/0
SPV5UT-EUROPEAN 1 YR TA2303637	N/A		Equity/Index	MS	03/03/2023	03/01/2024	7,117	2,500,000	996		90,000		90,000		42,197							0/0
SPV5UT-EUROPEAN 1 YR TA2305717	N/A		Equity/Index	SG	06/23/2023	06/24/2024	8,171	2,900,000	387.35699		95,700		95,700		71,100							0/0
SPV5UT-EUROPEAN 1 YR TA2304311	N/A		Equity/Index	SG	04/17/2023	04/17/2024	5,338	1,900,000	902		57,760		57,760		23,062							0/0
SPV5UT-EUROPEAN 1 YR TA2305318	N/A		Equity/Index	BMO	06/09/2023	06/11/2024	5,935	2,100,000	997		67,620		67,620		50,471							0/0
SPV5UT-EUROPEAN 1 YR TA2303688	N/A		Equity/Index	MS	03/03/2023	03/01/2024	9,964	3,500,000	998		135,100		135,100		69,332							0/0
SPV5UT-EUROPEAN 1 YR TA2304054	N/A		Equity/Index	SG	03/30/2023	03/28/2024	11,081	3,900,000	999		113,880		113,880		68,017							0/0
SPV5UT-EUROPEAN 1 YR TA2303547	N/A		Equity/Index	SG	02/27/2023	02/27/2024	6,262	2,200,000	901		77,660		77,660		35,760							0/0
SPV5UT-EUROPEAN 1 YR TA2309476	N/A		Equity/Index	BNP	12/29/2023	12/27/2024	2,479	900,000	998		24,030		24,030		22,568							0/0
SPV5UT-EUROPEAN 1 YR TA2307836	N/A		Equity/Index	BMO	09/28/2023	09/27/2024	10,023	3,500,000	998		116,550		116,550		165,189							0/0
SPV5UT-EUROPEAN 1 YR TA2306488	N/A		Equity/Index	BMO	07/21/2023	07/19/2024	3,887	1,400,000	975.057954		46,200		46,200		19,601							0/0
SPV5UT-EUROPEAN 1 YR TA2303665	N/A		Equity/Index	SG	03/06/2023	03/06/2024	4,268	1,500,000	998		54,150		54,150		26,777							0/0
SPV5UT-EUROPEAN 1 YR TA2307075	N/A		Equity/Index	BNP	08/21/2023	08/21/2024	6,214	2,200,000	902		75,680		75,680		73,626							0/0
SPV5UT-EUROPEAN 1 YR TA2307373	N/A		Equity/Index	BMO	09/01/2023	08/30/2024	16,349	5,800,000	999		194,301		194,301		188,748							0/0
TA2303163	N/A		Equity/Index	MS	01/25/2023	01/25/2024	18,440	6,500,000	903		215,800		215,800		47,305							0/0
TA2304569	N/A		Equity/Index	SG	05/02/2023	05/02/2024	6,168	2,200,000	998		64,460		64,460		28,071							0/0
SPV5UT-EUROPEAN 1 YR TA2304810	N/A		Equity/Index	SG	05/15/2023	05/10/2024	5,362	1,908,658	970.87		49,116		49,116		22,519							0/0
SPV5UT-EUROPEAN 1 YR TA2305072	N/A		Equity/Index	BMO	05/26/2023	05/24/2024	11,998	4,200,000	903		135,240		135,240		125,156							0/0
TA2303202	N/A		Equity/Index	BMO	01/27/2023	01/26/2024	20,713	7,300,000	962.84		243,789		243,789		60,107							0/0

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
SPLV5UT-EUROPEAN 1 YR	N/A		Equity/Index	WS-	04/06/2023	04/08/2024	12,949	4,600,000	367.9575899999		131,560		131,560		56,187							0/0
TA230416S	N/A		Equity/Index	WS-	06/02/2023	06/03/2024	5,669	2,000,000	363.2580560000		63,600		63,600		51,455							0/0
SPLV3UT-EUROPEAN 1 YR	N/A		Equity/Index	SS-	11/20/2023	11/20/2024	7,314	2,600,000	370.1111000000		77,740		77,740		96,197							0/0
TA2303876S	N/A		Equity/Index	SS-	10/23/2023	10/23/2024	11,538	4,000,000	360.85		123,200		123,200		214,693							0/0
SPLV3UT-EUROPEAN 1 YR	N/A		Equity/Index	JPW-	05/19/2023	05/21/2024	4,234	1,500,000	366.8776500000		45,750		45,750		30,153							0/0
TA2304923	N/A		Equity/Index	BWO-	11/03/2023	11/04/2024	14,448	5,100,000	367.6743999999		150,450		150,450		203,885							0/0
SPLV5UT-EUROPEAN 1 YR	N/A		Equity/Index	BWO-	03/22/2023	03/22/2024	8,917	3,100,000	359.8732170000		93,310		93,310		83,354							0/0
TA2303849Z	N/A		Equity/Index	BOW-	04/11/2023	04/11/2024	14,626	5,200,000	368.0905619999		154,960		154,960		63,870							0/0
SPLV5UT-EUROPEAN 1 YR	N/A		Equity/Index	BOW-	01/03/2023	01/03/2024	10,212	3,600,000	362.8840880000		122,760		122,760		10,206							0/0
TA2300002	N/A		Equity/Index	SS-	02/15/2023	01/08/2024	12,755	4,500,000	367.3457720000		111,150		111,150		1,933							0/0
TA2303421	N/A		Equity/Index	SS-	09/15/2023	09/17/2024	7,873	2,800,000	368.6312300000		93,800		93,800		91,295							0/0
SPLV5UT-EUROPEAN 1 YR	N/A		Equity/Index	WS-	11/17/2023	11/15/2024	3,096	1,100,000	367.3709999999		32,340		32,340		40,300							0/0
TA2308739	N/A		Equity/Index	BWO-	06/16/2023	06/18/2024	15,140	5,400,000	367.3709999999		197,100		197,100		127,900							0/0
SPLV5UT-EUROPEAN 1 YR	N/A		Equity/Index	SS-	05/12/2023	05/10/2024	5,048	1,800,000	369.3409770000		52,020		52,020		25,045							0/0
TA2305566	N/A		Equity/Index	SS-	07/10/2023	07/10/2024	5,888	2,100,000	368.852913		70,770		70,770		50,192							0/0
TA2304763	N/A		Equity/Index	SS-	01/20/2023	01/19/2024	15,922	5,600,000	363.2364279999		185,920		185,920		46,629							0/0
SPLV5UT-EUROPEAN 1 YR	N/A		Equity/Index	BOW-	06/27/2023	06/27/2024	8,141	2,900,000	368.9163399999		95,700		95,700		63,272							0/0
TA2303127	N/A		Equity/Index	WS-	03/10/2023	03/08/2024	14,414	5,000,000	357.8517239999		172,000		172,000		141,759							0/0
SPLV3UT-EUROPEAN 1 YR	N/A		Equity/Index	SS-	05/05/2023	05/03/2024	7,563	2,700,000	363.6631449999		78,030		78,030		35,888							0/0
TA230374Z	N/A		Equity/Index	WS-	06/08/2023	06/07/2024	15,824	5,600,000	366.2864999999		179,200		179,200		136,535							0/0
SPLV5UT-EUROPEAN 1 YR	N/A		Equity/Index	SS-	05/15/2023	05/15/2024	7,585	2,700,000	368.7033999999		78,840		78,840		46,594							0/0
TA2306281	N/A		Equity/Index	SS-	10/13/2023	10/14/2024	10,324	3,600,000	362.1598200000		117,360		117,360		179,417							0/0
SPLV5UT-EUROPEAN 1 YR	N/A		Equity/Index	BWP-	07/11/2023	07/11/2024	5,038	1,800,000	370.2088909999		60,300		60,300		37,673							0/0
TA2306103	N/A		Equity/Index	BWP-	07/21/2023	07/22/2024	6,905	2,500,000	375.057954		82,500		82,500		35,786							0/0
SPLV5UT-EUROPEAN 1 YR	N/A		Equity/Index	BWO-	10/06/2023	10/08/2024	8,931	3,100,000	359.9774100000		102,920		102,920		168,940							0/0
TA2308008	N/A		Equity/Index	BWP-	02/08/2023	02/08/2024	10,506	3,700,000	362.39		130,274		130,274		44,596							0/0
TA2303341	N/A		Equity/Index	BWO-	02/10/2023	02/12/2024	7,090	2,500,000	362.7651660000		89,500		89,500		29,599							0/0
SPLV5UT-EUROPEAN 1 YR	N/A		Equity/Index	WS-	05/05/2023	05/07/2024	7,843	2,800,000	369.6631449999		81,200		81,200		38,596							0/0
TA2304626	N/A		Equity/Index	WS-	10/27/2023	10/28/2024	10,107	3,500,000	360.6472		101,500		101,500		192,137							0/0
SPLV5UT-EUROPEAN 1 YR	N/A		Equity/Index	BWO-	05/08/2023	05/08/2024	8,128	2,900,000	369.4815679999		84,970		84,970		40,080							0/0
TA2304641	N/A		Equity/Index	BWO-	04/20/2023	04/19/2024	8,422	3,000,000	368.6877000000		91,830		91,830		36,623							0/0
SPLV5UT-EUROPEAN 1 YR	N/A		Equity/Index	BOW-	05/12/2023	05/13/2024	10,936	3,900,000	368.3409770000		113,490		113,490		55,722							0/0
TA2304367	N/A		Equity/Index	SS-	02/22/2023	02/22/2024	13,348	4,700,000	362.9796900000		166,850		166,850		63,017							0/0
SPLV3UT-EUROPEAN 1 YR	N/A		Equity/Index	WS-	03/29/2023	03/28/2024	9,956	3,500,000	364.1954400000		101,850		101,850		60,817							0/0
TA2304043	N/A		Equity/Index	WS-					002													0/0

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
SPLV5UT-EUROPEAN 1 YR	N/A		Equity/Index	SG-	06/02/2023	06/04/2024	6,803	2,400,000	365,2580500000		76,560		76,560		62,116							0/0
TA2305166-EUROPEAN 1 YR	N/A		Equity/Index	NS-	04/13/2023	04/12/2024	11,241	4,000,000	360,51826		117,200		117,200		48,086							0/0
TA2304265-EUROPEAN 1 YR	N/A		Equity/Index	NS-	09/25/2023	09/13/2024	5,427	1,915,405	360,22		82,762		82,762		94,368							0/0
TA2307747-EUROPEAN 1 YR	N/A		Equity/Index	SG-	08/23/2023	08/23/2024	10,435	3,700,000	366,9341		126,541		126,541		118,743							0/0
SPLV5UT-EUROPEAN 1 YR	N/A		Equity/Index	BMO-	03/24/2023	03/25/2024	9,446	3,300,000	361,80757199999		88,770		88,770		75,377							0/0
TA2303976-EUROPEAN 1 YR	N/A		Equity/Index	B0A-	08/04/2023	08/05/2024	8,128	2,900,000	369,25695000000		97,440		97,440		75,883							0/0
TA2306763-EUROPEAN 1 YR	N/A		Equity/Index	NS-	09/22/2023	09/23/2024	15,854	5,600,000	366,19353999999		188,160		188,160		214,454							0/0
TA2307701-EUROPEAN 1 YR	N/A		Equity/Index	NS-	11/17/2023	11/18/2024	10,415	3,700,000	369,90710000000		108,780		108,780		136,806							0/0
SPLV5UT-EUROPEAN 1 YR	N/A		Equity/Index	BMO-	12/21/2023	12/20/2024	11,926	4,300,000	375,62099000000		113,520		113,520		126,608							0/0
TA2306924-EUROPEAN 1 YR	N/A		Equity/Index	BNP-	01/23/2023	01/23/2024	4,262	1,500,000	362,48		49,784		49,784		12,430							0/0
TA2303148-EUROPEAN 1 YR	N/A		Equity/Index	BMO-	09/08/2023	09/09/2024	11,863	4,200,000	366,58339999999		144,060		144,060		146,397							0/0
TA2307483-EUROPEAN 1 YR	N/A		Equity/Index	JPW-	03/24/2023	03/22/2024	10,304	3,600,000	361,80757199999		96,120		96,120		80,752							0/0
TA2303977-EUROPEAN 1 YR	N/A		Equity/Index	B0A-	04/24/2023	04/24/2024	9,806	3,500,000	369,45824299999		107,100		107,100		41,085							0/0
TA2304416-EUROPEAN 1 YR	N/A		Equity/Index	B0A-	12/06/2023	12/06/2024	6,958	2,500,000	374,3802		71,250		71,250		77,668							0/0
SPLV5UT-EUROPEAN 1 YR	N/A		Equity/Index	SG-	12/22/2023	12/20/2024	6,088	2,200,000	376,47526599999		58,080		58,080		61,544							0/0
TA2309065-EUROPEAN 1 YR	N/A		Equity/Index	BNP-	08/25/2023	08/27/2024	11,549	4,100,000	367,17649999999		143,910		143,910		134,912							0/0
SPLV5UT-EUROPEAN 1 YR	N/A		Equity/Index	NS-	10/17/2023	10/17/2024	6,274	2,200,000	364,59		69,960		69,960		96,987							0/0
TA2308165-EUROPEAN 1 YR	N/A		Equity/Index	JPW-	08/10/2023	08/09/2024	3,078	1,100,000	369,882634		36,850		36,850		27,562							0/0
SPLV5UT-EUROPEAN 1 YR	N/A		Equity/Index	BNP-	06/01/2023	06/31/2024	17,684	6,200,000	362,81451399999		192,200		192,200		185,730							0/0
TA2305164-EUROPEAN 1 YR	N/A		Equity/Index	BMO-	08/02/2023	08/02/2024	7,225	2,600,000	372,72771999999		87,620		87,620		51,841							0/0
TA2306697-EUROPEAN 1 YR	N/A		Equity/Index	NS-	06/30/2023	06/28/2024	9,790	3,500,000	370,2731		116,200		116,200		70,581							0/0
SPLV5UT-EUROPEAN 1 YR	N/A		Equity/Index	SG-	05/12/2023	05/14/2024	5,889	2,100,000	369,34097700000		61,110		61,110		30,266							0/0
TA2304762-EUROPEAN 1 YR	N/A		Equity/Index	SG-	10/26/2023	10/25/2024	9,184	3,200,000	362,84458799999		97,600		97,600		159,147							0/0
TA2308338-EUROPEAN 1 YR	N/A		Equity/Index	BNP-	05/15/2023	05/31/2024	3,241	1,153,666	369,63		33,888		33,888		20,613			(20,410)				0/0
TA2304806-EUROPEAN 1 YR	N/A		Equity/Index	SG-	10/04/2023	10/04/2024	8,354	2,900,000	360,01889999999		97,440		97,440		154,099							0/0
SPLV5UT-EUROPEAN 1 YR	N/A		Equity/Index	SG-	09/15/2023	09/13/2024	3,093	1,100,000	368,63123000000		36,410		36,410		35,375							0/0
TA2307588-EUROPEAN 1 YR	N/A		Equity/Index	NS-	07/14/2023	07/16/2024	7,540	2,700,000	370,924713		88,830		88,830		53,919							0/0
TA2306261-EUROPEAN 1 YR	N/A		Equity/Index	BMO-	03/17/2023	03/18/2024	24,705	8,600,000	359,91		249,400		249,400		214,853							0/0
TA2303835-EUROPEAN 1 YR	N/A		Equity/Index	UBS-	03/28/2023	03/28/2024	7,133	2,500,000	363,07259099999		73,200		73,200		51,712							0/0
SPLV5UT-EUROPEAN 1 YR	N/A		Equity/Index	B0A-	09/27/2023	09/25/2024	1,011	362,930	355,79		15,769		15,769		22,031							0/0
TA2307892-EUROPEAN 1 YR	N/A		Equity/Index	NS-	08/01/2023	08/01/2024	4,727	1,700,000	372,54618599999		57,460		57,460		34,936							0/0
TA2306677-EUROPEAN 1 YR	N/A		Equity/Index	SG-	05/15/2023	03/15/2024	11,582	4,122,729	362,07		142,343		142,343		81,170							0/0
SPLV5UT-EUROPEAN 1 YR	N/A		Equity/Index	SG-	12/08/2023	12/09/2024	10,306	3,700,000	374,16022199999		105,820		105,820		114,453							0/0
TA2309117-EUROPEAN 1 YR	N/A		Equity/Index	BNP-	11/24/2023	11/26/2024	5,591	2,000,000	372,35070000000		61,000		61,000		67,025							0/0
TA2308841-EUROPEAN 1 YR	N/A		Equity/Index	SG-					002				61,000									0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
SP150T-EUROPEAN 1 YR	N/A		Equity/Index	BMO-	07/28/2023	07/29/2024	5,545	2,000,000	373,57182799999		66,800		66,800		34,490							0/0
TA2306630			Equity/Index	MS-	02/03/2023	02/02/2024	31,207	11,000,000	801,30225000000		403,700		403,700		143,499							0/0
TA2303327			Equity/Index	BNP-	07/25/2023	07/25/2024	3,866	1,400,000	375,14596		47,040		47,040		20,539							0/0
SP150T-EUROPEAN 1 YR	N/A		Equity/Index	JPW-	12/18/2023	12/18/2024	6,369	2,300,000	376,25		62,330		62,330		63,694							0/0
TA2309247			Equity/Index	BMO-	03/27/2023	03/27/2024	7,427	2,600,000	362,567499		73,580		73,580		53,329							0/0
SP150T-EUROPEAN 1 YR	N/A		Equity/Index	BMO-	11/09/2023	11/08/2024	12,501	4,400,000	366,54160000000		131,560		131,560		188,453							0/0
TA2308559			Equity/Index	BNP-	07/20/2023	07/19/2024	8,588	3,100,000	373,93918200000		102,610		102,610		48,952							0/0
TA2306499			Equity/Index	BMO-	02/17/2023	02/20/2024	6,506	2,300,000	364,16095200000		82,340		82,340		26,441							0/0
SP150T-EUROPEAN 1 YR	N/A		Equity/Index	MS-	08/11/2023	08/09/2024	5,582	2,000,000	370,84050000000		67,800		67,800		47,757							0/0
TA2306875			Equity/Index	BMO-	01/09/2023	01/09/2024	3,957	1,400,000	364,24		47,172		47,172		3,948							0/0
SP150T-EUROPEAN 1 YR	N/A		Equity/Index	MS-	09/27/2023	09/20/2024	6,000	2,094,540	368,8		47,283		47,283		69,746							0/0
TA2307833			Equity/Index	JPW-	12/15/2023	12/13/2024	6,385	2,300,000	375,37		61,410		61,410		66,211							0/0
TA2309228			Equity/Index	JPW-	10/02/2023	10/02/2024	6,354	2,200,000	359,04		73,700		73,700		121,983							0/0
SP150T-EUROPEAN 1 YR	N/A		Equity/Index	BNP-	08/15/2023	08/15/2024	9,561	3,400,000	368,11712		115,600		115,600		99,326							0/0
TA2306929			Equity/Index	MS-	06/22/2023	06/21/2024	6,737	2,400,000	368,74402400000		79,680		79,680		51,219							0/0
SP150T-EUROPEAN 1 YR	N/A		Equity/Index	SG-	05/22/2023	05/22/2024	5,370	1,900,000	366,39096499999		58,710		58,710		41,963							0/0
TA2304967			Equity/Index	MS-	08/18/2023	08/19/2024	11,846	4,200,000	367,03016000000		141,540		141,540		135,336							0/0
SP150T-EUROPEAN 1 YR	N/A		Equity/Index	BMO-	04/03/2023	04/03/2024	7,072	2,500,000	365,176016		73,750		73,750		36,034							0/0
TA2304099			Equity/Index	BNP-	11/21/2023	11/21/2024	6,741	2,400,000	367,49964599999		71,520		71,520		85,770							0/0
SP150T-EUROPEAN 1 YR	N/A		Equity/Index	BNP-	11/10/2023	11/12/2024	15,586	5,500,000	367,49964599999		165,550		165,550		227,292							0/0
TA2308608			Equity/Index	BMO-	10/20/2023	10/22/2024	10,646	3,700,000	361,69529999999		114,330		114,330		190,350							0/0
SP150T-EUROPEAN 1 YR	N/A		Equity/Index	MS-	06/05/2023	06/05/2024	3,117	1,100,000	365,419488		35,283		35,283		28,031							0/0
TA2305231			Equity/Index	BNP-	03/31/2023	04/01/2024	13,882	4,900,000	365,60632600000		143,276		143,276		74,088							0/0
SP150T-EUROPEAN 1 YR	N/A		Equity/Index	SG-	06/23/2023	06/25/2024	7,326	2,600,000	367,356699		86,060		86,060		64,120							0/0
TA2305714			Equity/Index	JPW-	10/16/2023	10/16/2024	6,849	2,400,000	364,03		76,080		76,080		108,336							0/0
SP150T-EUROPEAN 1 YR	N/A		Equity/Index	BMO-	03/20/2023	03/20/2024	7,142	2,500,000	362,13		69,496		69,496		50,780							0/0
TA2303868			Equity/Index	BNP-	12/05/2023	12/05/2024	3,344	1,200,000	373,870766		33,960		33,960		37,283							0/0
SP150T-EUROPEAN 1 YR	N/A		Equity/Index	BNP-	12/29/2023	12/31/2024	6,610	2,400,000	362,38113199999		64,560		64,560		61,080							0/0
TA2309475			Equity/Index	BNP-	10/13/2023	10/15/2024	8,880	3,100,000	362,15982000000		101,060		101,060		154,887							0/0
SP150T-EUROPEAN 1 YR	N/A		Equity/Index	SG-	06/16/2023	06/17/2024	10,654	3,800,000	363,80340000000		162,640		162,640		114,315							0/0
TA2305667			Equity/Index	MS-	03/03/2023	03/04/2024	8,541	3,000,000	362,07860799999		108,900		108,900		52,041							0/0
SP150T-EUROPEAN 1 YR	N/A		Equity/Index	BMO-	01/20/2023	01/22/2024	7,392	2,600,000	362,23642799999		86,840		86,840		23,331				(75,219)			0/0
TA2303128			Equity/Index	MS-	04/06/2023	04/09/2024	10,134	3,600,000	367,95758999999		103,320		103,320		44,603							0/0
TA2304170			Equity/Index										28,101									0/0

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
SPLV5UT-EUROPEAN 1 YR	N/A		Equity/Index	WS-	09/18/2023	08/30/2024	16,352	5,820,467	366,365,16907500000		212,567		212,567		206,768							0/0
TA230761U			Equity/Index	WS-	05/23/2023	05/23/2024	6,522	2,300,000	902,366,35125799999		71,530		71,530		54,613							0/0
SPLV3UT-EUROPEAN 1 YR	N/A		Equity/Index	BMO-	06/09/2023	06/07/2024	7,348	2,600,000	997,366,35125799999		83,460		83,460		61,080							0/0
TA230532U			Equity/Index	BMO-	07/24/2023	07/24/2024	5,795	2,100,000	375,37392		69,930		69,930		29,894							0/0
SPLV3UT-EUROPEAN 1 YR	N/A		Equity/Index	BNP-	09/06/2023	09/06/2024	7,100	2,500,000	364,59960000000		85,750		85,750		97,277							0/0
TA2307419			Equity/Index	JPIM-	03/23/2023	03/22/2024	14,125	4,900,000	959,23		140,117		140,117		134,733							0/0
SPLV5UT-EUROPEAN 1 YR	N/A		Equity/Index	BMO-	06/13/2023	06/13/2024	4,232	1,500,000	901,367,00191000000		48,450		48,450		34,561							0/0
TA2305413			Equity/Index	BMO-	09/29/2023	09/27/2024	5,740	2,000,000	361,32191		66,400		66,400		99,656							0/0
SPLV5UT-EUROPEAN 1 YR	N/A		Equity/Index	WS-	06/23/2023	06/21/2024	10,425	3,700,000	367,25051999999		121,730		121,730		90,212							0/0
TA2305718			Equity/Index	SG-	08/11/2023	08/13/2024	11,164	4,000,000	370,84050000000		137,200		137,200		97,257							0/0
SPLV5UT-EUROPEAN 1 YR	N/A		Equity/Index	WS-	08/25/2023	08/23/2024	7,042	2,500,000	367,17649999999		86,750		86,750		81,117							0/0
TA2307155			Equity/Index	WS-	08/18/2023	08/16/2024	3,385	1,200,000	367,03016000000		40,080		40,080		38,279							0/0
SPLV5UT-EUROPEAN 1 YR	N/A		Equity/Index	WS-	03/01/2023	02/28/2024	9,447	3,300,000	359,74407000000		120,450		120,450		73,134							0/0
TA2303588			Equity/Index	SG-	12/07/2023	12/06/2024	8,349	3,000,000	374,48372599999		84,000		84,000		90,236							0/0
SPLV5UT-EUROPEAN 1 YR	N/A		Equity/Index	BNP-	04/14/2023	04/12/2024	8,170	2,900,000	367,58622000000		86,420		86,420		39,202							0/0
TA2304294			Equity/Index	WS-	03/13/2023	03/13/2024	8,922	3,100,000	359,53365500000		94,860		94,860		85,296							0/0
SPLV5UT-EUROPEAN 1 YR	N/A		Equity/Index	SG-	11/10/2023	11/11/2024	5,667	2,000,000	367,49964599999		60,200		60,200		82,378							0/0
SPLV3UT-EUROPEAN 1 YR	N/A		Equity/Index	BNP-	03/21/2023	03/21/2024	8,292	2,900,000	361,925228		86,971		86,971		63,643							0/0
TA2303892			Equity/Index	B0A-	02/16/2023	01/19/2024	8,500	2,993,020	356		132,685		132,685		71,531							0/0
SPLV5UT-EUROPEAN 1 YR	N/A		Equity/Index	B0A-	01/26/2023	01/26/2024	7,657	2,700,000	363,11		89,638		89,638		20,763							0/0
TA2303444			Equity/Index	BMO-	09/22/2023	09/24/2024	8,210	2,900,000	366,19353999999		98,020		98,020		111,439							0/0
SPLV5UT-EUROPEAN 1 YR	N/A		Equity/Index	WS-	08/25/2023	08/26/2024	13,521	4,800,000	367,17649999999		168,000		168,000		157,293							0/0
TA2307700			Equity/Index	WS-	02/23/2023	02/23/2024	5,881	2,000,000	363,1		70,785		70,785		27,087							0/0
SPLV5UT-EUROPEAN 1 YR	N/A		Equity/Index	BMO-	03/31/2023	04/02/2024	9,066	3,200,000	365,60632600000		94,080		94,080		48,840							0/0
SPLV5UT-EUROPEAN 1 YR	N/A		Equity/Index	BNP-	05/01/2023	05/01/2024	4,469	1,600,000	370,79638000000		48,640		48,640		17,239							0/0
TA2304542			Equity/Index	SG-	10/27/2023	10/25/2024	7,508	2,600,000	360,6472		74,620		74,620		141,585							0/0
SPLV5UT-EUROPEAN 1 YR	N/A		Equity/Index	BMO-	10/31/2023	10/31/2024	4,011	1,400,000	363,58819999999		42,280		42,280		68,259							0/0
TA2308413			Equity/Index	BNP-	03/24/2023	03/26/2024	13,167	4,600,000	361,80757199999		124,200		124,200		106,006							0/0
SPLV5UT-EUROPEAN 1 YR	N/A		Equity/Index	B0A-	04/06/2023	04/05/2024	39,410	14,000,000	367,95758999999		397,600		397,600		165,943							0/0
TA2304167			Equity/Index	WS-	04/27/2023	04/26/2024	12,611	4,500,000	369,53314799999		134,550		134,550		53,504							0/0
SPLV5UT-EUROPEAN 1 YR	N/A		Equity/Index	SG-	07/28/2023	07/26/2024	5,545	2,000,000	371,57162799999		66,800		66,800		33,865							0/0
TA2304468			Equity/Index	WS-	12/29/2023	12/30/2024	5,509	2,000,000	370,38113199999		53,600		53,600		50,715							0/0
SPLV5UT-EUROPEAN 1 YR	N/A		Equity/Index	BMO-	04/18/2023	04/18/2024	7,028	2,500,000	368,35841499999		76,500		76,500		32,088							0/0
TA2304343			Equity/Index	BMO-					998													0/0

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
SP150T-EUROPEAN 1 YR	N/A		Equity/Index	SG-	05/16/2023	05/16/2024	6,495	2,300,000	365,807,954,000,000		67,850		67,850		47,262							0/0
TA2304839			Equity/Index	SG-	05/16/2023	05/16/2024	6,495	2,300,000	002		67,850		67,850		47,262							0/0
SP150T-EUROPEAN 1 YR	N/A		Equity/Index	SG-	05/09/2023	05/09/2024	9,818	3,500,000	369,2627		102,900		102,900		48,681							0/0
TA2304692			Equity/Index	SG-	05/09/2023	05/09/2024	9,818	3,500,000	369,06133799999		102,900		102,900		48,681							0/0
SP150T-EUROPEAN 1 YR	N/A		Equity/Index	SG-	05/11/2023	05/10/2024	10,403	3,600,000	998		102,900		102,900		51,626							0/0
TA2304714			Equity/Index	SG-	05/11/2023	05/10/2024	10,403	3,600,000	998		102,900		102,900		51,626							0/0
SP150T-EUROPEAN 1 YR	N/A		Equity/Index	JPW-	12/12/2023	12/12/2024	4,702	1,700,000	370,75		48,790		48,790		44,828							0/0
TA2309160			Equity/Index	JPW-	12/12/2023	12/12/2024	4,702	1,700,000	370,75		48,790		48,790		44,828							0/0
SP150T-EUROPEAN 1 YR	N/A		Equity/Index	SG-	02/15/2023	02/15/2024	4,818	1,700,000	998		60,180		60,180		21,002							0/0
TA2303422			Equity/Index	SG-	02/15/2023	02/15/2024	4,818	1,700,000	998		60,180		60,180		21,002							0/0
SP150T-EUROPEAN 1 YR	N/A		Equity/Index	UBS-	01/17/2023	01/17/2024	6,216	2,200,000	364,55239		74,580		74,580		9,020							0/0
TA2303096			Equity/Index	UBS-	01/17/2023	01/17/2024	6,216	2,200,000	364,55239		74,580		74,580		9,020							0/0
SP150T-EUROPEAN 1 YR	N/A		Equity/Index	MS-	09/26/2023	09/26/2024	7,136	2,500,000	001		83,500		83,500		112,730							0/0
TA2307770			Equity/Index	MS-	09/26/2023	09/26/2024	7,136	2,500,000	001		83,500		83,500		112,730							0/0
SP150T-EUROPEAN 1 YR	N/A		Equity/Index	B0A-	01/13/2023	01/16/2024	3,106	1,100,000	999		37,026		37,026		4,154							0/0
TA2303067			Equity/Index	B0A-	01/13/2023	01/16/2024	3,106	1,100,000	999		37,026		37,026		4,154							0/0
SP150T-EUROPEAN 1 YR	N/A		Equity/Index	BMO-	08/14/2023	08/14/2024	6,429	2,300,000	001		76,590		76,590		56,485							0/0
TA2306895			Equity/Index	BMO-	08/14/2023	08/14/2024	6,429	2,300,000	001		76,590		76,590		56,485							0/0
SP150T-EUROPEAN 1 YR	N/A		Equity/Index	MS-	02/16/2023	02/16/2024	9,088	3,200,000	001		113,600		113,600		41,239							0/0
TA2303433			Equity/Index	MS-	02/16/2023	02/16/2024	9,088	3,200,000	001		113,600		113,600		41,239							0/0
SP150T-EUROPEAN 1 YR	N/A		Equity/Index	B0A-	03/08/2023	03/08/2024	8,010	2,800,000	002		102,760		102,760		63,564							0/0
TA2303896			Equity/Index	B0A-	03/08/2023	03/08/2024	8,010	2,800,000	002		102,760		102,760		63,564							0/0
SP150T-EUROPEAN 1 YR	N/A		Equity/Index	BNP-	10/09/2023	10/09/2024	5,733	2,000,000	001		65,800		65,800		100,216							0/0
TA2308035			Equity/Index	BNP-	10/09/2023	10/09/2024	5,733	2,000,000	001		65,800		65,800		100,216							0/0
SP150T-EUROPEAN 1 YR	N/A		Equity/Index	JPW-	01/30/2023	01/30/2024	3,406	1,200,000	002		40,440		40,440		12,005							0/0
TA2303213			Equity/Index	JPW-	01/30/2023	01/30/2024	3,406	1,200,000	002		40,440		40,440		12,005							0/0
SP150T-EUROPEAN 1 YR	N/A		Equity/Index	BMO-	07/14/2023	07/15/2024	7,261	2,600,000	370,924713		85,280		85,280		51,658							0/0
TA2306259			Equity/Index	BMO-	07/14/2023	07/15/2024	7,261	2,600,000	370,924713		85,280		85,280		51,658							0/0
SP150T-EUROPEAN 1 YR	N/A		Equity/Index	SG-	11/24/2023	11/22/2024	9,225	3,300,000	002		99,330		99,330		109,342							0/0
TA2308838			Equity/Index	SG-	11/24/2023	11/22/2024	9,225	3,300,000	002		99,330		99,330		109,342							0/0
SP150T-EUROPEAN 1 YR	N/A		Equity/Index	SG-	07/07/2023	07/05/2024	10,113	3,600,000	369,78492		119,880		119,880		84,336							0/0
TA2309016			Equity/Index	SG-	07/07/2023	07/05/2024	10,113	3,600,000	369,78492		119,880		119,880		84,336							0/0
SP150T-EUROPEAN 1 YR	N/A		Equity/Index	JPW-	12/15/2023	12/16/2024	14,435	5,200,000	375,37		139,881		139,881		150,726							0/0
TA2309223			Equity/Index	JPW-	12/15/2023	12/16/2024	14,435	5,200,000	375,37		139,881		139,881		150,726							0/0
SP150T-EUROPEAN 1 YR	N/A		Equity/Index	MS-	02/06/2023	02/06/2024	6,797	2,400,000	998		84,480		84,480		23,347							0/0
TA2303298			Equity/Index	MS-	02/06/2023	02/06/2024	6,797	2,400,000	998		84,480		84,480		23,347							0/0
SP150T-EUROPEAN 1 YR	N/A		Equity/Index	JPW-	01/31/2023	01/31/2024	11,314	4,000,000	997		133,600		133,600		30,856							0/0
TA2303216			Equity/Index	JPW-	01/31/2023	01/31/2024	11,314	4,000,000	997		133,600		133,600		30,856							0/0
SP150T-EUROPEAN 1 YR	N/A		Equity/Index	MS-	09/14/2023	09/13/2024	10,646	3,800,000	998		126,540		126,540		112,671							0/0
TA2307542			Equity/Index	MS-	09/14/2023	09/13/2024	10,646	3,800,000	998		126,540		126,540		112,671							0/0
SP150T-EUROPEAN 1 YR	N/A		Equity/Index	BNP-	11/27/2023	11/27/2024	8,117	2,900,000	002		87,290		87,290		98,043							0/0
TA2308871			Equity/Index	BNP-	11/27/2023	11/27/2024	8,117	2,900,000	002		87,290		87,290		98,043							0/0
SP150T-EUROPEAN 1 YR	N/A		Equity/Index	SG-	04/21/2023	04/19/2024	9,821	3,500,000	998		106,750		106,750		41,756							0/0
TA2304385			Equity/Index	SG-	04/21/2023	04/19/2024	9,821	3,500,000	998		106,750		106,750		41,756							0/0
SP150T-EUROPEAN 1 YR	N/A		Equity/Index	BMO-	10/27/2023	10/29/2024	8,374	2,900,000	998		84,390		84,390		159,651							0/0
TA2306382			Equity/Index	BMO-	10/27/2023	10/29/2024	8,374	2,900,000	998		84,390		84,390		159,651							0/0
SP150T-EUROPEAN 1 YR	N/A		Equity/Index	SG-	06/16/2023	06/14/2024	8,411	3,000,000	999		117,600		117,600		79,111							0/0
TA2305570			Equity/Index	SG-	06/16/2023	06/14/2024	8,411	3,000,000	999		117,600		117,600		79,111							0/0
SP150T-EUROPEAN 1 YR	N/A		Equity/Index	MS-	09/27/2023	06/14/2024	4,000	1,396,360	942,4		84,129		84,129		117,033							0/0
TA2307831			Equity/Index	MS-	09/27/2023	06/14/2024	4,000	1,396,360	942,4		84,129		84,129		117,033							0/0
SP150T-EUROPEAN 1 YR	N/A		Equity/Index	BMO-	09/01/2023	09/04/2024	5,638	2,000,000	999		67,800		67,800		66,260			(21,793)				0/0
TA2307371			Equity/Index	BMO-	09/01/2023	09/04/2024	5,638	2,000,000	999		67,800		67,800		66,260							0/0
SP150T-EUROPEAN 1 YR	N/A		Equity/Index	MS-	09/18/2023	07/05/2024	10,415	3,707,011	369,72		88,270		88,270		79,608							0/0
TA2307609			Equity/Index	MS-	09/18/2023	07/05/2024	10,415	3,707,011	369,72		88,270		88,270		79,608							0/0
SP150T-EUROPEAN 1 YR	N/A		Equity/Index	UBS-	02/02/2023	02/02/2024	5,659	2,000,000	999		66,000		66,000		16,594							0/0
TA2303248			Equity/Index	UBS-	02/02/2023	02/02/2024	5,659	2,000,000	999		66,000		66,000		16,594							0/0
SP150T-EUROPEAN 1 YR	N/A		Equity/Index	MS-	05/05/2023	05/06/2024	13,446	4,800,000	999		138,720		138,720		65,400							0/0
TA2304624			Equity/Index	MS-	05/05/2023	05/06/2024	13,446	4,800,000	999		138,720		138,720		65,400							0/0
SP150T-EUROPEAN 1 YR	N/A		Equity/Index	SG-	05/15/2023	05/20/2024	3,431	1,221,299	363,92		46,147		17,508		31,927			(28,639)				0/0
TA2304809			Equity/Index	SG-	05/15/2023	05/20/2024	3,431	1,221,299	363,92		46,147		17,508		31,927							0/0
SP150T-EUROPEAN 1 YR	N/A		Equity/Index	JPW-	10/30/2023	10/30/2024	4,890	1,700,000	992,11		51,510		51,510		87,470							0/0
TA2308397			Equity/Index	JPW-	10/30/2023	10/30/2024	4,890	1,700,000	992,11		51,510		51,510		87,470							0/0
SP150T-EUROPEAN 1 YR	N/A		Equity/Index	BNP-	09/12/2023	09/12/2024	4,796	1,700,000	001		58,310		58,310		58,724							0/0
TA2307515			Equity/Index	BNP-	09/12/2023	09/12/2024	4,796	1,700,000	001		58,310											

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
SPLV5UT-EUROPEAN 1 YR	N/A		Equity/Index	SG-	01/04/2023	01/04/2024	10,472	3,700,000	363,782720000		125,430		125,430		7,725							0/0
TA2302976			Equity/Index	MS-	03/07/2023	03/07/2024	5,720	2,000,000	360,56939		73,800		73,800		42,808							0/0
SPLV3UT-EUROPEAN 1 YR	N/A		Equity/Index	MS-	09/29/2023	10/01/2024	9,184	3,200,000	361,32191		107,520		107,520		160,958							0/0
TA2307883			Equity/Index	SG-	11/30/2023	11/29/2024	8,373	3,000,000	373,077		87,300		87,300		97,651							0/0
SPLV3UT-EUROPEAN 1 YR	N/A		Equity/Index	BNP-	07/17/2023	07/17/2024	10,914	3,900,000	370,086881		129,090		129,090		85,291							0/0
TA2306308			Equity/Index	SG-	05/15/2023	06/10/2024	4,531	1,612,855	357,61		83,869		34,623		68,473			(49,246)				0/0
SPLV5UT-EUROPEAN 1 YR	N/A		Equity/Index	BMO-	10/25/2023	10/25/2024	6,311	2,200,000	363,11219999999		67,320		67,320		106,637							0/0
TA2308322			Equity/Index	SG-	06/23/2023	06/21/2024	8,735	3,100,000	367,35699		101,370		101,370		75,012							0/0
SPLV5UT-EUROPEAN 1 YR	N/A		Equity/Index	BNP-	10/06/2023	10/04/2024	6,914	2,400,000	359,97741000000		78,480		78,480		120,745							0/0
TA2308006			Equity/Index	MS-	12/30/2022	01/02/2024	4,256	1,500,000	362,86600400000	52,500			52,500		4,630							0/0
TA2202979			Equity/Index	BMO-	11/03/2023	11/05/2024	11,888	4,200,000	367,67439999999		123,900		123,900		168,535							0/0
SPLV5UT-EUROPEAN 1 YR	N/A		Equity/Index	SG-	11/24/2023	11/25/2024	10,623	3,800,000	372,35070000000		115,520		115,520		126,923							0/0
TA2308839			Equity/Index	BMO-	09/01/2023	09/03/2024	9,020	3,200,000	367,14109999999		108,160		108,160		105,746							0/0
TA2307372			Equity/Index	BMO-	02/17/2023	02/16/2024	31,964	11,300,000	364,16095200000		400,020		400,020		123,441							0/0
SPLV5UT-EUROPEAN 1 YR	N/A		Equity/Index	BMO-	07/21/2023	07/23/2024	9,943	3,600,000	375,057054		118,800		118,800		51,884							0/0
TA2303450			Equity/Index	MS-	08/18/2023	08/20/2024	9,026	3,200,000	367,03016000000		108,160		108,160		103,552							0/0
SPLV5UT-EUROPEAN 1 YR	N/A		Equity/Index	JPW-	10/05/2023	10/04/2024	8,372	2,900,000	359,16		95,120		95,120		160,884							0/0
TA2307961			Equity/Index	SG-	03/01/2023	03/01/2024	16,032	5,600,000	360,09336999999		202,160		202,160		121,992							0/0
SPLV5UT-EUROPEAN 1 YR	N/A		Equity/Index	BMO-	06/09/2023	06/10/2024	8,195	2,900,000	366,35125799999		93,090		93,090		69,309							0/0
TA2306321			Equity/Index	BNP-	11/02/2023	11/01/2024	8,238	2,900,000	366,68490000000		86,130		86,130		121,033							0/0
SPLV5UT-EUROPEAN 1 YR	N/A		Equity/Index	MS-	04/28/2023	04/29/2024	14,275	5,100,000	369,95308499999		154,020		154,020		62,277							0/0
TA2304518			Equity/Index	BNP-	07/18/2023	07/18/2024	3,921	1,400,000	369,93488000000		46,060		46,060		31,203							0/0
SPLV5UT-EUROPEAN 1 YR	N/A		Equity/Index	SG-	06/02/2023	05/31/2024	2,835	1,000,000	365,25805800000		31,600		31,600		25,381							0/0
TA2306167			Equity/Index	JPW-	09/07/2023	09/06/2024	5,657	2,000,000	366,1053		68,800		68,800		71,268							0/0
TA2307457			Equity/Index	MS-	03/03/2023	03/05/2024	15,373	5,400,000	362,07880799999		196,560		196,560		94,820							0/0
SPLV5UT-EUROPEAN 1 YR	N/A		Equity/Index	BMO-	11/17/2023	11/19/2024	12,666	4,500,000	369,90710000000		132,300		132,300		166,682							0/0
TA2308741			Equity/Index	MS-	08/22/2023	08/22/2024	7,636	2,700,000	365,91994		92,610		92,610		94,252							0/0
SPLV5UT-EUROPEAN 1 YR	N/A		Equity/Index	BMO-	01/27/2023	01/29/2024	7,377	2,600,000	362,84		87,124		87,124		23,515							0/0
TA2303203			Equity/Index	MS-	09/29/2023	09/30/2024	10,906	3,800,000	361,32191		127,680		127,680		190,624							0/0
SPLV5UT-EUROPEAN 1 YR	N/A		Equity/Index	JPW-	01/05/2023	01/05/2024	3,694	1,300,000	362,38232099999		44,720		44,720		6,103							0/0
TA2302982			Equity/Index	BNP-	12/08/2023	12/10/2024	11,142	4,000,000	374,16022199999		114,800		114,800		124,102							0/0
SPLV5UT-EUROPEAN 1 YR	N/A		Equity/Index	BMO-	05/26/2023	05/28/2024	11,426	4,000,000	362,42747100000		128,800		128,800		121,662							0/0
TA2305071			Equity/Index	SG-	07/07/2023	07/08/2024	9,832	3,500,000	366,78492		117,600		117,600		83,085							0/0
SPLV5UT-EUROPEAN 1 YR	N/A		Equity/Index	SG-																		0/0

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SPLV5UT-EUROPEAN 1 YR	N/A		Equity/Index	JPM	09/19/2023	09/19/2024	5,340	1,900,000	368.943899999999		62,700		62,700		59,678							0/0
TA2307619			Equity/Index	MS	07/31/2023	07/31/2024	4,996	1,800,000	373.142		60,840		60,840		34,249							0/0
SPLV5UT-EUROPEAN 1 YR	N/A		Equity/Index	SG	04/04/2023	04/04/2024	8,484	3,000,000	365.869500000000		85,500		85,500		48,237							0/0
TA2304128			Equity/Index	SG	09/25/2023	09/27/2024	4,102	1,447,760	353.59		84,829		84,829		96,241							0/0
SPLV5UT-EUROPEAN 1 YR	N/A		Equity/Index	SG	07/07/2023	07/09/2024	5,618	2,000,000	366.78492		67,400		67,400		47,760							0/0
TA2306015			Equity/Index	BMO	05/19/2023	05/17/2024	9,879	3,500,000	366.877650000000		106,400		106,400		68,355							0/0
SPLV5UT-EUROPEAN 1 YR	N/A		Equity/Index	SG	04/21/2023	04/22/2024	12,066	4,300,000	368.878586999999		132,440		132,440		52,965							0/0
TA2304384			Equity/Index	BNP	12/22/2023	12/24/2024	5,534	2,000,000	376.475263999999		53,400		53,400		56,684							0/0
SPLV5UT-EUROPEAN 1 YR	N/A		Equity/Index	SG	05/15/2023	06/07/2024	2,321	826,183	357.5		42,939		17,530		34,968			(25,408)				0/0
TA2304818			Equity/Index	BMO	05/19/2023	05/20/2024	9,032	3,200,000	366.877650000000		97,280		97,280		63,816							0/0
SPLV5UT-EUROPEAN 1 YR	N/A		Equity/Index	SG	05/15/2023	04/15/2024	6,198	2,200,000	367.586220000000		66,000		66,000		20,253							0/0
TA2304292			Equity/Index	MS	04/14/2023	04/15/2024	1,647	586,266	366.711970000000		26,830		26,830		30,548							0/0
SPLV5UT-EUROPEAN 1 YR	N/A		Equity/Index	B0A	05/18/2023	05/17/2024	11,013	3,900,000	365.29		118,833		118,833		82,638							0/0
TA2304889			Equity/Index	MS	09/27/2023	09/25/2024	4,000	1,396,360	359.91		39,160		39,160		57,078							0/0
SPLV5UT-EUROPEAN 1 YR	N/A		Equity/Index	UBS	03/17/2023	03/15/2024	9,767	3,400,000	362.159620000000		97,580		97,580		83,362							0/0
TA2307828			Equity/Index	BNP	10/13/2023	10/11/2024	6,883	2,400,000	362.640240000000		77,040		77,040		118,844							0/0
SPLV5UT-EUROPEAN 1 YR	N/A		Equity/Index	SG	02/24/2023	02/23/2024	21,331	7,500,000	357.851723999999		265,500		265,500		113,819							0/0
TA2303537			Equity/Index	SG	03/10/2023	03/11/2024	11,243	3,900,000	368.631230000000		135,330		135,330		112,340							0/0
SPLV5UT-EUROPEAN 1 YR	N/A		Equity/Index	MS	09/15/2023	09/16/2024	13,778	4,900,000	375.880699999999		163,660		163,660		159,117							0/0
TA2303740			Equity/Index	SG	12/11/2023	12/11/2024	6,653	2,400,000	366.58		69,360		69,360		69,818							0/0
SPLV5UT-EUROPEAN 1 YR	N/A		Equity/Index	SG	05/15/2023	05/10/2024	9,483	3,375,669	367.528560000000		98,339		98,339		50,939							0/0
TA2304811			Equity/Index	BNP	11/07/2023	11/07/2024	4,818	1,700,000	367.814052		50,320		50,320		69,200							0/0
SPLV5UT-EUROPEAN 1 YR	N/A		Equity/Index	B0A	04/10/2023	04/10/2024	2,816	1,000,000	364.567176000000		29,690		29,690		13,686							0/0
TA2304186			Equity/Index	JPM	01/10/2023	01/10/2024	7,912	2,800,000	360.757299999999		93,800		93,800		7,066							0/0
SPLV5UT-EUROPEAN 1 YR	N/A		Equity/Index	BMO	10/12/2023	10/11/2024	7,771	2,700,000	365.606326000000		88,290		88,290		141,110							0/0
TA2308113			Equity/Index	BNP	03/31/2023	03/28/2024	12,749	4,500,000	361.656299999999		130,950		130,950		65,820							0/0
SPLV5UT-EUROPEAN 1 YR	N/A		Equity/Index	BMO	10/20/2023	10/18/2024	8,920	3,100,000	363.945703999999		94,550		94,550		157,969							0/0
TA2308243			Equity/Index	SG	02/13/2023	02/13/2024	5,656	2,000,000	365.256550000000		71,000		71,000		21,888							0/0
SPLV5UT-EUROPEAN 1 YR	N/A		Equity/Index	MS	08/04/2023	08/02/2024	2,242	800,000	370.2731		26,640		26,640		20,683							0/0
TA2306752			Equity/Index	SG	06/30/2023	07/01/2024	12,028	4,300,000	374.867099999999		144,050		144,050		88,000							0/0
SPLV5UT-EUROPEAN 1 YR	N/A		Equity/Index	SG	12/04/2023	12/04/2024	4,723	1,700,000	359.977410000000		48,960		48,960		51,049							0/0
TA2305917			Equity/Index	BNP	10/06/2023	10/07/2024	14,117	4,900,000	368.121621		162,190		162,190		266,438							0/0
SPLV5UT-EUROPEAN 1 YR	N/A		Equity/Index	SG	06/26/2023	06/26/2024	9,562	3,400,000			112,200		112,200		79,749							0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
SPLV5UT-EUROPEAN 1 YR	N/A		Equity/Index	WS-	10/24/2023	10/24/2024	4,884	1,700,000	362,52175		52,190		52,190		85,933							0/0
TA2302868			Equity/Index	WS-	04/28/2023	04/30/2024	7,557	2,700,000	889,95308499999		81,810		81,810		33,407							0/0
SPLV3UT-EUROPEAN 1 YR	N/A		Equity/Index	WS-	06/15/2023	06/14/2024	4,482	1,600,000	368,723322		52,640		52,640		33,625							0/0
TA2304517			Equity/Index	WS-	04/28/2023	04/26/2024	10,076	3,600,000	363,95308499999		108,000		108,000		42,758							0/0
SPLV3UT-EUROPEAN 1 YR	N/A		Equity/Index	WS-	11/22/2023	11/22/2024	21,844	7,800,000	371,74560000000		234,000		234,000		266,881							0/0
TA2304519			Equity/Index	WS-	06/20/2023	06/20/2024	5,907	2,100,000	367,96319999999		69,300		69,300		48,259							0/0
SPLV5UT-EUROPEAN 1 YR	N/A		Equity/Index	WS-	09/22/2023	09/20/2024	6,794	2,400,000	366,19353999999		79,920		79,920		91,141							0/0
TA2308801			Equity/Index	WS-	09/08/2023	09/06/2024	9,603	3,400,000	366,58339999999		116,620		116,620		117,633							0/0
TA2305616			Equity/Index	WS-	07/13/2023	07/12/2024	15,923	5,700,000	370,83148199999		186,390		186,390		113,850							0/0
TA2307482			Equity/Index	WS-	07/19/2023	07/19/2024	7,533	2,700,000	371,36932300000		89,370		89,370		56,398							0/0
SPLV5UT-EUROPEAN 1 YR	N/A		Equity/Index	WS-	08/04/2023	08/06/2024	8,409	3,000,000	368,25665000000		101,400		101,400		78,914							0/0
TA2306400			Equity/Index	WS-	10/20/2023	10/21/2024	11,221	3,900,000	361,69529999999		120,120		120,120		200,271							0/0
TA2306751			Equity/Index	WS-	08/11/2023	08/12/2024	8,373	3,000,000	370,84050000000		102,600		102,600		72,539							0/0
SPLV5UT-EUROPEAN 1 YR	N/A		Equity/Index	WS-	06/16/2023	06/12/2024	7,009	2,500,000	359,63036099999		126,250		126,250		95,288							0/0
TA2308246			Equity/Index	WS-	05/12/2023	05/10/2024	6,730	2,400,000	358,35738900000		116,640		116,640		87,236							0/0
TA2306877			Equity/Index	WS-	04/21/2023	04/23/2024	7,857	2,800,000	368,87858699999		86,520		86,520		34,851							0/0
SPLV5UT-EUROPEAN 1 YR	N/A		Equity/Index	WS-	10/03/2023	10/03/2024	4,915	1,700,000	359,69		56,780		56,780		96,139							0/0
TA2307920			Equity/Index	WS-	05/24/2023	05/24/2024	10,525	3,700,000	364,054824		115,810		115,810		99,287							0/0
SPLV5UT-EUROPEAN 1 YR	N/A		Equity/Index	WS-	07/28/2023	07/30/2024	6,100	2,200,000	373,57162799999		73,480		73,480		38,211							0/0
TA2305630			Equity/Index	WS-	11/03/2023	11/01/2024	7,366	2,600,000	367,67439999999		76,440		76,440		102,950							0/0
SPLV5UT-EUROPEAN 1 YR	N/A		Equity/Index	WS-	09/18/2023	09/29/2024	7,525	2,678,373	365,98		97,594		97,594		94,895							0/0
TA2308491			Equity/Index	WS-	07/14/2023	07/12/2024	11,171	4,000,000	370,924713		130,800		130,800		78,190							0/0
SPLV5UT-EUROPEAN 1 YR	N/A		Equity/Index	WS-	04/12/2023	04/12/2024	11,817	4,200,000	368,08330799999		124,320		124,320		53,370							0/0
TA2304237			Equity/Index	WS-	08/09/2023	08/09/2024	4,473	1,600,000	370,26089999999		54,080		54,080		39,834							0/0
TA2306839			Equity/Index	WS-	09/27/2023	09/27/2024	14,323	5,000,000	362,04240000000		166,500		166,500		240,642							0/0
SPLV5UT-EUROPEAN 1 YR	N/A		Equity/Index	WS-	01/13/2023	01/12/2024	21,745	7,700,000	364,65217999999		255,794		255,794		21,206							0/0
TA2307805			Equity/Index	WS-	02/10/2023	02/09/2024	31,196	11,000,000	362,13047		402,600		402,600		139,334							0/0
SPLV5UT-EUROPEAN 1 YR	N/A		Equity/Index	WS-	02/15/2023	01/24/2024	6,519	2,300,000	361,27744000000		83,950		83,950		27,141							0/0
TA2303071			Equity/Index	WS-	06/30/2023	07/02/2024	7,832	2,800,000	370,2731		94,080		94,080		57,682							0/0
TA2303370			Equity/Index	WS-	09/08/2023	09/10/2024	9,886	3,500,000	368,58339999999		120,050		120,050		122,484							0/0
SPLV5UT-EUROPEAN 1 YR	N/A		Equity/Index	WS-	03/10/2023	03/12/2024	10,954	3,800,000	367,85172099999		132,240		132,240		110,168							0/0
TA2307491			Equity/Index	WS-	12/08/2023	12/06/2024	5,292	1,900,000	374,16022199999		53,770		53,770		58,291							0/0
SPLV5UT-EUROPEAN 1 YR	N/A		Equity/Index	WS-	02/03/2023	02/05/2024	8,511	3,000,000	362,74745899999		103,500		103,500		31,468							0/0
TA2303274			Equity/Index	WS-	04/14/2023	04/16/2024	7,325	2,600,000	367,58622000000		78,260		78,260		36,555							0/0
SPLV5UT-EUROPEAN 1 YR	N/A		Equity/Index	WS-					367,58622000000													0/0
TA2304291			Equity/Index	WS-					367,58622000000													0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
SPLV5UT-EUROPEAN 1 Yr	N/A		Equity/Index	BNP	12/28/2023	12/27/2024	14,060	5,100,000	375.047827999999		135,660		135,660		130,549							0/0
TA2303426			Equity/Index	B0A	11/09/2022	11/08/2024	3,459	1,200,000	357.227322000000	87,984			37,863		78,610			(44,295)				0/0
TA2202462			Equity/Index	BMO	08/08/2022	08/08/2024	1,712	600,000	360.02	33,720			10,176		27,362			(16,883)				0/0
SPLV3UT-EUROPEAN 2 Yr	N/A		Equity/Index	B0A	08/05/2022	08/05/2024	4,284	1,500,000	359.88	82,035			24,486		70,330			(41,187)				0/0
TA2201548			Equity/Index	NS	12/30/2022	12/31/2024	2,837	1,000,000	363.154176000000	69,900			35,094		56,229			(34,806)				0/0
SPLV5UT-EUROPEAN 2 Yr	N/A		Equity/Index	JPW	11/03/2022	11/01/2024	2,888	1,000,000	356.841540000000	74,200			31,215		64,487			(37,356)				0/0
TA2202982			Equity/Index	B0A	02/17/2023	02/18/2025	6,223	2,200,000	362.958963999999		167,860		95,590		137,458			(72,270)				0/0
TA2202419			Equity/Index	BMO	10/27/2023	10/27/2025	4,620	1,600,000	361.7901		104,320		95,423		142,287			(8,897)				0/0
SPLV5UT-EUROPEAN 2 Yr	N/A		Equity/Index	JPW	05/10/2022	05/10/2024	1,145	400,000	360.822999999999		18,760		3,345		12,648			(9,393)				0/0
TA2308383			Equity/Index	NS	04/14/2022	04/15/2024	2,804	1,000,000	366.885161999999	47,400			6,837		14,991			(23,765)				0/0
TA2200629			Equity/Index	NS	02/10/2023	02/10/2025	3,687	1,300,000	362.236252999999		33,990		52,490		81,374			(41,500)				0/0
SPLV5UT-EUROPEAN 2 Yr	N/A		Equity/Index	BNP	10/06/2023	10/06/2025	2,017	700,000	361.400519999999		49,420		43,838		62,117			(5,582)				0/0
TA2308009			Equity/Index	BMO	12/21/2022	12/20/2024	2,837	1,000,000	363.15	67,595			32,869		54,260			(33,890)				0/0
TA2202911			Equity/Index	BMO	10/14/2022	04/26/2024	12,000	4,093,320	354.01	199,200			41,560		192,308			(130,770)				0/0
SPLV5UT-EUROPEAN 2 Yr	N/A		Equity/Index	SG	12/09/2022	12/10/2024	5,390	1,900,000	360.01	147,440			69,669		117,026			(73,923)				0/0
TA2202806			Equity/Index	JPW	01/10/2023	01/10/2025	2,261	800,000	365.239546000000		52,800		27,160		41,322			(25,640)				0/0
SPLV5UT-EUROPEAN 2 Yr	N/A		Equity/Index	SG	05/15/2023	08/22/2024	2,725	999,991	359.45		53,247		26,911		46,435			(26,336)				0/0
TA2304814			Equity/Index	SG	03/01/2023	02/28/2025	4,008	1,400,000	359.674210000000		108,080		62,948		97,875			(45,132)				0/0
SPLV5UT-EUROPEAN 2 Yr	N/A		Equity/Index	BMO	12/02/2022	12/03/2024	4,525	1,600,000	365.33	107,831			49,916		76,132			(54,064)				0/0
TA2202761			Equity/Index	BNP	07/11/2023	07/11/2025	2,799	1,000,000	373.281757000000		64,700		49,435		52,994			(15,265)				0/0
TA2306104			Equity/Index	NS	09/08/2022	01/26/2024	10,818	3,800,000	354.336136000000	202,160			10,088		111,811			(147,282)				0/0
SPLV5UT-EUROPEAN 2 Yr	N/A		Equity/Index	BMO	10/04/2022	10/04/2024	1,739	600,000	355.65	38,158			14,499		38,562			(19,105)				0/0
TA2201895			Equity/Index	SG	06/16/2023	06/16/2025	2,243	800,000	368.796780000000		55,840		40,919		47,666			(14,921)				0/0
SPLV5UT-EUROPEAN 2 Yr	N/A		Equity/Index	BMO	10/14/2022	04/01/2024	16,000	5,457,760	355.64	233,600			40,033		211,272			(160,573)				0/0
TA2202238			Equity/Index	BMO	05/23/2023	05/23/2025	2,836	1,000,000	366.227025000000		61,200		42,647		63,056			(18,553)				0/0
TA2304987			Equity/Index	B0A	11/11/2022	11/13/2024	2,869	1,000,000	358.867079999999	69,590			30,261		61,920			(34,843)				0/0
SPLV5UT-EUROPEAN 2 Yr	N/A		Equity/Index	NS	06/22/2022	06/21/2024	4,372	1,500,000	352.017067	85,950			20,307		90,389			(43,093)				0/0
TA2201158			Equity/Index	NS	08/11/2023	08/13/2025	3,070	1,100,000	371.12714		78,760		63,743		67,068			(15,017)				0/0
TA2306876			Equity/Index	BMO	05/18/2022	05/17/2024	3,449	1,200,000	357.995466000000	59,200			10,952		47,037			(29,180)				0/0
SPLV5UT-EUROPEAN 2 Yr	N/A		Equity/Index	BMO	09/07/2022	03/08/2024	19,936	7,000,000	365.54	384,288			47,157		237,414			(256,903)				0/0
TA2201868			Equity/Index	NS	08/12/2022	08/13/2024	3,391	1,200,000	362.388030000000	69,520			21,177		49,272			(34,354)				0/0
SPLV5UT-EUROPEAN 2 Yr	N/A		Equity/Index	NS	02/03/2023	02/04/2025	3,404	1,200,000	362.853206		81,120		44,571		72,744			(36,549)				0/0
TA2303272			Equity/Index	B0A	09/27/2022	09/27/2024	1,458	500,000	353.022346000000	34,345			12,720		35,761			(17,196)				0/0
SPLV5UT-EUROPEAN 2 Yr	N/A		Equity/Index	JPW	05/05/2022	05/03/2024	2,281	800,000	361.99052	39,200			6,650		22,312			(19,735)				0/0
TA2200762			Equity/Index																			0/0

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
SPV5UT-EUROPEAN 2 Yr	N/A		Equity/Index	B0A-	06/28/2022	06/28/2024	289	100,000	354.761121	5,710			1,402		5,454			(2,659)				0/0
TA201212									353.2246000000													0/0
SPV13UT-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	01/17/2023	01/17/2025	2,826	1,000,000	002		63,300		33,170		53,975			(30,130)				0/0
TA2303097									352.5414200000													0/0
SPV13UT-EUROPEAN 2 Yr	N/A		Equity/Index	MS-	09/29/2023	09/30/2025	2,009	700,000	002		49,000		42,942		59,627			(6,058)				0/0
TA2307886																						0/0
SPV13UT-EUROPEAN 2 Yr	N/A		Equity/Index	MS-	06/22/2023	06/20/2025	1,884	600,000	371.522896		38,160		28,212		33,403			(9,948)				0/0
TA2305665									354.633073000000													0/0
SPV15UT-EUROPEAN 2 Yr	N/A		Equity/Index	JPW-	10/18/2022	10/18/2024	1,746	600,000	002	42,540			16,981		41,297			(21,299)				0/0
TA2202256									361.607632000000	116,400			39,977		92,303			(58,601)				0/0
SPV15UT-EUROPEAN 2 Yr	N/A		Equity/Index	MS-	09/08/2022	09/06/2024	5,693	2,000,000	002	57,000			17,563		40,920			(28,618)				0/0
TA2201894									362.388030000000													0/0
SPV15UT-EUROPEAN 2 Yr	N/A		Equity/Index	MS-	08/12/2022	08/12/2024	2,826	1,000,000	001				53,307		56,775			(1,893)				0/0
TA2201602									377.710674999999													0/0
SPV15UT-EUROPEAN 2 Yr	N/A		Equity/Index	BNP-	12/05/2023	12/05/2025	2,787	1,000,000	998		55,200							(64,379)				0/0
TA2309026									351.759991999999	121,350			46,388		108,063			(34,441)				0/0
SPV15UT-EUROPEAN 2 Yr	N/A		Equity/Index	JPW-	10/31/2022	09/20/2024	4,319	1,500,000	999				37,609		59,417			(22,715)				0/0
TA2202386									365.183330000000		72,050											0/0
SPV15UT-EUROPEAN 2 Yr	N/A		Equity/Index	B0A-	01/13/2023	01/15/2025	3,106	1,100,000	001				35,185		71,625			(27,910)				0/0
TA2303088									360.82		57,900											0/0
SPV15UT-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	03/17/2023	03/19/2025	2,873	1,000,000					25,692		39,922			(13,499)				0/0
TA2303836									356.225610000000	55,590			6,731		25,318			(11,680)				0/0
TA2202732									360.021759999999	26,850			4,160		16,598			(20,574)				0/0
SPV15UT-EUROPEAN 2 Yr	N/A		Equity/Index	BNP-	07/01/2022	07/01/2024	1,440	500,000	002	23,200			38,536		52,206			(3,875)				0/0
TA2201229									371.504421999999		59,110		53,455		67,102			(43,599)				0/0
SPV15UT-EUROPEAN 2 Yr	N/A		Equity/Index	BMO-	05/12/2022	05/10/2024	1,431	500,000	997				94,401		132,955			(4,904)				0/0
TA220813									368.512600000000		57,330							(7,100)				0/0
SPV15UT-EUROPEAN 2 Yr	N/A		Equity/Index	BMO-	04/20/2023	04/17/2025	2,807	1,000,000	998				48,456		67,362			(104,217)				0/0
TA2304368									363.376630000000		138,000							(22,894)				0/0
SPV15UT-EUROPEAN 2 Yr	N/A		Equity/Index	SG-	11/09/2023	11/07/2025	2,557	900,000	002				31,135		41,912			(13,251)				0/0
TA2308501									364.018629999999		53,360							(54,449)				0/0
SPV13UT-EUROPEAN 2 Yr	N/A		Equity/Index	SG-	05/12/2023	05/13/2025	6,730	2,400,000	001				62,393		93,901			(113,299)				0/0
TA2304765																		(33,775)				0/0
SPV13UT-EUROPEAN 2 Yr	N/A		Equity/Index	MS-	10/24/2023	10/24/2025	2,298	800,000	997				56,749		59,829			(152,910)				0/0
TA2308267									354.76									(6,002)				0/0
SPV15UT-EUROPEAN 2 Yr	N/A		Equity/Index	BMO-	10/20/2023	10/21/2025	3,165	1,100,000	362.9117		74,910							(1,994)				0/0
TA2308244													62,393		73,657			(9,607)				0/0
SPV15UT-EUROPEAN 2 Yr	N/A		Equity/Index	BMO-	10/14/2022	01/17/2024	15,000	5,116,650	361.44	130,200								(14,586)				0/0
TA2202233									363.652716		77,520		4,568		47,867			(47,611)				0/0
SPV15UT-EUROPEAN 2 Yr	N/A		Equity/Index	BMO-	05/26/2023	05/28/2025	3,428	1,200,000	370.910500000000				54,626		83,727			(22,894)				0/0
TA2305073																		(13,251)				0/0
SPV15UT-EUROPEAN 2 Yr	N/A		Equity/Index	BMO-	08/14/2023	08/14/2025	2,795	1,000,000	001		70,000							(54,449)				0/0
TA2306896																		(113,299)				0/0
SPV15UT-EUROPEAN 2 Yr	N/A		Equity/Index	MS-	09/27/2023	08/29/2025	1,200	418,908	354.76		35,964							(33,775)				0/0
TA2307830									371.12714									(152,910)				0/0
SPV15UT-EUROPEAN 2 Yr	N/A		Equity/Index	MS-	08/11/2023	08/12/2025	2,233	800,000	361.546299999999		57,200							(5,034)				0/0
TA2306879									357.546299999999		42,120							(54,449)				0/0
SPV15UT-EUROPEAN 2 Yr	N/A		Equity/Index	SG-	10/04/2023	10/03/2025	1,728	600,000	997				37,086		53,511			(113,299)				0/0
TA2307944									351.138634000000	108,600								(33,775)				0/0
SPV15UT-EUROPEAN 2 Yr	N/A		Equity/Index	JPW-	10/14/2022	10/15/2024	4,397	1,500,000	002				42,963		116,959			(152,910)				0/0
TA2202225																		(6,002)				0/0
SPV15UT-EUROPEAN 2 Yr	N/A		Equity/Index	BMO-	10/14/2022	02/20/2024	15,000	5,116,650	360.82	152,100								(1,994)				0/0
TA2202237																		(9,607)				0/0
SPV15UT-EUROPEAN 2 Yr	N/A		Equity/Index	SG-	01/04/2023	01/03/2025	2,830	1,000,000	001		68,300							(14,586)				0/0
TA2302977									364.590980000000									(47,611)				0/0
SPV15UT-EUROPEAN 2 Yr	N/A		Equity/Index	BMO-	10/14/2022	05/02/2024	12,000	4,093,320	350.08	235,440								(152,910)				0/0
TA2202240									365.029499999999				51,110		239,376			(6,002)				0/0
SPV15UT-EUROPEAN 2 Yr	N/A		Equity/Index	BMO-	10/25/2023	10/24/2025	2,869	1,000,000	998		66,200							(1,994)				0/0
TA2308323									375.502400000000		55,900							(9,607)				0/0
SPV15UT-EUROPEAN 2 Yr	N/A		Equity/Index	SG-	12/04/2023	12/04/2025	2,778	1,000,000	002				53,906		55,590			(14,586)				0/0
TA2308998																		(47,611)				0/0
SPV13UT-EUROPEAN 2 Yr	N/A		Equity/Index	MS-	09/22/2023	09/22/2025	2,831	1,000,000	367.04129		72,000							(1,994)				0/0
TA2307702									372.835680000000				62,393		73,657			(9,607)				0/0
SPV13UT-EUROPEAN 2 Yr	N/A		Equity/Index	MS-	08/02/2023	08/01/2025	2,779	1,000,000	002		70,800							(14,586)				0/0
TA2306698									362.381320000000				56,212		56,411			(47,611)				0/0
SPV13UT-EUROPEAN 2 Yr	N/A		Equity/Index	MS-	02/22/2023	02/21/2025	4,280	1,500,000	002		111,450							(47,611)				0/0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received)	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
SPLV5UT-EUROPEAN 2 Yr	N/A		Equity/Index	JPM	12/23/2022	12/24/2024	2,551	900,000	362.92033799999	62,190			30,625		49,525			(31,223)				0/0
TA220290									998													0/0
SPLV5UT-EUROPEAN 2 Yr	N/A		Equity/Index	MS	04/14/2022	04/16/2024	2,524	900,000	366.88516199999	42,750			6,216		13,650			(21,404)				0/0
TA220630									998													0/0
SPLV5UT-EUROPEAN 2 Yr	N/A		Equity/Index	BMO	07/28/2023	07/28/2025	3,050	1,100,000	372.52571399999		81,190		64,095		60,157			(17,085)				0/0
TA2306631									998													0/0
SPLV5UT-EUROPEAN 2 Yr	N/A		Equity/Index	B0A-	01/13/2023	01/13/2025	3,106	1,100,000	365.16333000000		71,874		37,422		59,164			(34,452)				0/0
TA2303070									001													0/0
SPLV5UT-EUROPEAN 2 Yr	N/A		Equity/Index	B0A-	07/28/2022	07/26/2024	857	300,000	359.16156000000	15,801			4,511		14,165			(7,955)				0/0
TA2201443									001													0/0
SPLV5UT-EUROPEAN 2 Yr	N/A		Equity/Index	MS	04/06/2022	04/05/2024	3,082	1,100,000	367.633104	52,360			6,833		13,532			(26,252)				0/0
TA2200547									367.56700000000		96,070		79,597		90,912			(16,473)				0/0
SPLV5UT-EUROPEAN 2 Yr	N/A		Equity/Index	MS	08/25/2023	08/27/2025	3,662	1,300,000	001													0/0
TA2307168									370.78458000000		76,440		48,930		70,988			(27,510)				0/0
SPLV5UT-EUROPEAN 2 Yr	N/A		Equity/Index	MS	04/12/2023	04/11/2025	3,939	1,400,000	001													0/0
TA2304238									365.47992399999													0/0
SPLV5UT-EUROPEAN 2 Yr	N/A		Equity/Index	B0A-	04/27/2022	04/26/2024	7,062	2,500,000	998	116,050			18,491		50,869			(58,184)				0/0
TA2200719																						0/0
SPLV5UT-EUROPEAN 2 Yr	N/A		Equity/Index	JPM	12/18/2023	12/18/2025	1,385	500,000	380.04		26,700		26,260		26,111			(440)				0/0
TA2309246									365.98149599999		22,290		18,887		21,935			(3,403)				0/0
SPLV5UT-EUROPEAN 2 Yr	N/A		Equity/Index	JPM	09/08/2023	09/08/2025	847	300,000	998													0/0
TA2307484									356.22561000000													0/0
SPLV5UT-EUROPEAN 2 Yr	N/A		Equity/Index	BNP	07/01/2022	07/03/2024	576	200,000	002	10,740			2,715		10,190			(5,385)				0/0
TA2201230																						0/0
SPLV5UT-EUROPEAN 2 Yr	N/A		Equity/Index	JPM	04/19/2022	04/19/2024	1,399	500,000	368.662892	23,500			3,514		6,530			(11,766)				0/0
TA2200661									355.10735199999													0/0
SPLV5UT-EUROPEAN 2 Yr	N/A		Equity/Index	B0A-	07/07/2022	07/05/2024	1,443	500,000	998	27,880			7,153		27,272			(14,036)				0/0
TA2201267									356.81105400000													0/0
SPLV5UT-EUROPEAN 2 Yr	N/A		Equity/Index	SG	03/10/2023	03/12/2025	5,189	1,800,000	001		131,760		78,803		140,974			(52,957)				0/0
TA2303741									359.31061599999													0/0
SPLV5UT-EUROPEAN 2 Yr	N/A		Equity/Index	MS	03/07/2023	03/07/2025	2,860	1,000,000	998		79,700		47,120		72,414			(32,580)				0/0
TA2303869									357.09341799999													0/0
SPLV5UT-EUROPEAN 2 Yr	N/A		Equity/Index	B0A-	10/28/2022	10/28/2024	2,302	800,000	998	57,608			23,851		51,485			(28,923)				0/0
TA2202371									361.64029599999													0/0
SPLV5UT-EUROPEAN 2 Yr	N/A		Equity/Index	B0A-	12/16/2022	12/18/2024	2,846	1,000,000	998	68,880			33,259		59,128			(34,487)				0/0
TA2202888									362.92093799999													0/0
SPLV5UT-EUROPEAN 2 Yr	N/A		Equity/Index	JPM	12/23/2022	12/23/2024	1,984	700,000	998	48,300			23,751		38,437			(24,283)				0/0
TA2202932									365.21490599999		60,700		42,357		65,594			(18,343)				0/0
SPLV5UT-EUROPEAN 2 Yr	N/A		Equity/Index	SG	05/24/2023	05/23/2025	2,845	1,000,000	998													0/0
TA2305031																						0/0
SPLV5UT-EUROPEAN 2 Yr	N/A		Equity/Index	MS	04/05/2022	04/05/2024	1,408	500,000	365.819413	23,450			3,056		7,714			(11,741)				0/0
TA2200540																						0/0
SPLV5UT-EUROPEAN 2 Yr	N/A		Equity/Index	BMO	09/23/2022	09/23/2024	2,605	900,000	354.58	63,182			23,118		58,969			(31,721)				0/0
TA2202060																						0/0
SPLV5UT-EUROPEAN 2 Yr	N/A		Equity/Index	BMO	05/13/2022	05/13/2024	4,280	1,500,000	360.728478	71,550			13,090		47,889			(35,923)				0/0
TA2200830									354.10418399999													0/0
SPLV5UT-EUROPEAN 2 Yr	N/A		Equity/Index	MS	07/15/2022	07/16/2024	3,758	1,300,000	998	74,620			20,193		75,247			(37,413)				0/0
TA2201368									359.67673500000													0/0
SPLV5UT-EUROPEAN 2 Yr	N/A		Equity/Index	BMO	06/03/2022	06/04/2024	3,431	1,200,000	001	60,720			12,928		45,206			(30,443)				0/0
TA2201040									355.72				1,513		51,866			(61,347)				0/0
SPLV5UT-EUROPEAN 2 Yr	N/A		Equity/Index	BMO	10/14/2022	01/10/2024	6,500	2,217,215		75,465			3,766		7,509			(14,469)				0/0
TA2202234									367.48896200000													0/0
SPLV5UT-EUROPEAN 2 Yr	N/A		Equity/Index	MS	04/07/2022	04/05/2024	1,679	600,000	001	28,740			48,020		70,397			(41,160)				0/0
TA2200567																						0/0
SPLV5UT-EUROPEAN 2 Yr	N/A		Equity/Index	SG	02/15/2023	01/06/2025	3,685	1,300,000	364.023358		89,180											0/0
TA2303423									370.14888000000													0/0
SPLV5UT-EUROPEAN 2 Yr	N/A		Equity/Index	MS	08/04/2023	08/05/2025	5,606	2,000,000	002		137,600		110,004		124,857			(27,596)				0/0
TA2306754									370.16233100000													0/0
SPLV5UT-EUROPEAN 2 Yr	N/A		Equity/Index	MS	05/05/2023	05/06/2025	2,801	1,000,000	001		56,900		38,376		54,029			(18,524)				0/0
TA2304691																						0/0
SPLV5UT-EUROPEAN 2 Yr	N/A		Equity/Index	BMO	10/13/2022	10/11/2024	3,797	1,300,000	362.74	92,185			36,111		94,861			(46,410)				0/0
TA2202205									355.71690000000													0/0
SPLV5UT-EUROPEAN 2 Yr	N/A		Equity/Index	B0A-	07/22/2022	07/23/2024	4,618	1,600,000	001	86,400			24,211		88,819			(43,319)				0/0
TA2201409									355.14862499999													0/0
SPLV5UT-EUROPEAN 2 Yr	N/A		Equity/Index	B0A-	07/08/2022	07/08/2024	4,332	1,500,000	998	84,600			21,994		82,318			(42,475)				0/0
TA2201278									360.81427200000		79,500											0/0
SPLV5UT-EUROPEAN 2 Yr	N/A		Equity/Index	MS	03/03/2023	03/05/2025	2,847	1,000,000	002				46,784		68,444			(32,716)				0/0
TA2303640																						0/0

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
SPV5UT-EUROPEAN 2 Yr	N/A		Equity/Index	B0A-	07/08/2022	07/10/2024	4,910	1,700,000	355,14882499999	96,220			25,210		93,800			(48,176)				0/0
TA201206									999													0/0
SPV13UT-EUROPEAN 2 Yr	N/A		Equity/Index	NS-	11/04/2022	11/06/2024	3,746	1,300,000	357,37529999999	96,460			41,019		83,400			(48,286)				0/0
TA202440									999													0/0
SPV13UT-EUROPEAN 2 Yr	N/A		Equity/Index	B0A-	03/24/2023	03/26/2025	2,862	1,000,000	362,855682		52,800		32,593		67,235			(20,207)				0/0
TA2030978																						0/0
SPV13UT-EUROPEAN 2 Yr	N/A		Equity/Index	B0A-	07/29/2022	07/30/2024	2,852	1,000,000	359,66002200000	53,600			15,535		46,521			(26,874)				0/0
TA2021464									003													0/0
SPV13UT-EUROPEAN 2 Yr	N/A		Equity/Index	NS-	09/27/2023	06/15/2025	1,100	383,999	355,41		31,867		27,500		37,339			(4,367)				0/0
TA2037829																						0/0
SPV13UT-EUROPEAN 2 Yr	N/A		Equity/Index	B0A-	07/29/2022	07/29/2024	4,279	1,500,000	359,66002200000	80,250			23,181		69,575			(40,291)				0/0
TA2021462									003													0/0
SPV13UT-EUROPEAN 2 Yr	N/A		Equity/Index	B0A-	11/11/2022	11/12/2024	4,590	1,600,000	358,86707999999	111,184			48,261		98,883			(55,745)				0/0
TA20202519									999													0/0
SPV13UT-EUROPEAN 2 Yr	N/A		Equity/Index	NS-	07/15/2022	07/17/2024	3,469	1,200,000	354,10418399999	69,000			18,741		69,636			(34,547)				0/0
TA2021369									998													0/0
SPV13UT-EUROPEAN 2 Yr	N/A		Equity/Index	BMO-	07/21/2023	07/23/2025	2,210	800,000	376,9769		53,200		41,524		36,614			(11,676)				0/0
TA2306491																						0/0
SPV13UT-EUROPEAN 2 Yr	N/A		Equity/Index	BMO-	09/09/2022	09/09/2024	2,841	1,000,000	361,71	59,694			20,692		45,564			(29,970)				0/0
TA2021912									369,91735799999		60,300		40,062		53,688			(20,238)				0/0
SPV13UT-EUROPEAN 2 Yr	N/A		Equity/Index	NS-	04/28/2023	04/28/2025	2,799	1,000,000	360,30789600000				24,297		86,711			(59,922)				0/0
TA20304515									998													0/0
SPV13UT-EUROPEAN 2 Yr	N/A		Equity/Index	B0A-	05/27/2022	05/28/2024	6,832	2,400,000	363,19220000000	119,352			44,730		50,851			(3,379)				0/0
TA2021004									003													0/0
SPV13UT-EUROPEAN 2 Yr	N/A		Equity/Index	BMO-	11/03/2023	11/04/2025	1,983	700,000	369,19220000000				41,351		112,451			(56,872)				0/0
TA2308495									001													0/0
SPV13UT-EUROPEAN 2 Yr	N/A		Equity/Index	BMO-	10/19/2022	10/18/2024	4,664	1,600,000	354,09	113,433			45,342		52,394			(28,972)				0/0
TA2020270													19,526		45,009			(69,343)				0/0
SPV13UT-EUROPEAN 2 Yr	N/A		Equity/Index	BMO-	09/02/2022	09/03/2024	2,868	1,000,000	359,68	57,705			14,819		57,593			(16,900)				0/0
TA2021836													44,700		86,034			(52,122)				0/0
SPV13UT-EUROPEAN 2 Yr	N/A		Equity/Index	BMO-	09/07/2022	03/19/2024	7,405	2,600,000	363,44	105,820			18,919		47,475			(29,015)				0/0
TA2020187													37,101		60,504			(30,499)				0/0
SPV13UT-EUROPEAN 2 Yr	N/A		Equity/Index	BMO-	06/13/2023	06/13/2025	2,822	1,000,000	369,624618		61,600		55,728		66,077			(37,764)				0/0
TA20305412									360,99519199999		107,850				66,453			(38,152)				0/0
SPV13UT-EUROPEAN 2 Yr	N/A		Equity/Index	SS-	02/15/2023	12/06/2024	4,252	1,500,000	397				35,351		158,069			(75,457)				0/0
TA2030424													65,313		100,657			(45,007)				0/0
SPV13UT-EUROPEAN 2 Yr	N/A		Equity/Index	BMO-	08/26/2022	08/26/2024	2,850	1,000,000	360,18	57,791			18,919		47,475			(29,015)				0/0
TA2021781													37,101		60,504			(30,499)				0/0
SPV13UT-EUROPEAN 2 Yr	N/A		Equity/Index	NS-	02/03/2023	02/03/2025	2,837	1,000,000	362,853206		67,600		45,044		68,077			(37,764)				0/0
TA20303273													32,508		66,453			(38,152)				0/0
SPV13UT-EUROPEAN 2 Yr	N/A		Equity/Index	BMO-	02/01/2023	01/31/2025	3,675	1,300,000	366,01		82,807				66,077			(37,764)				0/0
TA20303240									356,46143000000				26,228		34,617			(10,072)				0/0
SPV13UT-EUROPEAN 2 Yr	N/A		Equity/Index	NS-	11/07/2022	11/07/2024	2,881	1,000,000	001	76,200			35,351		158,069			(75,457)				0/0
TA2020454									354,74884600000				39,210		51,685			(20,590)				0/0
SPV13UT-EUROPEAN 2 Yr	N/A		Equity/Index	NS-	10/25/2022	10/25/2024	1,449	500,000	001	36,500			10,697		37,571			(25,354)				0/0
TA20202317													40,275		70,447			(35,885)				0/0
SPV13UT-EUROPEAN 2 Yr	N/A		Equity/Index	BNP-	03/31/2023	04/02/2025	2,833	1,000,000	366,20637499999		60,700		40,275		70,447			(35,885)				0/0
TA2304073									998													0/0
SPV13UT-EUROPEAN 2 Yr	N/A		Equity/Index	NS-	04/14/2023	04/15/2025	3,099	1,100,000	369,14800000000		63,470		1,141		3,577			(24,500)				0/0
TA2304295									002				26,228		34,617			(10,072)				0/0
SPV13UT-EUROPEAN 2 Yr	N/A		Equity/Index	B0A-	06/08/2022	06/07/2024	4,010	1,400,000	359,13569000000	72,044			35,351		158,069			(75,457)				0/0
TA2021089									001				65,313		100,657			(45,007)				0/0
SPV13UT-EUROPEAN 2 Yr	N/A		Equity/Index	BMO-	06/21/2022	06/20/2024	7,294	2,500,000	350,86283799999	150,500			22,976		98,066			(113,328)				0/0
TA2021152									999				39,210		51,685			(20,590)				0/0
SPV13UT-EUROPEAN 2 Yr	N/A		Equity/Index	BMO-	03/08/2023	03/07/2025	4,005	1,400,000	359,91727200000		110,320		10,697		37,571			(25,354)				0/0
TA20303697									003				40,275		70,447			(35,885)				0/0
SPV13UT-EUROPEAN 2 Yr	N/A		Equity/Index	B0A-	09/07/2022	01/18/2024	2,848	1,000,000	365,16	33,293			1,141		3,577			(24,500)				0/0
TA2021881									369,50061199999		36,300		22,976		98,066			(113,328)				0/0
SPV13UT-EUROPEAN 2 Yr	N/A		Equity/Index	BMO-	06/09/2023	06/10/2025	1,696	600,000	999	171,699			39,210		51,685			(20,590)				0/0
TA20305392													10,697		37,571			(25,354)				0/0
SPV13UT-EUROPEAN 2 Yr	N/A		Equity/Index	BMO-	09/07/2022	03/15/2024	9,683	3,400,000	359,04				39,210		51,685			(20,590)				0/0
TA201870									370,37534099999		59,800		10,697		37,571			(25,354)				0/0
SPV13UT-EUROPEAN 2 Yr	N/A		Equity/Index	SS-	04/21/2023	04/23/2025	2,806	1,000,000	359,67673500000				10,697		37,571			(25,354)				0/0
TA20304366									001				10,697		37,571			(25,354)				0/0
SPV13UT-EUROPEAN 2 Yr	N/A		Equity/Index	BMO-	06/03/2022	06/03/2024	2,860	1,000,000	363,46747999999	50,500			40,275		70,447			(35,885)				0/0
TA2021039																						0/0
SPV13UT-EUROPEAN 2 Yr	N/A		Equity/Index	B0A-	01/20/2023	01/21/2025	3,412	1,200,000	999		75,960		40,275		70,447			(35,885)				0/0
TA23031729																						0/0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
SPLV5UT-EUROPEAN 2 Yr	N/A		Equity/Index	SG-	03/10/2023	03/11/2025	4, 901	1, 700, 000	355, 81105400000		124, 270		74, 255		132, 958			(50, 015)				0/0
TA2303743			Equity/Index	SG-	03/10/2023	03/11/2025	4, 901	1, 700, 000	355, 81105400000		124, 270		74, 255		132, 958			(50, 015)				0/0
SPLV5UT-EUROPEAN 2 Yr	N/A		Equity/Index	B0A-	12/16/2022	12/16/2024	3, 131	1, 100, 000	881, 64029599999	75, 570			36, 382		64, 766			(37, 941)				0/0
TA2202890			Equity/Index	B0A-	12/16/2022	12/16/2024	3, 131	1, 100, 000	881, 64029599999	75, 570			36, 382		64, 766			(37, 941)				0/0
SPLV5UT-EUROPEAN 2 Yr	N/A		Equity/Index	SG-	06/08/2023	06/06/2025	1, 978	700, 000	363, 47160000000		41, 440		29, 837		40, 484			(11, 603)				0/0
TA2305262			Equity/Index	SG-	06/08/2023	06/06/2025	1, 978	700, 000	363, 47160000000		41, 440		29, 837		40, 484			(11, 603)				0/0
SPLV5UT-EUROPEAN 2 Yr	N/A		Equity/Index	BMO-	02/08/2023	02/07/2025	2, 839	1, 000, 000	362, 6		70, 504		39, 029		60, 846			(31, 475)				0/0
TA2303340			Equity/Index	BMO-	02/08/2023	02/07/2025	2, 839	1, 000, 000	362, 6		70, 504		39, 029		60, 846			(31, 475)				0/0
SPLV5UT-EUROPEAN 2 Yr	N/A		Equity/Index	BMO-	07/14/2023	07/14/2025	5, 586	2, 000, 000	373, 89669400000		124, 000		95, 516		102, 421			(28, 484)				0/0
TA2306280			Equity/Index	BMO-	07/14/2023	07/14/2025	5, 586	2, 000, 000	373, 89669400000		124, 000		95, 516		102, 421			(28, 484)				0/0
SPLV5UT-EUROPEAN 2 Yr	N/A		Equity/Index	WS-	04/28/2023	04/29/2025	5, 038	1, 800, 000	369, 91735799999		108, 540		72, 161		96, 825			(36, 379)				0/0
TA2304516			Equity/Index	WS-	04/28/2023	04/29/2025	5, 038	1, 800, 000	369, 91735799999		108, 540		72, 161		96, 825			(36, 379)				0/0
SPLV5UT-EUROPEAN 2 Yr	N/A		Equity/Index	WS-	09/14/2022	09/13/2024	4, 862	1, 700, 000	360, 87776400000	103, 020			36, 227		83, 136			(51, 652)				0/0
TA2201957			Equity/Index	WS-	09/14/2022	09/13/2024	4, 862	1, 700, 000	360, 87776400000	103, 020			36, 227		83, 136			(51, 652)				0/0
SPLV5UT-EUROPEAN 2 Yr	N/A		Equity/Index	B0A-	10/28/2022	10/29/2024	4, 028	1, 400, 000	357, 09341799999	100, 954			41, 879		30, 255			(50, 616)				0/0
TA2202373			Equity/Index	B0A-	10/28/2022	10/29/2024	4, 028	1, 400, 000	357, 09341799999	100, 954			41, 879		30, 255			(50, 616)				0/0
SPLV5UT-EUROPEAN 2 Yr	N/A		Equity/Index	WS-	08/25/2022	08/23/2024	1, 415	500, 000	363, 11973	28, 850			9, 351		20, 423			(14, 524)				0/0
TA2201721			Equity/Index	WS-	08/25/2022	08/23/2024	1, 415	500, 000	363, 11973	28, 850			9, 351		20, 423			(14, 524)				0/0
SPLV5UT-EUROPEAN 2 Yr	N/A		Equity/Index	BNP-	12/08/2023	12/10/2025	2, 507	900, 000	377, 96572800000		51, 030		49, 630		51, 030			(1, 400)				0/0
TA2309116			Equity/Index	BNP-	12/08/2023	12/10/2025	2, 507	900, 000	377, 96572800000		51, 030		49, 630		51, 030			(1, 400)				0/0
SPLV5UT-EUROPEAN 2 Yr	N/A		Equity/Index	WS-	04/14/2022	04/12/2024	841	300, 000	366, 88516199999	14, 130			1, 988		4, 385			(7, 114)				0/0
TA2200628			Equity/Index	WS-	04/14/2022	04/12/2024	841	300, 000	366, 88516199999	14, 130			1, 988		4, 385			(7, 114)				0/0
SPLV5UT-EUROPEAN 2 Yr	N/A		Equity/Index	BMO-	06/09/2023	06/09/2025	1, 413	500, 000	369, 50081199999		30, 250		21, 845		28, 817			(8, 405)				0/0
TA2305319			Equity/Index	BMO-	06/09/2023	06/09/2025	1, 413	500, 000	369, 50081199999		30, 250		21, 845		28, 817			(8, 405)				0/0
SPLV5UT-EUROPEAN 2 Yr	N/A		Equity/Index	WS-	02/22/2023	01/10/2025	5, 680	2, 000, 000	352, 80419999999		181, 600		99, 271		162, 758			(82, 329)				0/0
TA2303497			Equity/Index	WS-	02/22/2023	01/10/2025	5, 680	2, 000, 000	352, 80419999999		181, 600		99, 271		162, 758			(82, 329)				0/0
SPLV5UT-EUROPEAN 2 Yr	N/A		Equity/Index	BMO-	07/26/2022	07/26/2024	863	300, 000	357, 74350800000	15, 660			4, 447		14, 907			(7, 841)				0/0
TA2201430			Equity/Index	BMO-	07/26/2022	07/26/2024	863	300, 000	357, 74350800000	15, 660			4, 447		14, 907			(7, 841)				0/0
SPLV5UT-EUROPEAN 2 Yr	N/A		Equity/Index	WS-	08/19/2022	08/20/2024	2, 818	1, 000, 000	364, 28901000000	56, 500			18, 005		37, 821			(28, 328)				0/0
TA2201670			Equity/Index	WS-	08/19/2022	08/20/2024	2, 818	1, 000, 000	364, 28901000000	56, 500			18, 005		37, 821			(28, 328)				0/0
SPLV5UT-EUROPEAN 2 Yr	N/A		Equity/Index	WS-	09/27/2023	09/26/2025	3, 438	1, 200, 000	363, 85651000000		82, 680		72, 004		98, 126			(10, 676)				0/0
TA2207804			Equity/Index	WS-	09/27/2023	09/26/2025	3, 438	1, 200, 000	363, 85651000000		82, 680		72, 004		98, 126			(10, 676)				0/0
SPLV5UT-EUROPEAN 2 Yr	N/A		Equity/Index	SG-	04/27/2023	04/25/2025	6, 726	2, 400, 000	369, 88997799999		143, 040		94, 702		126, 555			(48, 338)				0/0
TA2304469			Equity/Index	SG-	04/27/2023	04/25/2025	6, 726	2, 400, 000	369, 88997799999		143, 040		94, 702		126, 555			(48, 338)				0/0
SPLV5UT-EUROPEAN 2 Yr	N/A		Equity/Index	BMO-	11/15/2022	11/15/2024	2, 869	1, 000, 000	359, 05	69, 809			30, 548		60, 521			(34, 953)				0/0
TA2202542			Equity/Index	BMO-	11/15/2022	11/15/2024	2, 869	1, 000, 000	359, 05	69, 809			30, 548		60, 521			(34, 953)				0/0
SPLV5UT-EUROPEAN 2 Yr	N/A		Equity/Index	B0A-	06/17/2022	06/18/2024	5, 865	2, 000, 000	349, 21809999999	119, 200			27, 709		136, 769			(59, 846)				0/0
TA2201145			Equity/Index	B0A-	06/17/2022	06/18/2024	5, 865	2, 000, 000	349, 21809999999	119, 200			27, 709		136, 769			(59, 846)				0/0
SPLV5UT-EUROPEAN 2 Yr	N/A		Equity/Index	BMO-	11/25/2022	11/27/2024	3, 408	1, 200, 000	363, 46	84, 132			38, 200		61, 330			(42, 124)				0/0
TA2202856			Equity/Index	BMO-	11/25/2022	11/27/2024	3, 408	1, 200, 000	363, 46	84, 132			38, 200		61, 330			(42, 124)				0/0
SPLV5UT-EUROPEAN 2 Yr	N/A		Equity/Index	WS-	03/22/2022	03/22/2024	2, 849	1, 000, 000	360, 13031699999	47, 000			5, 222		25, 063			(23, 532)				0/0
TA2200406			Equity/Index	WS-	03/22/2022	03/22/2024	2, 849	1, 000, 000	360, 13031699999	47, 000			5, 222		25, 063			(23, 532)				0/0
SPLV5UT-EUROPEAN 2 Yr	N/A		Equity/Index	BMO-	09/07/2022	03/05/2024	6, 835	2, 400, 000	363, 55	94, 320			11, 117		35, 237			(63, 401)				0/0
TA2201867			Equity/Index	BMO-	09/07/2022	03/05/2024	6, 835	2, 400, 000	363, 55	94, 320			11, 117		35, 237			(63, 401)				0/0
SPLV5UT-EUROPEAN 2 Yr	N/A		Equity/Index	SG-	07/19/2023	07/18/2025	2, 790	1, 000, 000	374, 344292		63, 000		48, 808		51, 690			(14, 192)				0/0
TA2306401			Equity/Index	SG-	07/19/2023	07/18/2025	2, 790	1, 000, 000	374, 344292		63, 000		48, 808		51, 690			(14, 192)				0/0
SPLV5UT-EUROPEAN 2 Yr	N/A		Equity/Index	SG-	02/24/2023	02/26/2025	6, 542	2, 300, 000	361, 40964000000		180, 090		104, 250		150, 365			(75, 840)				0/0
TA2303535			Equity/Index	SG-	02/24/2023	02/26/2025	6, 542	2, 300, 000	361, 40964000000		180, 090		104, 250		150, 365			(75, 840)				0/0
SPLV5UT-EUROPEAN 2 Yr	N/A		Equity/Index	BMO-	04/28/2022	04/26/2024	845	300, 000	366, 10003799999	14, 070			2, 251		5, 369			(7, 084)				0/0
TA2200728			Equity/Index	BMO-	04/28/2022	04/26/2024	845	300, 000	366, 10003799999	14, 070			2, 251		5, 369			(7, 084)				0/0
SPLV5UT-EUROPEAN 2 Yr	N/A		Equity/Index	WS-	04/06/2023	04/08/2025	5, 067	1, 800, 000	368, 91674		99, 360		63, 192		97, 271			(36, 168)				0/0
TA2304169			Equity/Index	WS-	04/06/2023	04/08/2025	5, 067	1, 800, 000	368, 91674		99, 360		63, 192		97, 271			(36, 168)				0/0
SPLV5UT-EUROPEAN 2 Yr	N/A		Equity/Index	WS-	08/11/2022	08/09/2024	1, 419	500, 000	360, 93584199999	28, 000			8, 535		21, 978			(14, 097)				0/0
TA2201585			Equity/Index	WS-	08/11/2022	08/09/2024	1, 419	500, 000	360, 93584199999	28, 000			8, 535		21, 978			(14, 097)				0/0
SPLV5UT-EUROPEAN 2 Yr	N/A		Equity/Index	B0A-	01/13/2023	01/14/2025	3, 671	1, 300, 000	365, 18333000000		85, 046		44, 336		70, 081			(40, 710)				0/0
TA2303069			Equity/Index	B0A-	01/13/2023	01/14/2025	3, 671	1, 300, 000	365, 18333000000		85, 046		44, 336		70, 081			(40, 710)				0/0
SPLV5UT-EUROPEAN 2 Yr	N/A		Equity/Index	WS-	08/04/2022	08/02/2024	571	200, 000	359, 94553799999	10, 660			3, 147		9, 108			(5, 367)				0/0
TA2201515			Equity/Index	WS-	08/04/2022	08/02/2024	571	200, 00														

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
SPLV5UT-EUROPEAN 2 Yr	N/A		Equity/Index	BMO-	10/26/2022	10/25/2024	2,887	1,000,000	355.39	71,805			29,393		67,392			(36,001)				0/0
TA2202328									364,289010000000													0/0
SPLV5UT-EUROPEAN 2 Yr	N/A		Equity/Index	MS-	08/19/2022	08/19/2024	1,973	700,000	002	39,480			12,545		26,378			(19,821)				0/0
TA2201668									364,379250000000													0/0
SPLV5UT-EUROPEAN 2 Yr	N/A		Equity/Index	MS-	01/25/2023	01/24/2025	2,837	1,000,000	001		63,300		33,924		56,145			(29,476)				0/0
TA2303164																						0/0
SPLV5UT-EUROPEAN 2 Yr	N/A		Equity/Index	SG-	05/15/2023	09/12/2024	3,084	1,101,340	352.01		80,073		42,187		74,874			(37,886)				0/0
TA2304820									369,148000000000													0/0
SPLV5UT-EUROPEAN 2 Yr	N/A		Equity/Index	MS-	04/14/2023	04/14/2025	2,536	900,000	002		51,840		33,443		48,791			(18,397)				0/0
TA2304290									360,594455999999													0/0
SPLV5UT-EUROPEAN 2 Yr	N/A		Equity/Index	B0A-	11/18/2022	11/20/2024	2,573	900,000	998	63,180			28,080		52,742			(31,633)				0/0
TA2202573																						0/0
SPLV5UT-EUROPEAN 2 Yr	N/A		Equity/Index	BMO-	08/15/2022	08/15/2024	282	100,000	363.62	5,800			1,806		3,795			(2,904)				0/0
TA2201630									362,226099999999													0/0
SPLV5UT-EUROPEAN 2 Yr	N/A		Equity/Index	JPM-	08/23/2022	08/23/2024	2,838	1,000,000	997	57,100			18,407		42,306			(28,589)				0/0
TA2201702									366,093759999999													0/0
SPLV5UT-EUROPEAN 2 Yr	N/A		Equity/Index	MS-	03/29/2023	03/28/2025	4,267	1,500,000	997		85,050		52,806		88,963			(32,244)				0/0
TA2304044									363,515093999999													0/0
SPLV5UT-EUROPEAN 2 Yr	N/A		Equity/Index	SG-	11/23/2022	11/22/2024	5,403	1,900,000	998	132,810			59,719		96,102			(66,863)				0/0
TA2202626																						0/0
SPLV5UT-EUROPEAN 2 Yr	N/A		Equity/Index	BMO-	08/10/2022	08/09/2024	3,122	1,100,000	362.17	61,380			18,633		44,641			(30,774)				0/0
TA2201571									359,637642000000													0/0
SPLV5UT-EUROPEAN 2 Yr	N/A		Equity/Index	BMO-	06/06/2022	06/06/2024	3,145	1,100,000	003	56,760			12,224		41,888			(28,419)				0/0
TA2201063									364,556752000000													0/0
SPLV5UT-EUROPEAN 2 Yr	N/A		Equity/Index	MS-	08/18/2022	08/16/2024	1,126	400,000	002	22,680			7,132		14,693			(11,418)				0/0
TA2201657																						0/0
SPLV5UT-EUROPEAN 2 Yr	N/A		Equity/Index	B0A-	03/24/2023	03/24/2025	3,721	1,300,000	362,855682		68,510		42,218		87,135			(26,292)				0/0
TA2303981									359,709615999999													0/0
SPLV5UT-EUROPEAN 2 Yr	N/A		Equity/Index	JPM-	05/31/2022	05/31/2024	2,567	900,000	998	45,450			9,414		33,306			(22,756)				0/0
TA2201016																						0/0
SPLV5UT-EUROPEAN 2 Yr	N/A		Equity/Index	MS-	04/06/2023	04/07/2025	3,660	1,300,000	368,91674		71,630		45,520		70,111			(26,110)				0/0
TA2304166																						0/0
SPLV5UT-EUROPEAN 2 Yr	N/A		Equity/Index	BMO-	09/15/2022	09/13/2024	574	200,000	358.15	12,982			4,584		10,983			(6,536)				0/0
TA2201913																						0/0
SPLV5UT-EUROPEAN 2 Yr	N/A		Equity/Index	B0A-	04/11/2022	04/11/2024	5,606	2,000,000	366,932478	98,460			13,641		30,497			(49,298)				0/0
TA2200583									360,814272000000													0/0
SPLV5UT-EUROPEAN 2 Yr	N/A		Equity/Index	MS-	03/03/2023	03/03/2025	3,701	1,300,000	002		103,090		60,549		88,690			(42,541)				0/0
TA2303641									360,307896000000													0/0
SPLV5UT-EUROPEAN 2 Yr	N/A		Equity/Index	B0A-	05/27/2022	05/29/2024	7,117	2,500,000	003	124,525			25,487		90,740			(62,434)				0/0
TA2201006									362,958983999999													0/0
SPLV5UT-EUROPEAN 2 Yr	N/A		Equity/Index	B0A-	02/17/2023	02/19/2025	2,829	1,000,000	999		76,400		43,552		62,611			(32,846)				0/0
TA2303461									369,203873999999													0/0
SPLV5UT-EUROPEAN 2 Yr	N/A		Equity/Index	SG-	05/11/2023	05/09/2025	2,245	800,000	998		44,720		30,471		44,334			(14,249)				0/0
TA2304715																						0/0
SPLV5UT-EUROPEAN 2 Yr	N/A		Equity/Index	SG-	11/24/2023	11/25/2025	4,193	1,500,000	375,4271		91,650		87,370		90,988			(4,280)				0/0
TA2308840																						0/0
SPLV5UT-EUROPEAN 2 Yr	N/A		Equity/Index	MS-	09/22/2023	09/23/2025	3,387	1,200,000	367,04129		86,520		74,992		88,512			(11,528)				0/0
TA2307703																						0/0
SPLV5UT-EUROPEAN 2 Yr	N/A		Equity/Index	SG-	08/16/2022	08/16/2024	844	300,000	365,902872	16,500			5,160		10,152			(8,261)				0/0
TA2201639									365,279355000000													0/0
SPLV5UT-EUROPEAN 2 Yr	N/A		Equity/Index	MS-	04/26/2022	04/26/2024	1,130	400,000	001	18,788			2,990		7,928			(9,407)				0/0
TA2200708									362,541420000000													0/0
SPLV5UT-EUROPEAN 2 Yr	N/A		Equity/Index	MS-	09/29/2023	10/01/2025	1,435	500,000	002		35,050		30,723		42,639			(4,327)				0/0
TA2307887									372,847178999999													0/0
SPLV5UT-EUROPEAN 2 Yr	N/A		Equity/Index	SG-	06/30/2023	06/30/2025	3,916	1,400,000	998		92,400		69,491		74,155			(22,909)				0/0
TA2305919									373,582270000000													0/0
SPLV5UT-EUROPEAN 2 Yr	N/A		Equity/Index	BNP-	11/21/2023	11/21/2025	2,809	1,000,000	003		60,900		57,721		64,173			(3,179)				0/0
TA2308773																						0/0
SPLV5UT-EUROPEAN 2 Yr	N/A		Equity/Index	MS-	02/03/2023	02/05/2025	2,837	1,000,000	362,853206		67,600		37,185		60,739			(30,415)				0/0
TA2303275																						0/0
SPLV5UT-EUROPEAN 2 Yr	N/A		Equity/Index	BMO-	05/19/2022	05/17/2024	1,440	500,000	356,418905	24,600			4,649		21,581			(12,385)				0/0
TA2200909																						0/0
SPLV5UT-EUROPEAN 2 Yr	N/A		Equity/Index	SG-	05/15/2023	01/28/2025	5,388	1,917,912	367.37		101,564		64,171		94,402			(37,392)				0/0
TA2304817																						0/0
SPLV5UT-EUROPEAN 2 Yr	N/A		Equity/Index	BMO-	09/23/2022	09/24/2024	3,474	1,200,000	354.58	84,243			30,897		78,761			(42,237)				0/0
TA2202069									358,153450000000													0/0
SPLV5UT-EUROPEAN 2 Yr	N/A		Equity/Index	B0A-	05/23/2022	05/23/2024	3,443	1,200,000	002	59,760			11,722		48,861			(29,921)				0/0
TA2200937																						0/0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
SPLV5UT-EUROPEAN 2 Yr	N/A		Equity/Index	B0A-	05/04/2022	05/03/2024	5,106	1,800,000	363,6742499999	90,720			15,328		45,142			(45,485)				0/0
TA2200763			Equity/Index	B0A-	05/04/2022	05/03/2024	5,106	1,800,000	363,6742499999	90,720			15,328		45,142			(45,485)				0/0
SPLV5UT-EUROPEAN 2 Yr	N/A		Equity/Index	BMO-	09/30/2022	10/02/2024	3,520	1,200,000	350.46	80,404			30,331		93,907			(40,257)				0/0
TA2202113			Equity/Index	BMO-	09/30/2022	10/02/2024	3,520	1,200,000	350.46	80,404			30,331		93,907			(40,257)				0/0
SPLV5UT-EUROPEAN 2 Yr	N/A		Equity/Index	BMO-	06/24/2022	06/24/2024	6,933	2,400,000	354,60630400000	133,680			32,179		128,213			(67,116)				0/0
TA2201162			Equity/Index	BMO-	06/24/2022	06/24/2024	6,933	2,400,000	354,60630400000	133,680			32,179		128,213			(67,116)				0/0
SPLV5UT-EUROPEAN 2 Yr	N/A		Equity/Index	SG-	05/15/2023	06/16/2024	3,360	1,196,026	361.94		59,136		29,503		49,909			(29,633)				0/0
TA2304813			Equity/Index	SG-	05/15/2023	06/16/2024	3,360	1,196,026	361.94		59,136		29,503		49,909			(29,633)				0/0
SPLV5UT-EUROPEAN 2 Yr	N/A		Equity/Index	BMO-	09/07/2022	03/14/2024	7,974	2,800,000	359.06	135,520			17,922		73,411			(89,610)				0/0
TA2201872			Equity/Index	BMO-	09/07/2022	03/14/2024	7,974	2,800,000	359.06	135,520			17,922		73,411			(89,610)				0/0
SPLV5UT-EUROPEAN 2 Yr	N/A		Equity/Index	SG-	05/15/2023	01/24/2025	3,085	1,098,137	358.04		77,989		49,090		75,413			(28,899)				0/0
TA2304815			Equity/Index	SG-	05/15/2023	01/24/2025	3,085	1,098,137	358.04		77,989		49,090		75,413			(28,899)				0/0
SPLV5UT-EUROPEAN 2 Yr	N/A		Equity/Index	BMO-	02/23/2023	02/21/2025	2,841	1,000,000	362.54		73,910		42,511		62,415			(31,399)				0/0
TA2303512			Equity/Index	BMO-	02/23/2023	02/21/2025	2,841	1,000,000	362.54		73,910		42,511		62,415			(31,399)				0/0
SPLV5UT-EUROPEAN 2 Yr	N/A		Equity/Index	MS-	03/30/2022	03/28/2024	3,380	1,200,000	998	54,120			6,477		17,997			(27,172)				0/0
TA2200485			Equity/Index	MS-	03/30/2022	03/28/2024	3,380	1,200,000	998	54,120			6,477		17,997			(27,172)				0/0
SPLV5UT-EUROPEAN 2 Yr	N/A		Equity/Index	SG-	06/20/2023	06/20/2025	2,813	1,000,000	303		65,500		48,159		59,042			(17,341)				0/0
TA2305617			Equity/Index	SG-	06/20/2023	06/20/2025	2,813	1,000,000	303		65,500		48,159		59,042			(17,341)				0/0
SPLV5UT-EUROPEAN 2 Yr	N/A		Equity/Index	BNP-	12/29/2023	12/31/2025	2,479	900,000	997		48,150		48,150		47,654			0/0				0/0
TA2309477			Equity/Index	BNP-	12/29/2023	12/31/2025	2,479	900,000	997		48,150		48,150		47,654			0/0				0/0
SPLV5UT-EUROPEAN 2 Yr	N/A		Equity/Index	MS-	04/06/2023	04/09/2025	5,630	2,000,000	366,91674		110,600		70,396		108,299			(40,204)				0/0
TA2304171			Equity/Index	MS-	04/06/2023	04/09/2025	5,630	2,000,000	366,91674		110,600		70,396		108,299			(40,204)				0/0
SPLV5UT-EUROPEAN 2 Yr	N/A		Equity/Index	MS-	04/13/2023	04/11/2025	2,529	900,000	997		50,220		32,279		46,722			(17,941)				0/0
TA2304266			Equity/Index	MS-	04/13/2023	04/11/2025	2,529	900,000	997		50,220		32,279		46,722			(17,941)				0/0
SPLV5UT-EUROPEAN 2 Yr	N/A		Equity/Index	MS-	07/15/2022	07/15/2024	4,336	1,500,000	998	85,950			23,172		86,601			(43,152)				0/0
TA2201355			Equity/Index	MS-	07/15/2022	07/15/2024	4,336	1,500,000	998	85,950			23,172		86,601			(43,152)				0/0
SPLV5UT-EUROPEAN 2 Yr	N/A		Equity/Index	BNP-	07/01/2022	07/02/2024	2,016	700,000	802	37,590			9,462		35,547			(18,873)				0/0
TA2201232			Equity/Index	BNP-	07/01/2022	07/02/2024	2,016	700,000	802	37,590			9,462		35,547			(18,873)				0/0
SPLV5UT-EUROPEAN 2 Yr	N/A		Equity/Index	BMO-	09/07/2022	03/01/2024	11,962	4,200,000	355.4	229,740			25,574		138,890			(155,575)				0/0
TA2201869			Equity/Index	BMO-	09/07/2022	03/01/2024	11,962	4,200,000	355.4	229,740			25,574		138,890			(155,575)				0/0
SPLV5UT-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	03/17/2023	03/17/2025	2,873	1,000,000	360.82		57,800		35,062		71,390			(22,738)				0/0
TA2203859			Equity/Index	UBS-	03/17/2023	03/17/2025	2,873	1,000,000	360.82		57,800		35,062		71,390			(22,738)				0/0
SPLV5UT-EUROPEAN 2 Yr	N/A		Equity/Index	MS-	04/14/2023	04/16/2025	2,254	800,000	802		46,240		29,875		43,543			(16,365)				0/0
TA2304293			Equity/Index	MS-	04/14/2023	04/16/2025	2,254	800,000	802		46,240		29,875		43,543			(16,365)				0/0
SPLV5UT-EUROPEAN 2 Yr	N/A		Equity/Index	MS-	09/29/2023	09/29/2025	2,583	900,000	802		62,910		55,122		76,575			(7,788)				0/0
TA2307885			Equity/Index	MS-	09/29/2023	09/29/2025	2,583	900,000	802		62,910		55,122		76,575			(7,788)				0/0
SPLV5UT-EUROPEAN 2 Yr	N/A		Equity/Index	B0A-	07/22/2022	07/22/2024	5,772	2,000,000	355.71690000000	107,860			30,118		110,747			(54,153)				0/0
TA2201408			Equity/Index	B0A-	07/22/2022	07/22/2024	5,772	2,000,000	355.71690000000	107,860			30,118		110,747			(54,153)				0/0
SPLV5UT-EUROPEAN 2 Yr	N/A		Equity/Index	SG-	12/09/2022	12/11/2024	4,255	1,500,000	363.08530000000	104,850			49,620		80,150			(52,497)				0/0
TA2202807			Equity/Index	SG-	12/09/2022	12/11/2024	4,255	1,500,000	363.08530000000	104,850			49,620		80,150			(52,497)				0/0
SPLV5UT-EUROPEAN 2 Yr	N/A		Equity/Index	B0A-	05/18/2023	05/16/2025	3,953	1,400,000	367.63273400000		83,692		57,834		85,553			(25,658)				0/0
TA2304890			Equity/Index	B0A-	05/18/2023	05/16/2025	3,953	1,400,000	367.63273400000		83,692		57,834		85,553			(25,658)				0/0
SPLV5UT-EUROPEAN 2 Yr	N/A		Equity/Index	SG-	04/21/2023	04/22/2025	2,806	1,000,000	370.37534099999		59,700		39,117		51,583			(20,583)				0/0
TA2304388			Equity/Index	SG-	04/21/2023	04/22/2025	2,806	1,000,000	370.37534099999		59,700		39,117		51,583			(20,583)				0/0
SPLV5UT-EUROPEAN 2 Yr	N/A		Equity/Index	BMO-	07/21/2023	07/21/2025	2,210	800,000	376.9769		53,200		41,492		36,516			(11,708)				0/0
TA2306489			Equity/Index	BMO-	07/21/2023	07/21/2025	2,210	800,000	376.9769		53,200		41,492		36,516			(11,708)				0/0
SPLV5UT-EUROPEAN 2 Yr	N/A		Equity/Index	BMO-	06/09/2022	06/07/2024	2,016	700,000	356.68635	36,960			8,055		31,955			(18,607)				0/0
TA2201101			Equity/Index	BMO-	06/09/2022	06/07/2024	2,016	700,000	356.68635	36,960			8,055		31,955			(18,607)				0/0
SPLV5UT-EUROPEAN 2 Yr	N/A		Equity/Index	BMO-	07/28/2023	07/29/2025	4,159	1,500,000	999		110,700		87,435		82,235			(23,265)				0/0
TA2306629			Equity/Index	BMO-	07/28/2023	07/29/2025	4,159	1,500,000	999		110,700		87,435		82,235			(23,265)				0/0
SPLV5UT-EUROPEAN 2 Yr	N/A		Equity/Index	SG-	06/16/2023	06/18/2025	5,607	2,000,000	368.79678000000		140,000		102,692		119,520			(37,308)				0/0
TA2305588			Equity/Index	SG-	06/16/2023	06/18/2025	5,607	2,000,000	368.79678000000		140,000		102,692		119,520			(37,308)				0/0
SPLV5UT-EUROPEAN 2 Yr	N/A		Equity/Index	BNP-	12/28/2023	12/26/2025	3,308	1,200,000	380.441712		64,320		64,320		64,582							0/0
TA2309427			Equity/Index	BNP-	12/28/2023	12/26/2025	3,308	1,200,000	380.441712		64,320		64,320		64,582							0/0
SPLV5UT-EUROPEAN 2 Yr	N/A		Equity/Index	JPM-	08/30/2022	08/30/2024	1,717	600,000	360.38380000000	34,920			11,592		28,674			(17,484)				0/0
TA2201810			Equity/Index	JPM-	08/30/2022	08/30/2024	1,717	600,000	360.38380000000	34,920			11,592		28,674			(17,484)				0/0
SPLV5UT-EUROPEAN 2 Yr	N/A		Equity/Index	BMO-	11/03/2023	11/03/2025	1,983	700,000	365.19220000000		44,660		41,281		50,826			(3,379)				0/0
TA2309493			Equity/Index	BMO-	11/03/2023	11/03/2025	1,983	700,000	365.19220000000		44,660		41,281		50,826			(3,379)				0/0
SPLV5UT-EUROPEAN 2 Yr	N/A		Equity/Index	MS-	11/07/2022	11/01/2024	2,305	800,000	346.36110999999	78,160			32,972		72,939			(39,458)				0/0
TA2202455			Equity/Index	MS-	11/07/2022	11/01/2024	2,305	800,000	346.36110999999	78,160			32,972		72,939			(39,458)				0/0
SPLV5UT-EUROPEAN 2 Yr	N/A		Equity/Index	JPM-	06/23/2022	06/21/2024	1,452	500,000	352.85829000000	28,200			6,690		28,860			(14,197)				0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
SPLV5UT-EUROPEAN 2 Yr	N/A		Equity/Index	SG-	02/15/2023	10/17/2024	3,968	1,400,000	359,137,430,999,999		102,340		48,813		81,316			(53,527)				0/0
TA2303420			Equity/Index	BNP-	10/06/2023	10/07/2025	2,881	1,000,000	361,400,519,999,999		70,700		62,726		88,818			(7,974)				0/0
TA2308010			Equity/Index	SG-	05/22/2023	05/22/2025	2,826	1,000,000	366,567,88		62,100		43,189		62,277			(18,911)				0/0
SPLV5UT-EUROPEAN 2 Yr	N/A		Equity/Index	BMO-	09/30/2022	09/30/2024	2,347	800,000	350,46	53,438			20,067		62,474			(26,829)				0/0
TA2202112			Equity/Index	MS-	03/31/2022	03/28/2024	2,541	900,000	364,138,160,000,000	41,310			4,964		15,620			(20,826)				0/0
SPLV5UT-EUROPEAN 2 Yr	N/A		Equity/Index	SG-	05/15/2023	07/05/2024	6,039	2,149,642	355,14		128,087		57,408		110,978			(70,679)				0/0
TA2304823			Equity/Index	BNP-	12/29/2023	12/29/2025	1,377	500,000	381,140,387,999,999		26,500		26,500		26,383				(32,427)			0/0
SPLV5UT-EUROPEAN 2 Yr	N/A		Equity/Index	BMO-	05/26/2023	05/27/2025	4,856	1,700,000	363,652,716		109,650		77,223		118,435			(54,301)				0/0
TA2305069			Equity/Index	BMO-	12/28/2022	12/27/2024	4,541	1,600,000	364	108,304			53,706		84,957			(28,725)				0/0
SPLV5UT-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	02/02/2023	01/31/2025	2,830	1,000,000	360,594,455,999,999		63,300		34,575		58,343			(35,146)				0/0
TA2303249			Equity/Index	BMO-	11/18/2022	11/19/2024	2,859	1,000,000	370,302,779,999,999	70,100			31,102		58,473			(10,891)				0/0
SPLV5UT-EUROPEAN 2 Yr	N/A		Equity/Index	MS-	09/15/2023	09/17/2025	3,093	1,100,000	366,04	120,150	76,340		65,449		72,708			(83,581)				0/0
TA2307587			Equity/Index	BMO-	09/07/2022	03/26/2024	9,968	3,500,000					19,464		47,251			(173,598)				0/0
TA2201874			Equity/Index	BMO-	10/14/2022	02/22/2024	12,000	4,093,320	346,56	234,000			24,732		234,732			(196,273)				0/0
SPLV5UT-EUROPEAN 2 Yr	N/A		Equity/Index	BMO-	10/14/2022	04/26/2024	18,000	6,139,980	354	298,980			62,377		288,624			(1,790)				0/0
TA2302232			Equity/Index	SG-	12/06/2023	12/05/2025	2,783	1,000,000	370,162,931,000,000		54,300		52,510		55,698			(18,549)				0/0
SPLV5UT-EUROPEAN 2 Yr	N/A		Equity/Index	MS-	05/05/2023	05/05/2025	2,801	1,000,000	370,302,779,999,999		56,900		38,351		53,926			(11,880)				0/0
TA2304622			Equity/Index	MS-	09/15/2023	09/16/2025	3,374	1,200,000	357	320,760	83,160		71,280		79,211			(244,932)				0/0
SPLV5UT-EUROPEAN 2 Yr	N/A		Equity/Index	BMO-	10/14/2022	02/08/2024	27,000	9,209,970	372,847,789,999,999		85,930		25,500		236,337			(21,276)				0/0
TA2202236			Equity/Index	SG-	06/30/2023	07/01/2025	3,636	1,300,000	376,9769		53,200		41,508		68,986			(11,692)				0/0
SPLV5UT-EUROPEAN 2 Yr	N/A		Equity/Index	BMO-	07/21/2023	07/22/2025	2,210	800,000	375,423,400,000,000		71,520		68,067		36,590			(3,463)				0/0
TA2306918			Equity/Index	SG-	11/22/2023	11/21/2025	3,361	1,200,000	354,606,304,000,000				25,782		72,543			(56,077)				0/0
SPLV5UT-EUROPEAN 2 Yr	N/A		Equity/Index	BMO-	06/24/2022	06/26/2024	5,778	2,000,000	357,711,270,000,000	112,000			27,193		107,400			(30,161)				0/0
TA2201184			Equity/Index	JPW-	11/08/2022	11/08/2024	2,301	800,000	357,900,519,999,999	60,240			23,192		50,379			(32,684)				0/0
SPLV5UT-EUROPEAN 2 Yr	N/A		Equity/Index	MS-	09/16/2022	09/16/2024	2,872	1,000,000	378,325,119,999,999	65,100			52,462		56,363			(438)				0/0
TA2308802			Equity/Index	BNP-	12/21/2023	12/19/2025	2,774	1,000,000	359,308,602,000,000		52,900		52,462		56,506			(12,242)				0/0
SPLV5UT-EUROPEAN 2 Yr	N/A		Equity/Index	BMO-	05/24/2022	05/24/2024	1,430	500,000		24,450			4,830		18,460			(39,053)				0/0
TA2200950			Equity/Index	SG-	05/15/2023	01/17/2025	4,222	1,502,863	358,6		104,199		65,146		100,203			(30,429)				0/0
TA2304816			Equity/Index	BMO-	05/19/2023	05/19/2025	4,516	1,600,000	367,232,000,000,000		99,200		68,771		96,502			(22,981)				0/0
SPLV5UT-EUROPEAN 2 Yr	N/A		Equity/Index	JPW-	04/12/2022	04/12/2024	2,804	1,000,000	367,522,266	45,900			6,422		13,892			(32,493)				0/0
TA2200569			Equity/Index	BMO-	07/22/2022	07/24/2024	3,463	1,200,000	355,716,900,000,000	64,896			18,249		66,802			(35,637)				0/0
SPLV5UT-EUROPEAN 2 Yr	N/A		Equity/Index	MS-	02/16/2023	02/14/2025	3,124	1,100,000	361,989,939,999,999		82,170		46,533		70,253			(31,841)				0/0
TA2303434			Equity/Index	SG-	03/30/2023	03/28/2025	3,978	1,400,000	364,972,15		84,560		52,719		84,978							0/0
SPLV5UT-EUROPEAN 2 Yr	N/A		Equity/Index	SG-																		0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received)	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
SP1V5UT-EUROPEAN 2 Yr	N/A		Equity/Index	MS	09/16/2022	09/17/2024	4,882	1,700,000	357,9005199999	110,840			39,586		96,047			(55,572)				0/0
TA220190									998													0/0
SP1V30T-EUROPEAN 2 Yr	N/A		Equity/Index	MS	04/06/2023	04/04/2025	4,223	1,500,000	368,91674		82,500		52,303		80,501			(30,197)				0/0
TA230416									368,20637499999													0/0
SP1V30T-EUROPEAN 2 Yr	N/A		Equity/Index	BNP	03/31/2023	03/31/2025	2,833	1,000,000	998		60,700		37,990		56,647			(22,710)				0/0
TA2304075																						0/0
SP1V50T-EUROPEAN 2 Yr	N/A		Equity/Index	JPM	10/05/2023	10/03/2025	3,176	1,100,000	360,48		77,330		88,465		96,715			(8,865)				0/0
TA2307960									362,11239999999													0/0
SP1V50T-EUROPEAN 2 Yr	N/A		Equity/Index	BMO	10/12/2023	10/10/2025	1,439	500,000	998		34,600		30,925		43,146			(3,675)				0/0
TA2308114																						0/0
SP1V50T-EUROPEAN 2 Yr	N/A		Equity/Index	SG	07/07/2023	07/07/2025	4,214	1,500,000	371,088725		100,500		76,446		85,595			(24,054)				0/0
TA2306018									369,80579999999													0/0
SP1V50T-EUROPEAN 2 Yr	N/A		Equity/Index	SG	06/23/2023	06/23/2025	4,508	1,600,000	998		101,760		75,445		93,604			(26,315)				0/0
TA2305715									369,19220000000													0/0
SP1V50T-EUROPEAN 2 Yr	N/A		Equity/Index	BMO	11/03/2023	11/05/2025	3,400	1,200,000	001		76,680		70,895		87,257			(5,785)				0/0
TA2308466																						0/0
SP1V50T-EUROPEAN 2 Yr	N/A		Equity/Index	MS	08/22/2023	08/22/2025	1,414	500,000	366,73318		35,700		29,334		35,757			(6,366)				0/0
TA2307101									362,89908600000													0/0
SP1V50T-EUROPEAN 2 Yr	N/A		Equity/Index	UBS	11/29/2022	11/29/2024	3,415	1,200,000	001	81,600			37,274		64,867			(40,856)				0/0
TA2202689									368,80247000000													0/0
SP1V50T-EUROPEAN 2 Yr	N/A		Equity/Index	BMO	05/08/2023	05/08/2025	2,803	1,000,000	003		58,000		39,224		53,397			(18,776)				0/0
TA2304642									361,71724999999													0/0
SP1V50T-EUROPEAN 2 Yr	N/A		Equity/Index	BMO	05/17/2022	05/17/2024	854	300,000	998	14,370			2,701		9,064			(7,195)				0/0
TA2200874																						0/0
SP1V50T-EUROPEAN 2 Yr	N/A		Equity/Index	SG	05/09/2023	05/09/2025	2,805	1,000,000	369,58355		58,200		39,439		54,660			(18,761)				0/0
TA2304663																						0/0
SP1V50T-EUROPEAN 2 Yr	N/A		Equity/Index	MS	09/26/2022	09/26/2024	2,907	1,000,000	353,717905	69,200			25,535		68,626			(34,647)				0/0
TA2202076									369,50061999999													0/0
SP1V50T-EUROPEAN 2 Yr	N/A		Equity/Index	BMO	06/09/2023	06/11/2025	2,261	800,000	998		48,400		34,989		46,204			(13,411)				0/0
TA2305317																						0/0
SP1V50T-EUROPEAN 2 Yr	N/A		Equity/Index	B0A	08/05/2022	08/06/2024	2,856	1,000,000	359,88	54,770			16,401		47,026			(27,460)				0/0
TA2201597									365,98149999999													0/0
SP1V30T-EUROPEAN 2 Yr	N/A		Equity/Index	JPM	09/08/2023	09/10/2025	2,542	900,000	357,39594799999		67,050		56,841		65,984			(10,209)				0/0
TA2307466																						0/0
SP1V30T-EUROPEAN 2 Yr	N/A		Equity/Index	MS	09/20/2022	09/20/2024	1,439	500,000	998	32,750			11,815		29,096			(16,397)				0/0
TA2202018									360,80157999999													0/0
SP1V30T-EUROPEAN 2 Yr	N/A		Equity/Index	JPM	09/13/2022	09/13/2024	572	200,000	990	12,300			4,319		9,703			(6,158)				0/0
TA2201948																						0/0
SP1V50T-EUROPEAN 2 Yr	N/A		Equity/Index	BMO	11/01/2022	11/01/2024	2,879	1,000,000	357,57	72,806			30,461		62,499			(36,453)				0/0
TA2202400									363,15417600000													0/0
SP1V50T-EUROPEAN 2 Yr	N/A		Equity/Index	MS	12/30/2022	12/30/2024	3,121	1,100,000	001	76,780			38,496		61,725			(38,284)				0/0
TA2202980																						0/0
SP1V50T-EUROPEAN 2 Yr	N/A		Equity/Index	BMO	09/07/2022	03/22/2024	5,126	1,800,000	357,48	94,320			13,643		56,529			(61,476)				0/0
TA2201873									366,88516199999													0/0
SP1V50T-EUROPEAN 2 Yr	N/A		Equity/Index	MS	04/14/2022	04/17/2024	1,683	600,000	998	28,500			4,177		9,205			(14,250)				0/0
TA2200631									357,37529999999													0/0
SP1V50T-EUROPEAN 2 Yr	N/A		Equity/Index	MS	11/04/2022	11/04/2024	4,323	1,500,000	998	111,000			47,026		95,841			(55,729)				0/0
TA2202439																						0/0
SP1V50T-EUROPEAN 2 Yr	N/A		Equity/Index	BNP	12/08/2023	12/08/2025	1,950	700,000	001		39,550		38,462		39,545			(1,088)				0/0
TA2309118																						0/0
SP1V50T-EUROPEAN 2 Yr	N/A		Equity/Index	MS	09/22/2022	09/20/2024	1,155	400,000	002	27,680			10,041		25,214			(13,935)				0/0
TA2202046									367,69217999999													0/0
SP1V50T-EUROPEAN 2 Yr	N/A		Equity/Index	SG	06/02/2023	06/02/2025	2,268	800,000	997		47,520		33,859		48,931			(13,661)				0/0
TA2305165									360,32490000000													0/0
SP1V50T-EUROPEAN 2 Yr	N/A		Equity/Index	B0A	08/02/2022	08/02/2024	1,143	400,000	001	20,120			5,906		18,220			(10,074)				0/0
TA2201466																						0/0
SP1V50T-EUROPEAN 2 Yr	N/A		Equity/Index	BMO	10/14/2022	05/06/2024	10,000	3,411,100	368,38	87,400			19,457		54,643			(56,362)				0/0
TA2202241									370,37534099999													0/0
SP1V50T-EUROPEAN 2 Yr	N/A		Equity/Index	SG	04/21/2023	04/21/2025	2,806	1,000,000	999		59,600		39,023		51,481			(20,577)				0/0
TA2304369									363,39159999999													0/0
SP1V50T-EUROPEAN 2 Yr	N/A		Equity/Index	BMO	09/28/2023	09/26/2025	2,864	1,000,000	998		70,900		62,001		81,703			(8,899)				0/0
TA2307897																						0/0
SP1V30T-EUROPEAN 2 Yr	N/A		Equity/Index	BMO	09/09/2022	09/11/2024	3,978	1,400,000	361,71	83,850			29,215		64,229			(41,983)				0/0
TA2201914																						0/0
SP1V30T-EUROPEAN 2 Yr	N/A		Equity/Index	B0A	11/21/2022	11/21/2024	2,852	1,000,000	361,33452	70,800			31,564		56,882			(35,449)				0/0
TA2202598																						0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
SPV5UT-EUROPEAN 2 Yr	N/A		Equity/Index	JPM	09/08/2023	09/09/2025	1,412	500,000	365.9814959999		37,200		31,528		36,605			(5,672)				0/0
TA207465			Equity/Index	BMO	10/14/2022	01/11/2024	33,000	11,256,630	369.64	165,680			3,681		2,134			(134,369)				0/0
SPV13UT-EUROPEAN 2 Yr	N/A		Equity/Index	BMO	05/13/2022	05/14/2024	5,136	1,800,000	360.728478	86,220			15,870		57,722			(43,228)				0/0
TA220851			Equity/Index	UBS	03/17/2023	03/18/2025	2,873	1,000,000	360.82		57,800		35,093		71,518			(22,707)				0/0
SPV13UT-EUROPEAN 2 Yr	N/A		Equity/Index	BMO	11/25/2022	11/25/2024	3,124	1,100,000	363.46	76,778			34,745		55,964			(38,547)				0/0
TA220263			Equity/Index	BMO	08/09/2022	08/09/2024	1,423	500,000	361.41	371,6590800000			8,488		21,202			(14,019)				0/0
SPV15UT-EUROPEAN 2 Yr	N/A		Equity/Index	MS	06/27/2023	06/27/2025	2,807	1,000,000	002		63,400		47,224		56,068			(16,176)				0/0
TA230575			Equity/Index	MS	09/15/2023	09/15/2025	2,249	800,000	998	370,3027799999	55,360		47,441		52,728			(7,919)				0/0
SPV15UT-EUROPEAN 2 Yr	N/A		Equity/Index	MS	05/05/2023	05/07/2025	3,081	1,100,000	001	370,16293100000	62,590		42,242		59,545			(20,348)				0/0
TA2304625			Equity/Index	B0A	09/29/2022	09/27/2024	877	300,000	001	351,99720600000			7,583		22,279			(10,251)				0/0
SPV15UT-EUROPEAN 2 Yr	N/A		Equity/Index	B0A	03/28/2023	03/28/2025	2,283	800,000	364.825041		46,072		28,566		50,324			(17,506)				0/0
TA2304028			Equity/Index	MS	02/10/2023	02/11/2025	4,538	1,600,000	998	362,2362599999	115,840		64,762		100,336			(51,078)				0/0
TA2303367			Equity/Index	BMO	08/26/2022	08/28/2024	4,274	1,500,000	360.18	86,686			28,539		71,537			(43,403)				0/0
SPV15UT-EUROPEAN 2 Yr	N/A		Equity/Index	B0A	05/26/2022	05/24/2024	4,571	1,600,000	001	359,35106400000			15,628		60,640			(39,614)				0/0
TA2200973			Equity/Index	B0A	12/16/2022	12/17/2024	3,700	1,300,000	998	381,6402959999			43,117		76,695			(44,836)				0/0
SPV15UT-EUROPEAN 2 Yr	N/A		Equity/Index	GS	11/30/2023	11/28/2025	2,233	800,000	377.233	89,427			43,070		46,068			(1,730)				0/0
TA2308958			Equity/Index	GS	05/15/2023	07/26/2024	7,145	2,543,334	353.58		165,264		78,462		147,982			(86,801)				0/0
SPV13UT-EUROPEAN 2 Yr	N/A		Equity/Index	BNP	12/08/2023	12/10/2024	12,843	4,600,000	397	381,2759919999	79,120		79,120		126,201			(39,614)				0/0
SPWRC5P Index - 1 Yr	N/A		Equity/Index	BNP	07/21/2023	07/22/2024	6,902	2,500,000	997	385,9205569999	41,750		41,750		36,043			(44,836)				0/0
TA2309112			Equity/Index	BNP	08/07/2023	08/07/2024	3,339	1,200,000	002	362,74807800000	20,400		20,400		23,363			(1,730)				0/0
SPWRC5P Index - 1 Yr	N/A		Equity/Index	BNP	03/28/2023	03/28/2024	10,591	3,800,000	002	362,84432700000	63,460		63,460		54,828			(86,801)				0/0
TA2304030			Equity/Index	GS	10/25/2023	10/25/2024	10,365	3,600,000	350.11		64,080		64,080		170,783							0/0
SPWRC5P Index - 1 Yr	N/A		Equity/Index	JPM	03/07/2023	03/07/2024	11,407	4,000,000	999	354,7175399999	65,200		65,200		120,251							0/0
TA2303691			Equity/Index	B0A	03/14/2023	03/14/2024	14,900	5,300,000	359.8261		85,860		85,860		98,872							0/0
SPWRC5P Index - 1 Yr	N/A		Equity/Index	JPM	03/01/2023	03/01/2024	13,100	4,600,000	355.17811		74,520		74,520		131,841							0/0
TA2303585			Equity/Index	BMO	03/13/2023	03/13/2024	5,621	2,000,000	359.96		32,375		32,375		36,904							0/0
TA2303766			Equity/Index	BMO	12/12/2023	12/12/2024	13,675	4,900,000	361.41		85,750		85,750		130,210							0/0
SPWRC5P Index - 1 Yr	N/A		Equity/Index	JPM	08/09/2023	08/09/2024	9,775	3,500,000	997	361,4973759999	59,850		59,850		75,581							0/0
TA2306840			Equity/Index	BNP	10/09/2023	10/09/2024	4,028	1,400,000	350.74		24,360		24,360		63,922							0/0
SPWRC5P Index - 1 Yr	N/A		Equity/Index	BNP	11/14/2023	11/14/2024	7,609	2,700,000	997	357,8356699999	47,520		47,520		88,110							0/0
TA230871			Equity/Index	BNP	01/12/2023	01/12/2024	9,776	3,500,000	361.82		59,536		59,536		32,900							0/0
SPWRC5P Index - 1 Yr	N/A		Equity/Index	BMO	01/18/2023	01/18/2024	7,257	2,600,000	362.282624		43,420		43,420		23,939							0/0
TA2303105			Equity/Index	JPM	04/14/2023	04/12/2024	7,465	2,700,000	002	385,63242100000	45,090		45,090		30,623							0/0
TA2304282			Equity/Index	GS																		0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
SPARC5P Index - 1 Yr	N/A		Equity/Index	BMO-	01/06/2023	01/05/2024	24,177	8,600,000	359.44		144,578		144,578		129,193							0/0
TA230302									353,3662729999													0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	BMO-	05/19/2023	05/21/2024	7,489	2,700,000	998		47,520		47,520		43,035							0/0
TA2304916									362,3396349999													0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	B0A-	06/28/2023	06/28/2024	16,159	5,800,000	999		102,834		102,834		112,143							0/0
TA2305823									362,8669840000													0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	GS-	03/17/2023	03/15/2024	11,421	4,100,000	001		69,290		69,290		55,518							0/0
TA2303840																						0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	BMO-	03/08/2023	03/08/2024	13,690	4,800,000	354.7		77,757		77,757		147,162							0/0
TA2303694									361,8587519999													0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	BNP-	11/28/2023	11/27/2024	3,905	1,400,000	998		24,080		24,080		36,502							0/0
TA2308899																						0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	BNP-	08/24/2023	08/23/2024	6,207	2,200,000	357,78699		38,060		38,060		63,129							0/0
TA2307110									356,7622999999													0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	GS-	08/21/2023	08/21/2024	3,963	1,400,000	998		24,220		24,220		45,060							0/0
TA2307046																						0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	BMO-	02/17/2023	02/20/2024	5,084	1,800,000	358,23		28,626		28,626		37,978							0/0
TA2303458									356,5049250000													0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	BNP-	08/18/2023	08/19/2024	9,344	3,300,000	001		56,760		56,760		102,667							0/0
TA2307002									363,0092399999													0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	BMO-	06/21/2023	06/21/2024	14,735	5,300,000	998		93,679		93,679		93,679							0/0
TA2306656																						0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	BNP-	08/04/2023	08/05/2024	11,143	4,000,000	362,39031		67,600		67,600		79,897							0/0
TA2306747									350,9456650000													0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	BNP-	10/12/2023	10/11/2024	10,349	3,600,000	003		62,640		62,640		166,193							0/0
TA2308117									356,5049250000													0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	BNP-	08/18/2023	08/20/2024	9,628	3,400,000	001		58,820		58,820		105,837							0/0
TA2307003									361,2759919999													0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	BNP-	12/08/2023	12/09/2024	8,097	2,900,000	997		49,880		49,880		79,467							0/0
TA2309110									362,8521779999													0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	CIBC-	06/13/2023	06/13/2024	7,787	2,800,000	996		49,140		49,140		50,348							0/0
TA2305410																						0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	B0A-	06/14/2023	06/14/2024	21,374	7,700,000	363,5643		137,907		137,907		130,026							0/0
TA2305460																						0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	BNP-	08/17/2023	08/16/2024	11,340	4,000,000	355,985208		70,000		70,000		128,486							0/0
TA2306967									363,4562250000													0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	B0A-	06/12/2023	06/12/2024	2,776	1,000,000	002		17,940		17,940		16,952							0/0
TA2305388																						0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	BNC-	12/28/2023	12/27/2024	6,571	2,400,000	366,04		44,400		44,400		43,880							0/0
TA2309428									367,5245039999													0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	BNP-	12/29/2023	12/31/2024	6,855	2,500,000	998		45,250		45,250		47,634							0/0
TA2308469									356,3627000000													0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	JPW-	09/15/2023	09/16/2024	10,707	3,800,000	002		65,360		65,360		110,530							0/0
TA2307579									354,7943789999													0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	B0A-	03/02/2023	03/01/2024	11,402	4,000,000	999		65,200		65,200		118,632							0/0
TA2303617									363,1750900000													0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	BMO-	06/02/2023	06/03/2024	11,392	4,100,000	001		72,160		72,160		68,484							0/0
TA2305175									361,4019210000													0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	BNP-	09/01/2023	09/03/2024	8,940	3,200,000	002		54,400		54,400		72,041							0/0
TA2307376									356,7767000000													0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	JPW-	09/06/2023	09/06/2024	7,317	2,600,000	001		44,980		44,980		72,891							0/0
TA2307417									367,8927350000													0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	BMO-	07/19/2023	07/19/2024	10,987	4,000,000	002		66,800		66,800		48,514							0/0
TA2306403									351,3686000000													0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	BMO-	10/10/2023	10/10/2024	4,308	1,500,000	001		26,100		26,100		66,473							0/0
TA2308050																						0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	GS-	01/30/2023	01/30/2024	4,189	1,500,000	362,52		24,150		24,150		15,453							0/0
TA2303214									363,4567960000													0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	JPW-	01/26/2023	01/26/2024	8,073	2,900,000	001		47,270		47,270		23,388							0/0
TA230175									362,8046200000													0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	B0A-	01/23/2023	01/23/2024	2,788	1,000,000	001		16,620		16,620		8,632							0/0
TA230146									357,8273699999													0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	BNP-	08/25/2023	08/26/2024	7,889	2,800,000	997		48,160		48,160		80,274							0/0
TA2307144									358,7361099999													0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	BNP-	09/08/2023	09/06/2024	6,472	2,300,000	998		39,330		39,330		62,702							0/0
TA2307475																						0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
SPARC5P Index - 1 Yr	N/A		Equity/Index	JPM	10/06/2023	10/07/2024	6,369	2,200,000	948.52		38,280		38,280		111,948							0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	BMO	03/20/2023	03/20/2024	3,620	1,300,000	963.03		21,324		21,324		17,042							0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	BNP	09/25/2023	09/11/2024	6,185	2,171,306	958.02		28,822		28,822		63,049							0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	GS	06/29/2023	06/28/2024	9,504	3,400,000	999	380,91379699999	60,880		60,880		76,233							0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	BNP	11/10/2023	11/08/2024	7,126	2,500,000	901	353,60155700000	44,000		44,000		102,371							0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	B0A	04/20/2023	04/19/2024	5,533	2,000,000	901	365,49824000000	33,300		33,300		22,776							0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	B0A	03/30/2023	03/28/2024	12,780	4,600,000	903	363,71937000000	78,246		78,246		58,374							0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	BBO	07/07/2023	07/08/2024	11,216	4,000,000	959.76		72,000		72,000		93,654							0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	JPM	10/31/2023	10/31/2024	8,048	2,800,000	950.71		50,120		50,120		120,302							0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	BNP	09/25/2023	09/05/2024	5,094	1,788,300	959.33		21,242		21,242		47,482							0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	BNP	11/03/2023	11/01/2024	5,660	2,000,000	998	356,14146999999	35,200		35,200		70,953							0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	BNP	07/28/2023	07/29/2024	13,821	5,000,000	997	365,37759999999	84,000		84,000		76,839							0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	BNP	10/20/2023	10/21/2024	8,889	3,100,000	951,286224		54,870		54,870		141,425							0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	BMO	05/05/2023	05/07/2024	8,822	3,200,000	902	366,30465000000	54,400		54,400		34,947							0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	BMO	08/29/2023	08/29/2024	8,665	3,100,000	997	361,34769999999	53,320		53,320		71,413							0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	BMO	11/01/2023	11/01/2024	11,455	4,000,000	902	951,95870000000	71,600		71,600		173,972							0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	BNP	09/08/2023	09/09/2024	9,286	3,300,000	998	358,75610999999	57,090		57,090		90,043							0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	GS	07/31/2023	07/31/2024	4,141	1,500,000	965,763825		26,100		26,100		24,872							0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	BNP	08/22/2023	08/22/2024	9,627	3,400,000	998	356,79253799999	58,480		58,480		104,211							0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	BNP	09/25/2023	09/18/2024	6,641	2,331,389	956.66		34,666		34,666		77,558							0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	BNP	11/17/2023	11/18/2024	10,412	3,700,000	902	358,34502400000	64,010		64,010		117,711							0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	BMO	02/14/2023	02/14/2024	8,443	3,000,000	959.86		47,705		47,705		50,923							0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	B0A	06/23/2023	06/21/2024	6,693	2,400,000	998	361,67947199999	42,840		42,840		48,142							0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	GS	04/24/2023	04/24/2024	5,814	2,100,000	965.4		34,650		34,650		24,697							0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	JPM	03/27/2023	03/27/2024	6,971	2,500,000	999	362,55928499999	51,185		51,185		27,319							0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	B0A	05/08/2023	05/08/2024	8,276	3,000,000	901	366,05250000000	42,000		42,000		36,004							0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	GS	02/24/2023	02/26/2024	8,551	3,000,000	901	354,75929600000	48,600		48,600		88,260							0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	BMO	01/20/2023	01/22/2024	8,646	3,100,000	962.66		51,185		51,185		27,319							0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	BNP	11/03/2023	11/04/2024	10,754	3,800,000	998	356,14146999999	67,260		67,260		135,168							0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	BMO	06/02/2023	06/31/2024	9,725	3,500,000	959.9		75,950		75,950		77,254							0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	JPM	05/15/2023	05/15/2024	3,866	1,400,000	997	365,57439799999	24,500		24,500		17,702							0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	GS	03/06/2023	03/06/2024	5,107	1,800,000	998	350,51328999999	29,160		29,160		46,022							0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	BNP	10/20/2023	10/18/2024	5,167	1,800,000	951,286224		31,680		31,680		81,971							0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	JPM	01/13/2023	01/12/2024	23,441	8,400,000	902	362,11267500000	141,960		141,960		75,108							0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
SPARC5P Index - 1 Yr	N/A		Equity/Index	JPM	10/24/2023	10/24/2024	6,880	2,400,000	351.7		42,480		42,480		105,088							0/0
TA230286			Equity/Index	B0A	01/17/2023	01/17/2024	4,471	1,600,000	303		27,344		27,344		16,335							0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	JPM	10/06/2023	10/04/2024	7,238	2,500,000	348.52		43,500		43,500		127,117							0/0
TA230308			Equity/Index	BNP	07/17/2023	07/17/2024	4,695	1,700,000	385.7673100000		28,560		28,560		24,554							0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	B0A	03/10/2023	03/12/2024	7,368	2,600,000	356.867544000000		43,212		43,212		64,892							0/0
TA230801			Equity/Index	B0A	06/23/2023	06/25/2024	6,415	2,300,000	381.67947199999		41,170		41,170		46,564							0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	B0A	05/05/2023	05/03/2024	8,822	3,200,000	366.304950000000		54,400		54,400		34,277							0/0
TA230373			Equity/Index	BMO	10/23/2023	10/23/2024	4,304	1,500,000	351.328300000000		26,850		26,850		67,139							0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	BMO	02/06/2023	02/06/2024	7,013	2,500,000	360.94612499999		40,150		40,150		34,446							0/0
TA230330			Equity/Index	B0A	03/15/2023	03/15/2024	7,844	2,800,000	361.003761		47,040		47,040		46,841							0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	BNC	07/21/2023	07/23/2024	9,111	3,300,000	365.9205699999		55,440		55,440		47,712							0/0
TA230643			Equity/Index	BNP	10/30/2023	10/30/2024	4,311	1,500,000	350.619139000000		27,000		27,000		71,066							0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	BNP	12/30/2022	01/02/2024	5,674	2,000,000	356.47313700000	33,200			33,200		46,694							0/0
TA230836			Equity/Index	JPM	06/30/2023	06/28/2024	7,793	2,800,000	362.54379		49,840		49,840		53,212							0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	B0A	08/18/2023	08/16/2024	5,946	2,100,000	355.504625000000		36,120		36,120		65,233							0/0
TA230704			Equity/Index	BNP	02/10/2023	02/09/2024	19,693	7,000,000	355.964215000000		111,300		111,300		113,923							0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	GS	11/13/2023	11/13/2024	7,117	2,500,000	354.02		44,750		44,750		98,194							0/0
TA230362			Equity/Index	JPM	05/19/2023	05/20/2024	9,721	3,500,000	363.30627299999		61,600		61,600		55,361							0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	BMO	02/10/2023	02/12/2024	8,440	3,000,000	355.964215000000		47,700		47,700		49,278							0/0
TA2304914			Equity/Index	GS	05/23/2023	05/23/2024	11,141	4,000,000	362.333076000000		67,880		67,880		71,230							0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	CIBC	01/20/2023	01/19/2024	18,966	6,800,000	362.66		112,278		112,278		57,227							0/0
TA2304988			Equity/Index	BMO	02/02/2023	02/02/2024	7,212	2,600,000	365.036625000000		41,860		41,860		16,794							0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	JPM	03/10/2023	03/08/2024	17,570	6,200,000	356.867544000000		102,610		102,610		153,911							0/0
TA2303730			Equity/Index	B0A	01/19/2023	01/19/2024	14,238	5,100,000	362.24786		84,966		84,966		48,165							0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	UBS	12/22/2023	12/24/2024	8,238	3,000,000	367.05		53,700		53,700		56,765							0/0
TA2309378			Equity/Index	JPM	10/27/2023	10/28/2024	5,762	2,000,000	349.77		35,800		35,800		96,512							0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	JPM	02/17/2023	02/16/2024	34,744	12,300,000	358.23		195,608		195,608		256,299							0/0
TA2303457			Equity/Index	BMO	01/05/2023	01/05/2024	6,513	2,300,000	356.97		38,620		38,620		50,855							0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	BMO	04/14/2023	04/15/2024	8,294	3,000,000	365.632421000000		50,100		50,100		34,374							0/0
TA230286			Equity/Index	GS	10/18/2023	10/18/2024	10,321	3,600,000	351.854734000000		62,640		62,640		159,295							0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	BNP	09/15/2023	09/13/2024	5,353	1,900,000	355.362700000000		32,680		32,680		55,167							0/0
TA2307580			Equity/Index	JPM	04/19/2023	04/19/2024	8,309	3,000,000	365.077877		50,460		50,460		35,834							0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	B0A	03/17/2023	03/18/2024	8,357	3,000,000	362.866840000000		50,700		50,700		41,022							0/0
TA2303842			Equity/Index	GS	05/12/2023	05/10/2024	12,428	4,500,000	365.54		77,850		77,850		56,167							0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	JPM																		0/0
TA2304757			Equity/Index	JPM																		0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
SPARC5P Index - 1 Yr	N/A		Equity/Index	JPW	09/29/2023	09/30/2024	10,077	3,500,000	350,2577	61,950	61,950		61,950		162,837							0/0
TA2307073			Equity/Index	JPW	01/10/2023	01/10/2024	8,429	3,000,000	335,91641000000	49,800	49,800		49,800		39,382							0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	UBS	03/31/2023	04/01/2024	11,091	4,000,000	364,462784	67,600	67,600		67,600		45,898							0/0
TA2303033			Equity/Index	BNP	08/04/2023	08/02/2024	4,179	1,500,000	362,39031	25,200	25,200		25,200		29,856							0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	BNP	05/09/2023	05/09/2024	11,034	4,000,000	366,09884999999	69,200	69,200		69,200		46,708							0/0
TA2304079			Equity/Index	JPW	09/01/2023	09/30/2024	17,042	6,100,000	361,40192100000	102,480	102,480		102,480		136,897							0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	BNP	05/25/2023	05/24/2024	8,404	3,000,000	360,22851800000	52,680	52,680		52,680		64,543							0/0
TA2304680			Equity/Index	UBS	08/03/2023	08/02/2024	7,816	2,800,000	361,66909800000	47,040	47,040		47,040		59,013							0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	BNP	01/13/2023	01/16/2024	9,209	3,300,000	362,11267500000	55,770	55,770		55,770		30,343							0/0
TA2303074			Equity/Index	JPW	08/11/2023	08/12/2024	8,132	2,900,000	360,033456	49,300	49,300		49,300		70,141							0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	BNP	01/31/2023	01/31/2024	13,926	5,000,000	363,63571200000	80,000	80,000		80,000		41,269							0/0
TA2303217			Equity/Index	JPW	04/18/2023	04/18/2024	7,189	2,600,000	365,78292399999	43,420	43,420		43,420		28,499							0/0
TA2304319			Equity/Index	B0A	06/02/2023	05/31/2024	4,168	1,500,000	359,46039999999	35,550	35,550		35,550		37,151							0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	BMO	11/24/2023	11/25/2024	10,669	3,800,000	359,27876600000	66,120	66,120		66,120		115,374							0/0
TA2305178			Equity/Index	BNP	04/04/2023	04/04/2024	11,846	4,300,000	366,97278	71,810	71,810		71,810		36,085							0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	BMO	11/10/2023	11/11/2024	5,416	1,900,000	353,60155700000	33,820	33,820		33,820		77,988							0/0
TA2308845			Equity/Index	BNP	09/25/2023	07/12/2024	7,700	2,703,162	369,59	10,087	10,087		10,087		30,573							0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	BNP	09/26/2023	09/26/2024	7,728	2,700,000	352,39943199999	47,250	47,250		47,250		114,441							0/0
TA2304129			Equity/Index	BNP	03/10/2023	03/11/2024	11,052	3,900,000	356,86754400000	64,662	64,662		64,662		97,090							0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	B0A	10/11/2023	10/11/2024	6,016	2,100,000	352,26671900000	36,540	36,540		36,540		90,582							0/0
TA2307753			Equity/Index	BNP	08/23/2023	08/23/2024	10,960	3,900,000	355,39839999999	66,690	66,690		66,690		100,215							0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	BNP	02/07/2023	02/07/2024	8,406	3,000,000	361,68245999999	46,800	46,800		46,800		37,203							0/0
TA2307099			Equity/Index	JPW	03/23/2023	03/22/2024	12,773	4,600,000	363,92147	77,740	77,740		77,740		55,190							0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	B0A	06/30/2023	07/01/2024	11,689	4,200,000	361,79646000000	100,200	100,200		100,200		92,132							0/0
TA2303939			Equity/Index	BNP	09/08/2023	09/10/2024	7,035	2,500,000	358,75610999999	43,250	43,250		43,250		80,190							0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	BNP	02/27/2023	02/27/2024	7,969	2,800,000	355,351	45,640	45,640		45,640		78,340							0/0
TA2303545			Equity/Index	GS	12/29/2023	12/27/2024	4,936	1,800,000	367,52450399999	32,220	32,220		32,220		34,065							0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	BNP	08/16/2023	08/16/2024	11,860	4,200,000	357,53974399999	72,240	72,240		72,240		121,803							0/0
TA2309471			Equity/Index	BNP	07/11/2023	07/11/2024	8,935	3,200,000	361,73149999999	54,720	54,720		54,720		64,865							0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	BNP	04/06/2023	04/05/2024	17,356	6,300,000	366,79129	107,100	107,100		107,100		59,683							0/0
TA2306105			Equity/Index	GS	09/12/2023	09/12/2024	7,041	2,500,000	355,59039999999	42,750	42,750		42,750		69,317							0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	BNP	03/16/2023	03/15/2024	13,174	4,700,000	360,69447000000	74,730	74,730		74,730		81,291							0/0
TA2307514			Equity/Index	BNP	07/03/2023	07/03/2024	3,343	1,200,000	362,292708	21,360	21,360		21,360		24,442							0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	GS																		0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
SPARC5P Index - 1 Yr	N/A		Equity/Index	JPM	09/19/2023	09/19/2024	7,613	2,700,000	357.9938000000		46,710		46,710		30,686							0/0
TA2307620									002													0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	BNP	10/26/2023	10/25/2024	10,364	3,600,000	530.014516000000		64,800		64,800		175,219							0/0
TA23036340									001													0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	GS	05/24/2023	05/24/2024	12,571	4,500,000	381.217436000000		78,750		78,750		91,384							0/0
TA2305029									002													0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	JPM	09/29/2023	09/27/2024	5,758	2,000,000	350.26		35,400		35,400		92,983							0/0
TA2307874																						0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	GS	03/09/2023	03/08/2024	9,120	3,200,000	354.89		52,160		52,160		94,752							0/0
TA2303709																						0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	BNP	07/28/2023	07/26/2024	6,911	2,500,000	365.377599999999		41,750		41,750		38,219							0/0
TA2306622									997													0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	BNP	11/17/2023	11/15/2024	5,065	1,800,000	358.345024000000		30,780		30,780		57,090							0/0
TA2308744									002													0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	BNP	08/10/2023	08/09/2024	10,351	3,700,000	360.865965000000		63,270		63,270		83,824							0/0
TA2306855									002													0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	JPM	01/27/2023	01/26/2024	17,267	6,200,000	363.307026000000		101,680		101,680		51,590							0/0
TA2303193									001													0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	JPM	09/29/2023	10/01/2024	7,773	2,700,000	350.2577		47,790		47,790		125,704							0/0
TA2307872																						0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	BNP	11/27/2023	11/27/2024	7,844	2,800,000	360.085728000000		48,720		48,720		81,240							0/0
TA2308872									002													0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	B0A	03/03/2023	03/05/2024	6,808	2,400,000	355.569070000000		39,552		39,552		60,824							0/0
TA2303630									001													0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	GS	06/05/2023	06/05/2024	3,612	1,300,000	363.18955		23,010		23,010		22,988							0/0
TA2305230																						0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	CIBC	06/22/2023	06/21/2024	8,926	3,200,000	361.593186		57,280		57,280		65,282							0/0
TA2305694																						0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	B0C	07/07/2023	07/05/2024	11,777	4,200,000	359.76		75,390		75,390		98,213							0/0
TA2306026																						0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	BMO	01/06/2023	01/08/2024	7,309	2,600,000	359.44		43,929		43,929		39,379							0/0
TA2303005																						0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	JPM	03/29/2023	03/28/2024	9,742	3,500,000	363.283711999999		58,450		58,450		46,664							0/0
TA2304042									999													0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	B0A	02/22/2023	02/22/2024	10,225	3,600,000	356.315080000000		57,240		57,240		91,650							0/0
TA2303500									002													0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	B0A	05/11/2023	05/10/2024	9,646	3,500,000	366.313168000000		60,550		60,550		40,195							0/0
TA2304713									002													0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	JPM	04/17/2023	04/17/2024	7,475	2,700,000	365.090899999999		45,630		45,630		31,779							0/0
TA2304310									998													0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	JPM	09/21/2023	09/20/2024	8,255	2,900,000	354.34		51,620		51,620		107,812							0/0
TA2307680																						0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	GS	06/08/2023	06/07/2024	4,719	1,700,000	359.585487		38,590		38,590		40,065							0/0
TA2305277																						0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	GS	03/17/2023	03/19/2024	6,964	2,500,000	001		42,250		42,250		34,408							0/0
TA2303844																						0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	BNP	07/24/2023	07/24/2024	4,685	1,700,000	365.886048000000		28,390		28,390		24,691							0/0
TA2306526									002													0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	B0A	02/16/2023	02/16/2024	10,450	3,700,000	358.364368000000		59,200		59,200		74,949							0/0
TA2303435									001													0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	BNP	09/22/2023	09/23/2024	13,362	4,700,000	354.729789999999		81,310		81,310		174,678							0/0
TA2307709									998													0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	BMO	10/19/2023	10/18/2024	9,478	3,300,000	363.018019999999		58,410		58,410		149,057							0/0
TA2308225									998													0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	GS	05/18/2023	05/17/2024	7,783	2,800,000	363.018019999999		49,280		49,280		47,689							0/0
TA2304891									001													0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	BNP	11/10/2023	11/12/2024	14,822	5,200,000	353.601557000000		92,560		92,560		213,536							0/0
TA2308615																						0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	BNP	12/11/2023	12/11/2024	5,589	2,000,000	360.978904		34,600		34,600		55,922							0/0
TA2309143																						0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	BMO	06/02/2023	06/04/2024	10,836	3,900,000	363.175090000000		68,640		68,640		65,343							0/0
TA2305173									001													0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	JPM	01/03/2023	01/03/2024	13,593	4,800,000	357.01443		80,640		80,640		104,517							0/0
TA2300001																						0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	B0A	04/05/2023	04/05/2024	13,497	4,900,000	366.93464		83,545		83,545		43,376							0/0
TA2304140																						0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	GS	04/06/2023	04/08/2024	11,846	4,300,000	366.79129		73,100		73,100		41,242							0/0
TA2304148																						0/0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
SPARC5P Index - 1 Yr	N/A		Equity/Index	JPM	04/26/2023	04/26/2024	11,096	4,000,000	365,484,300,000,000		58,800		58,800		42,310							0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	JPM	05/22/2023	05/22/2024	3,335	1,200,000	363,043,900,999,999		21,120		21,120		19,915							0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	BMO	07/12/2023	07/12/2024	11,083	4,000,000	364,519,099,999,999		68,400		68,400		65,029							0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	GS	02/21/2023	02/21/2024	5,681	2,000,000	356,355,000,000,000		31,600		31,600		50,467							0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	BMO	06/09/2023	06/11/2024	11,114	4,000,000	363,113,990,000,000		70,400		70,400		68,476							0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	JPM	10/27/2023	10/29/2024	9,795	3,400,000	340,77		60,860		60,860		164,174							0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	CIBC	09/14/2023	09/13/2024	9,002	3,200,000	358,892,600,000,000		54,656		54,656		91,485							0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	JPM	03/24/2023	03/25/2024	7,218	2,600,000	364,054,140,000,000		43,680		43,680		30,906							0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	GS	05/02/2023	05/02/2024	9,661	3,500,000	366,067,920,000,000		59,500		59,500		41,771							0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	BMO	04/21/2023	04/19/2024	8,320	3,000,000	364,562,215,999,999		49,800		49,800		36,974							0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	BNP	09/22/2023	09/24/2024	12,225	4,300,000	354,729,789,999,999		74,390		74,390		159,951							0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	BNP	09/26/2023	09/27/2024	6,901	2,400,000	350,681,183,999,999		42,000		42,000		111,335							0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	B0A	01/24/2023	01/24/2024	4,177	1,500,000	363,357,616,000,000		24,750		24,750		11,753							0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	CIBC	06/20/2023	06/20/2024	5,553	2,000,000	363,251,615,000,000		35,560		35,560		35,345							0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	GS	06/16/2023	06/14/2024	8,307	3,000,000	364,173,600,000,000		54,000		54,000		50,056							0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	BNP	12/08/2023	12/06/2024	5,863	2,100,000	361,275,991,999,999		35,910		35,910		57,339							0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	B0C	07/26/2023	07/26/2024	8,546	3,100,000	366,62		53,320		53,320		42,275							0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	BMO	06/26/2023	06/26/2024	6,973	2,500,000	361,792,622,999,999		44,250		44,250		49,766							0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	JPM	10/27/2023	10/25/2024	8,930	3,100,000	340,77		55,490		55,490		149,469							0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	BNP	08/14/2023	08/14/2024	5,607	2,000,000	360,144,512,000,000		34,600		34,600		48,137							0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	BNP	10/16/2023	10/16/2024	3,143	1,100,000	353,110,263,999,999		19,250		19,250		45,521							0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	JPM	11/07/2023	11/07/2024	3,689	1,300,000	355,28		23,140		23,140		47,534							0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	CIBC	08/15/2023	08/15/2024	9,280	3,300,000	358,746,800,000,000		56,694		56,694		91,708							0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	B0C	07/07/2023	07/09/2024	5,608	2,000,000	359,76		36,000		36,000		46,938							0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	JPM	10/02/2023	11/01/2024	4,202	1,453,010	347,12		29,939		23,176		79,270			(6,763)				0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	GS	04/06/2023	04/09/2024	8,540	3,100,000	366,791		52,700		14,333		29,980			(38,367)				0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	BMO	03/22/2023	03/22/2024	4,748	1,700,000	361,95		28,725		28,725		25,672							0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	GS	07/27/2023	07/26/2024	5,833	2,100,000	363,6		36,330		36,330		40,757							0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	B0A	06/23/2023	06/24/2024	8,646	3,100,000	361,679,471,999,999		55,490		55,490		62,351							0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	JPM	11/08/2023	11/08/2024	12,782	4,500,000	354,9		80,550		80,550		168,117							0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	BNP	07/20/2023	07/19/2024	7,453	2,700,000	365,981,175,000,000		44,280		44,280		38,497							0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	GS	06/08/2023	06/07/2024	4,164	1,500,000	366,574,725		21,750		21,750		19,888							0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	BNP	08/11/2023	08/13/2024	9,815	3,500,000	360,033,456		59,850		59,850		84,785							0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	JPM	05/12/2023	05/14/2024	7,457	2,700,000	365,54		46,710		46,710		34,083							0/0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
SPARC5P Index - 1 Yr	N/A		Equity/Index	BMO-	02/28/2023	02/28/2024	11,374	4,000,000	355.71	65,175	65,175		65,175		110,732							0/0
TA230364			Equity/Index	BMO-	06/02/2023	05/31/2024	9,169	3,300,000	001	57,750	57,750		57,750		54,681							0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	BMO-	06/07/2023	06/07/2024	11,158	4,000,000	361.71641	71,200	71,200		71,200		77,064							0/0
TA2305172			Equity/Index	BMO-	04/28/2023	04/26/2024	11,603	4,200,000	365.74459200000	71,400	71,400		71,400		46,641							0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	BMO-	04/28/2023	04/30/2024	6,354	2,300,000	001	39,100	39,100		39,100		25,973							0/0
TA2304512			Equity/Index	BMO-	11/03/2023	11/05/2024	9,905	3,500,000	356.14146499999	61,950	61,950		61,950		124,607							0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	BNP-	01/27/2023	01/29/2024	8,355	3,000,000	001	49,500	49,500		49,500		25,478							0/0
TA2308498			Equity/Index	JPW-	01/09/2023	01/09/2024	3,369	1,200,000	001	20,280	20,280		20,280		16,397							0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	JPW-	11/06/2023	11/06/2024	5,111	1,800,000	998	32,220	32,220		32,220		68,318							0/0
TA2303025			Equity/Index	BNP-	02/08/2023	02/08/2024	8,409	3,000,000	001	47,400	47,400		47,400		39,024							0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	JPW-	06/15/2023	06/14/2024	10,225	3,700,000	998	66,970	66,970		66,970		55,500							0/0
TA2306494			Equity/Index	B0A-	09/22/2023	09/20/2024	6,255	2,200,000	998	37,840	37,840		37,840		81,551							0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	BNP-	08/25/2023	08/23/2024	10,721	3,800,000	997	64,600	64,600		64,600		108,745							0/0
TA2307706			Equity/Index	BNP-	10/03/2023	10/03/2024	7,560	2,600,000	947	45,760	45,760		45,760		141,991							0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	JPW-	01/11/2023	01/11/2024	10,371	3,700,000	960.658793	62,160	62,160		62,160		44,943							0/0
TA2307018			Equity/Index	JPW-	07/25/2023	07/25/2024	6,908	2,500,000	902	42,000	42,000		42,000		36,752							0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	BNP-	11/24/2023	11/26/2024	8,984	3,200,000	939.27876000000	56,000	56,000		56,000		97,260							0/0
TA2308843			Equity/Index	BNP-	03/03/2023	03/01/2024	11,346	4,000,000	001	65,640	65,640		65,640		100,834							0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	B0A-	04/14/2023	04/16/2024	8,018	2,900,000	002	385.63242100000	48,430		48,430		33,455							0/0
TA2303628			Equity/Index	CS-	02/09/2023	02/09/2024	5,622	2,000,000	998	360.32385599999	31,800		31,800		30,766							0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	JPW-	08/28/2023	08/28/2024	5,629	2,000,000	002	358.80213600000	34,200		34,200		53,797							0/0
TA2304281			Equity/Index	BNP-	07/28/2023	07/30/2024	8,846	3,200,000	997	53,760	53,760		53,760		49,310							0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	BNP-	11/09/2023	11/08/2024	6,550	2,300,000	002	353.83370100000	41,630		41,630		93,020							0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	BNP-	10/20/2023	10/22/2024	9,186	3,200,000	351.286224	56,640	56,640		56,640		146,074							0/0
TA2308249			Equity/Index	BNP-	04/03/2023	04/03/2024	3,595	1,300,000	998	21,710	21,710		21,710		13,431							0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	BMO-	01/04/2023	01/04/2024	8,753	3,100,000	358.172121	52,080	52,080		52,080		55,798							0/0
TA2302974			Equity/Index	CS-	04/28/2023	04/29/2024	14,365	5,200,000	001	365.74459200000	88,400		88,400		58,394							0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	BMO-	06/16/2023	06/17/2024	9,138	3,300,000	002	365.97612700000	59,400		59,400		55,363							0/0
TA2304509			Equity/Index	CS-	04/12/2023	04/12/2024	7,458	2,700,000	002	367.52450399999	45,711		45,711		28,082							0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	B0A-	12/29/2023	12/30/2024	7,404	2,700,000	998	364.17360000000	48,600		48,600		51,358							0/0
TA2309470			Equity/Index	BNP-	06/16/2023	06/18/2024	14,676	5,300,000	002	367.82736999999	95,400		95,400		89,244							0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	CS-	08/25/2023	08/27/2024	7,053	2,500,000	997	43,000	43,000		43,000		71,737							0/0
TA2307188			Equity/Index	BNP-	05/17/2023	05/17/2024	10,537	3,800,000	003	364.09628000000	65,740		65,740		55,541							0/0
SPARC5P Index - 1 Yr	N/A		Equity/Index	BMO-	10/06/2023	10/08/2024	7,238	2,500,000	946.52	43,500	43,500		43,500		127,284							0/0
TA2308802			Equity/Index	JPW-																		0/0

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
SPMARC5P Index - 1 Yr	N/A		Equity/Index	BNP	09/07/2023	09/06/2024	8,724	3,100,000	359,715/3000000		53,010		53,010		84,744							0/0
SPMARC5P Index - 1 Yr	N/A		Equity/Index	BNP	10/05/2023	10/04/2024	7,833	2,700,000	347,678/1600000		46,710		46,710		145,662							0/0
SPMARC5P Index - 1 Yr	N/A		Equity/Index	BMO	05/26/2023	05/29/2024	6,151	2,200,000	360,899/1999999		38,720		15,850		44,755			(22,870)				0/0
SPMARC5P Index - 1 Yr	N/A		Equity/Index	BNP	03/31/2023	04/02/2024	5,546	2,000,000	364,462/784		33,800		33,800		23,068							0/0
SPMARC5P Index - 1 Yr	N/A		Equity/Index	BMO	05/26/2023	05/24/2024	13,420	4,800,000	360,899/1999999		84,480		84,480		96,659							0/0
SPMARC5P Index - 1 Yr	N/A		Equity/Index	GS	05/01/2023	05/01/2024	5,539	2,000,000	364,861/23500000		34,000		34,000		26,917							0/0
SPMARC5P Index - 1 Yr	N/A		Equity/Index	BMO	04/21/2023	04/23/2024	6,934	2,500,000	364,562/1599999		41,500		41,500		31,501							0/0
SPMARC5P Index - 1 Yr	N/A		Equity/Index	GS	02/03/2023	02/02/2024	22,659	8,100,000	361,912/7520000		129,600		129,600		95,503							0/0
SPMARC5P Index - 1 Yr	N/A		Equity/Index	BMO	05/26/2023	05/28/2024	13,420	4,800,000	360,899/1999999		84,480		84,480		97,291							0/0
SPMARC5P Index - 1 Yr	N/A		Equity/Index	BNC	07/10/2023	07/10/2024	6,438	2,300,000	360,490/8399999		41,400		41,400		51,083							0/0
SPMARC5P Index - 1 Yr	N/A		Equity/Index	BMO	05/30/2023	05/30/2024	4,178	1,500,000	362,291/54		26,400		26,400		26,868							0/0
SPMARC5P Index - 1 Yr	N/A		Equity/Index	BMO	02/13/2023	02/13/2024	6,186	2,200,000	360,14		34,949		34,949		35,800							0/0
SPMARC5P Index - 1 Yr	N/A		Equity/Index	BMO	08/01/2023	08/01/2024	8,046	2,900,000	364,224/2000000		49,590		49,590		50,620							0/0
SPMARC5P Index - 1 Yr	N/A		Equity/Index	GS	02/24/2023	02/23/2024	19,098	6,700,000	354,759/2960000		108,540		108,540		106,526							0/0
SPMARC5P Index - 1 Yr	N/A		Equity/Index	BNP	03/31/2023	03/28/2024	13,864	5,000,000	364,462/784		84,500		84,500		56,544							0/0
SPMARC5P Index - 1 Yr	N/A		Equity/Index	BNP	07/18/2023	07/18/2024	12,100	4,400,000	367,484/7000000		73,040		73,040		54,357							0/0
SPMARC5P Index - 1 Yr	N/A		Equity/Index	JPM	04/26/2023	04/25/2024	4,161	1,500,000	367,601/6500000		20,400		20,400		13,823							0/0
SPMARC5P Index - 1 Yr	N/A		Equity/Index	BGA	04/13/2023	04/12/2024	8,531	3,100,000	367,350/95100000		52,080		52,080		27,202							0/0
SPMARC5P Index - 1 Yr	N/A		Equity/Index	GS	06/08/2023	05/31/2024	4,164	1,500,000	368,015/805		19,200		19,200		16,873							0/0
SPMARC5P Index - 1 Yr	N/A		Equity/Index	BMO	05/05/2023	05/06/2024	11,027	4,000,000	366,304/9500000		68,000		68,000		43,460							0/0
SPMARC5P Index - 1 Yr	N/A		Equity/Index	BMO	05/10/2023	05/10/2024	11,010	4,000,000	366,880/53600000		69,600		69,600		41,490							0/0
SPMARC5P Index - 1 Yr	N/A		Equity/Index	BGA	03/03/2023	03/04/2024	7,091	2,500,000	356,569/07000000		41,100		41,100		63,187							0/0
SPMARC5P Index - 1 Yr	N/A		Equity/Index	BGA	05/12/2023	05/13/2024	8,009	2,900,000	365,54		50,170		50,170		36,427							0/0
SPMARC5P Index - 1 Yr	N/A		Equity/Index	BNP	04/27/2023	04/26/2024	9,417	3,400,000	364,794/81600000		57,800		57,800		43,291							0/0
SPMARC5P Index - 1 Yr	N/A		Equity/Index	BNP	08/04/2023	08/06/2024	8,636	3,100,000	362,390/31		52,390		52,390		62,000							0/0
SPMARC5P Index - 1 Yr	N/A		Equity/Index	JPM	10/02/2023	10/02/2024	8,990	3,108,652	349,32		52,834		52,834		152,057							0/0
SPMARC5P Index - 1 Yr	N/A		Equity/Index	JPM	02/01/2023	02/01/2024	9,993	3,600,000	364,825/175		57,600		57,600		23,775							0/0
SPMARC5P Index - 1 Yr	N/A		Equity/Index	JPM	12/22/2023	12/20/2024	5,462	2,000,000	367,05		35,600		35,600		37,666							0/0
SPMARC5P Index - 1 Yr	N/A		Equity/Index	BMO	05/04/2023	05/03/2024	10,184	3,700,000	366,906/769		64,010		64,010		36,866							0/0
SPMARC5P Index - 1 Yr	N/A		Equity/Index	BNP	11/24/2023	11/22/2024	4,462	1,600,000	359,278/6000000		27,520		27,520		48,422							0/0
SPMARC5P Index - 1 Yr	N/A		Equity/Index	BNP	08/11/2023	08/09/2024	9,534	3,400,000	360,033/456		57,800		57,800		81,962							0/0
SPMARC5P Index - 1 Yr	N/A		Equity/Index	GS	05/16/2023	05/16/2024	8,323	3,000,000	363,864/7999999		52,200		52,200		47,098							0/0
SPMARC5P Index - 1 Yr	N/A		Equity/Index	BGA	06/30/2023	07/02/2024	10,576	3,800,000	362,543/79		68,020		68,020		72,560							0/0
SPMARC5P Index - 1 Yr	N/A		Equity/Index	JPM	05/03/2023	05/03/2024	11,583	4,200,000	366,298/52		72,240		72,240		46,753							0/0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
SPMAR5P Index - 1 Yr	N/A		Equity/Index	B0A-	01/25/2023	01/25/2024	9,739	3,500,000	363.6308200000		57,400		57,400		26,385							0/0
TA2303166			Equity/Index	B0A-	01/25/2023	01/25/2024	9,739	3,500,000	002		57,400		57,400		26,385							0/0
SPMAR5P Index - 1 Yr	N/A		Equity/Index	GS-	06/08/2023	05/31/2024	9,715	3,500,000	002		70,700		70,700		70,973							0/0
TA2303278			Equity/Index	GS-	06/08/2023	05/31/2024	9,715	3,500,000	002		70,700		70,700		70,973							0/0
SPMAR5P Index - 1 Yr	N/A		Equity/Index	JPW-	10/04/2023	10/04/2024	7,834	2,700,000	347.66		47,520		47,520		142,992							0/0
TA2307943			Equity/Index	JPW-	10/04/2023	10/04/2024	7,834	2,700,000	347.66		47,520		47,520		142,992							0/0
SPMAR5P Index - 1 Yr	N/A		Equity/Index	JPW-	09/20/2023	09/20/2024	12,123	4,300,000	357.85		75,250		75,250		129,803							0/0
TA2307648			Equity/Index	JPW-	09/20/2023	09/20/2024	12,123	4,300,000	357.85		75,250		75,250		129,803							0/0
SPMAR5P Index - 1 Yr	N/A		Equity/Index	BNP-	07/21/2023	07/19/2024	7,179	2,600,000	365.9205599999		43,420		43,420		37,277							0/0
TA2306484			Equity/Index	BNP-	07/21/2023	07/19/2024	7,179	2,600,000	365.9205599999		43,420		43,420		37,277							0/0
SPMAR5P Index - 1 Yr	N/A		Equity/Index	BBC-	11/02/2023	11/01/2024	10,243	3,600,000	354.21		65,520		65,520		141,988							0/0
TA2308456			Equity/Index	BBC-	11/02/2023	11/01/2024	10,243	3,600,000	354.21		65,520		65,520		141,988							0/0
SPMAR5P Index - 1 Yr	N/A		Equity/Index	BNP-	09/01/2023	09/04/2024	4,191	1,500,000	002		25,500		25,500		33,827			(8,196)				0/0
TA2307375			Equity/Index	BNP-	09/01/2023	09/04/2024	4,191	1,500,000	002		25,500		25,500		33,827							0/0
SPMAR5P Index - 1 Yr	N/A		Equity/Index	BNP-	12/21/2023	12/20/2024	12,650	4,600,000	366.621848		80,040		80,040		91,386							0/0
TA2309321			Equity/Index	BNP-	12/21/2023	12/20/2024	12,650	4,600,000	366.621848		80,040		80,040		91,386							0/0
SPMAR5P Index - 1 Yr	N/A		Equity/Index	JPW-	11/21/2023	11/21/2024	7,015	2,500,000	359.53		43,750		43,750		72,737							0/0
TA2308774			Equity/Index	JPW-	11/21/2023	11/21/2024	7,015	2,500,000	359.53		43,750		43,750		72,737							0/0
SPMAR5P Index - 1 Yr	N/A		Equity/Index	JPW-	09/15/2023	09/17/2024	7,326	2,600,000	002		44,720		44,720		75,745							0/0
TA2307578			Equity/Index	JPW-	09/15/2023	09/17/2024	7,326	2,600,000	002		44,720		44,720		75,745							0/0
SPMAR5P Index - 1 Yr	N/A		Equity/Index	BNP-	09/27/2023	09/27/2024	14,097	4,900,000	998		86,240		86,240		229,424							0/0
TA2307808			Equity/Index	BNP-	09/27/2023	09/27/2024	14,097	4,900,000	998		86,240		86,240		229,424							0/0
SPMAR5P Index - 1 Yr	N/A		Equity/Index	BNP-	11/20/2023	11/20/2024	4,779	1,700,000	001		29,750		29,750		53,087							0/0
TA2308761			Equity/Index	BNP-	11/20/2023	11/20/2024	4,779	1,700,000	001		29,750		29,750		53,087							0/0
SPMAR5P Index - 1 Yr	N/A		Equity/Index	BNP-	09/25/2023	07/16/2024	7,882	2,767,055	365.98		14,582		14,582		40,334							0/0
TA2307748			Equity/Index	BNP-	09/25/2023	07/16/2024	7,882	2,767,055	365.98		14,582		14,582		40,334							0/0
SPMAR5P Index - 1 Yr	N/A		Equity/Index	BMO-	10/17/2023	10/17/2024	8,021	2,800,000	352.1069		48,720		48,720		119,887							0/0
TA2308167			Equity/Index	BMO-	10/17/2023	10/17/2024	8,021	2,800,000	352.1069		48,720		48,720		119,887							0/0
SPMAR5P Index - 1 Yr	N/A		Equity/Index	BMO-	06/09/2023	06/10/2024	12,225	4,400,000	001		77,440		77,440		75,143							0/0
TA2305323			Equity/Index	BMO-	06/09/2023	06/10/2024	12,225	4,400,000	001		77,440		77,440		75,143							0/0
SPMAR5P Index - 1 Yr	N/A		Equity/Index	BNP-	08/08/2023	08/08/2024	5,129	2,200,000	001		37,400		37,400		43,951							0/0
TA2306803			Equity/Index	BNP-	08/08/2023	08/08/2024	5,129	2,200,000	001		37,400		37,400		43,951							0/0
SPMAR5P Index - 1 Yr	N/A		Equity/Index	GS-	08/02/2023	08/02/2024	10,302	3,700,000	363.3062729999		63,640		63,640		76,987							0/0
TA2306695			Equity/Index	GS-	08/02/2023	08/02/2024	10,302	3,700,000	363.3062729999		63,640		63,640		76,987							0/0
SPMAR5P Index - 1 Yr	N/A		Equity/Index	BMO-	05/19/2023	05/17/2024	9,444	3,400,000	998		59,500		59,500		53,377							0/0
TA2304915			Equity/Index	BMO-	05/19/2023	05/17/2024	9,444	3,400,000	998		59,500		59,500		53,377							0/0
SPMAR5P Index - 1 Yr	N/A		Equity/Index	JPW-	03/24/2023	03/22/2024	8,329	3,000,000	002		50,400		50,400		35,349							0/0
TA2303982			Equity/Index	JPW-	03/24/2023	03/22/2024	8,329	3,000,000	002		50,400		50,400		35,349							0/0
SPMAR5P Index - 1 Yr	N/A		Equity/Index	GS-	06/27/2023	06/27/2024	12,552	4,500,000	998		79,650		79,650		93,410							0/0
TA2305778			Equity/Index	GS-	06/27/2023	06/27/2024	12,552	4,500,000	998		79,650		79,650		93,410							0/0
SPMAR5P Index - 1 Yr	N/A		Equity/Index	GS-	02/03/2023	02/05/2024	11,189	4,000,000	001		64,000		64,000		47,880							0/0
TA2303279			Equity/Index	GS-	02/03/2023	02/05/2024	11,189	4,000,000	001		64,000		64,000		47,880							0/0
SPMAR5P Index - 1 Yr	N/A		Equity/Index	JPW-	04/10/2023	04/10/2024	7,744	2,800,000	002		47,320		47,320		30,362							0/0
TA2304185			Equity/Index	JPW-	04/10/2023	04/10/2024	7,744	2,800,000	002		47,320		47,320		30,362							0/0
SPMAR5P Index - 1 Yr	N/A		Equity/Index	BMO-	06/09/2023	06/07/2024	9,447	3,400,000	001		59,840		59,840		57,663							0/0
TA2306327			Equity/Index	BMO-	06/09/2023	06/07/2024	9,447	3,400,000	001		59,840		59,840		57,663							0/0
SPMAR5P Index - 1 Yr	N/A		Equity/Index	B0A-	07/06/2023	07/05/2024	21,627	7,700,000	997		137,915		137,915		191,218							0/0
TA2305988			Equity/Index	B0A-	07/06/2023	07/05/2024	21,627	7,700,000	997		137,915		137,915		191,218							0/0
SPMAR5P Index - 1 Yr	N/A		Equity/Index	JPW-	12/22/2023	12/23/2024	6,865	2,500,000	367.05		44,750		44,750		47,201							0/0
TA2309375			Equity/Index	JPW-	12/22/2023	12/23/2024	6,865	2,500,000	367.05		44,750		44,750		47,201							0/0
SPMAR5P Index - 1 Yr	N/A		Equity/Index	BMO-	02/23/2023	02/23/2024	7,953	2,800,000	356.01		44,775		44,775		74,825							0/0
TA2303509			Equity/Index	BMO-	02/23/2023	02/23/2024	7,953	2,800,000	356.01		44,775		44,775		74,825							0/0
SPMAR5P Index - 1 Yr	N/A		Equity/Index	BMO-	04/21/2023	04/22/2024	12,481	4,500,000	998		74,700		74,700		56,451							0/0
TA2304383			Equity/Index	BMO-	04/21/2023	04/22/2024	12,481	4,500,000	998		74,700		74,700		56,451							0/0
SPMAR5P Index - 1 Yr	N/A		Equity/Index	BNP-	09/25/2023	09/13/2024	10,380	3,644,003	358.81		45,776		45,776		100,791							0/0
TA2307751			Equity/Index	BNP-	09/25/2023	09/13/2024	10,380	3,644,003	358.81		45,776		45,776		100,791							0/0
SPMAR5P Index - 1 Yr	N/A		Equity/Index	B0A-	04/11/2023	04/11/2024	10,502	3,800,000	999		63,460		63,460		39,468							0/0
TA2304219			Equity/Index	B0A-	04/11/2023	04/11/2024	10,502	3,800,000	999		63,460		63,460		39,468							0/0
SPMAR5P Index - 1 Yr	N/A		Equity/Index	B0A-	06/06/2023	06/06/2024	12,214	4,400,000	001		77,440		77,440		72,356							0/0
TA2305235			Equity/Index	B0A-	06/06/2023	06/06/2024	12,214	4,400,000	001		77,440		77,440		72,356							0/0
SPMAR5P Index - 1 Yr	N/A		Equity/Index	JPW-	03/24/2023	03/26/2024	5,941	2,500,000	002		42,000		42,000		29,921							0/0
TA2303886			Equity/Index	JPW-	03/24/2023	03/26/2024	5,941	2,500,000	002		42,000		42,000		29,921							0/0
SPMAR5P Index - 2 Yr	N/A		Equity/Index	BMO-	06/09/2023	06/09/2025	3,612	1,300,000	002		37,050		37,050		42,953			(10,285)				0/0
TA2305328			Equity/Index	BMO-	06/09/2023	06/09/2025	3,612	1,300,000	002		37,050		37,050		42,953							0/0
SPMAR5P Index - 2 Yr	N/A																					

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
SPMAR5P Index - 2 Yr	N/A		Equity/Index	B0A-	08/30/2022	08/30/2024	2,808	1,000,000	359.1699900000	28,670			9,517		28,791			(14,355)				0/0
SPMAR5P Index - 2 Yr	N/A		Equity/Index	GS-	02/03/2023	02/04/2025	3,916	1,400,000	800.3040920000		36,400		20,000		43,718			(16,400)				0/0
SPMAR5P Index - 2 Yr	N/A		Equity/Index	BNP-	08/03/2023	08/01/2025	2,792	1,000,000	333.5196280000		27,600		22,004		37,120			(5,596)				0/0
SPMAR5P Index - 2 Yr	N/A		Equity/Index	JPM-	05/26/2022	01/19/2024	8,723	3,200,000	382.9705200000	41,600			1,252		1			(25,391)				0/0
SPMAR5P Index - 2 Yr	N/A		Equity/Index	JPM-	12/16/2022	12/16/2024	5,369	1,900,000	356.8474529999	50,350			24,240		65,691			(25,279)				0/0
SPMAR5P Index - 2 Yr	N/A		Equity/Index	BMO-	05/19/2023	05/20/2025	5,277	1,900,000	361.3981		53,500		37,167		60,813			(16,413)				0/0
SPMAR5P Index - 2 Yr	N/A		Equity/Index	JPM-	05/26/2022	01/05/2024	11,995	4,400,000	386.418722	45,760			313					(28,600)				0/0
SPMAR5P Index - 2 Yr	N/A		Equity/Index	BNP-	10/05/2023	10/03/2025	2,901	1,000,000	999		27,900		24,702		65,851			(3,198)				0/0
SPMAR5P Index - 2 Yr	N/A		Equity/Index	B0A-	06/23/2023	06/23/2025	4,462	1,600,000	359.8149599999		45,184		33,500		56,885			(11,684)				0/0
SPMAR5P Index - 2 Yr	N/A		Equity/Index	JPM-	11/25/2022	11/26/2024	3,398	1,200,000	356.3132130000	31,800			14,415		42,159			(15,944)				0/0
SPMAR5P Index - 2 Yr	N/A		Equity/Index	UBS-	01/19/2023	01/17/2025	8,375	3,000,000	360.31338		81,180		42,773		90,521			(38,407)				0/0
SPMAR5P Index - 2 Yr	N/A		Equity/Index	BNP-	07/28/2023	07/30/2025	6,081	2,200,000	363.0623360000		61,160		48,324		69,063			(12,836)				0/0
SPMAR5P Index - 2 Yr	N/A		Equity/Index	MS-	08/19/2022	08/19/2024	4,161	1,500,000	362.4928100000	43,650			13,870		33,453			(21,915)				0/0
SPMAR5P Index - 2 Yr	N/A		Equity/Index	JPM-	11/18/2022	11/18/2024	4,542	1,600,000	354.7208099999	43,520			19,276		60,733			(21,850)				0/0
SPMAR5P Index - 2 Yr	N/A		Equity/Index	JPM-	03/25/2022	03/25/2024	4,506	1,700,000	381.0905280000				5,559		975			(24,154)				0/0
SPMAR5P Index - 2 Yr	N/A		Equity/Index	JPM-	09/29/2023	09/30/2025	3,167	1,100,000	346.7989000000	48,110			26,800		65,498			(3,781)				0/0
SPMAR5P Index - 2 Yr	N/A		Equity/Index	JPM-	05/26/2022	02/09/2024	10,904	4,000,000	381.2831019999	58,800			3,705		202			(34,672)				0/0
SPMAR5P Index - 2 Yr	N/A		Equity/Index	BMO-	07/26/2022	07/26/2024	1,676	600,000	360.4701999999	16,620			4,719		13,997			(8,321)				0/0
SPMAR5P Index - 2 Yr	N/A		Equity/Index	MS-	08/12/2022	05/03/2024	5,000	1,820,350	365.31	49,664			9,758		23,927			(28,958)				0/0
SPMAR5P Index - 2 Yr	N/A		Equity/Index	JPM-	12/23/2022	12/23/2024	3,687	1,300,000	362.9981419999	35,230			17,324		50,059			(17,712)				0/0
SPMAR5P Index - 2 Yr	N/A		Equity/Index	B0A-	04/18/2023	04/17/2025	2,765	1,000,000	362.9981419999		28,080		18,206		27,230			(9,874)				0/0
SPMAR5P Index - 2 Yr	N/A		Equity/Index	JPM-	05/10/2022	05/10/2024	2,750	1,000,000	366.7187099999	28,000			4,993		10,975			(14,019)				0/0
SPMAR5P Index - 2 Yr	N/A		Equity/Index	BMO-	03/13/2023	03/13/2025	2,810	1,000,000	358.57		26,305		15,768		34,934			(10,536)				0/0
SPMAR5P Index - 2 Yr	N/A		Equity/Index	JPM-	09/30/2022	10/01/2024	3,466	1,200,000	348.2325210000	34,200			12,872		61,591			(17,147)				0/0
SPMAR5P Index - 2 Yr	N/A		Equity/Index	JPM-	05/03/2022	05/03/2024	1,093	400,000	368.8081230000	11,400			1,923		3,315			(5,708)				0/0
SPMAR5P Index - 2 Yr	N/A		Equity/Index	GS-	06/16/2023	06/17/2025	6,646	2,400,000	362.4039900000		67,920		49,796		75,483			(18,124)				0/0
SPMAR5P Index - 2 Yr	N/A		Equity/Index	B0A-	09/01/2022	08/30/2024	847	300,000	355.9015499999	8,586			2,870		9,948			(4,329)				0/0
SPMAR5P Index - 2 Yr	N/A		Equity/Index	JPM-	07/08/2022	07/08/2024	7,574	2,700,000	358.7103000000	77,490			20,145		69,791			(38,905)				0/0
SPMAR5P Index - 2 Yr	N/A		Equity/Index	JPM-	03/21/2022	03/21/2024	1,324	500,000	381.448868	14,150			1,553		239			(7,085)				0/0
SPMAR5P Index - 2 Yr	N/A		Equity/Index	BNP-	08/11/2023	08/13/2025	2,804	1,000,000	357.859135		28,000		22,661		40,314			(5,339)				0/0
SPMAR5P Index - 2 Yr	N/A		Equity/Index	JPM-	09/29/2023	10/01/2025	3,743	1,300,000	346.7989000000		36,140		31,678		77,437			(4,462)				0/0
SPMAR5P Index - 2 Yr	N/A		Equity/Index	BMO-	10/10/2023	10/10/2025	1,723	600,000	349.4187		16,800		14,933		35,032			(1,867)				0/0
SPMAR5P Index - 2 Yr	N/A		Equity/Index	CIBC-	08/15/2023	08/15/2025	2,534	900,000	356.5444		24,993		20,296		38,470			(4,697)				0/0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
SPWRC5P Index - 2 Yr	N/A		Equity/Index	B0A-	11/11/2022	11/12/2024	2,835	1,000,000	354,942019000000	27,490			11,932		37,112			(13,783)				0/0
TA220262									002													0/0
SPWRC5P Index - 2 Yr	N/A		Equity/Index	JPW-	07/01/2022	07/01/2024	2,781	1,000,000	361,605216999999	29,400			7,370		20,467			(14,781)				0/0
TA2201236									999													0/0
SPWRC5P Index - 2 Yr	N/A		Equity/Index	CIBC-	06/22/2023	06/20/2025	3,068	1,100,000	335,764785000000		30,998		22,917		39,109			(8,081)				0/0
TA2305695									002													0/0
SPWRC5P Index - 2 Yr	N/A		Equity/Index	BNP-	03/31/2023	04/01/2025	5,546	2,000,000	362,20288		56,000		35,077		58,472			(20,923)				0/0
TA2304077									363,473259999999													0/0
SPWRC5P Index - 2 Yr	N/A		Equity/Index	B0A-	09/16/2022	09/16/2024	3,415	1,200,000	353,473259999999	33,768			12,030		46,342			(16,954)				0/0
TA2201992									359,439340000000		39,060		29,844		51,360			(9,216)				0/0
SPWRC5P Index - 2 Yr	N/A		Equity/Index	BNP-	07/11/2023	07/11/2025	3,909	1,400,000	354,584472000000				16,215		48,350			(16,305)				0/0
TA2306106									002													0/0
SPWRC5P Index - 2 Yr	N/A		Equity/Index	GS-	12/29/2022	12/27/2024	3,403	1,200,000	354,584472000000	32,520			10,847		51,132			(13,941)				0/0
TA2202973									001													0/0
SPWRC5P Index - 2 Yr	N/A		Equity/Index	BMO-	10/12/2022	10/11/2024	2,887	1,000,000	348,52	27,805												0/0
TA2202200									360,440433999999													0/0
SPWRC5P Index - 2 Yr	N/A		Equity/Index	GS-	03/28/2023	03/28/2025	1,951	700,000	360,440433999999		19,460		12,066		22,659			(7,394)				0/0
TA2304031									998													0/0
SPWRC5P Index - 2 Yr	N/A		Equity/Index	BMO-	11/23/2022	11/22/2024	12,751	4,500,000	355,85	118,327			53,206		160,886			(59,572)				0/0
TA2202631									382,51				2,045		70			(23,322)				0/0
SPWRC5P Index - 2 Yr	N/A		Equity/Index	JPW-	08/29/2022	02/02/2024	15,974	5,703,197		33,226												0/0
TA2201802																						0/0
SPWRC5P Index - 2 Yr	N/A		Equity/Index	B0A-	09/07/2022	08/23/2024	8,168	2,900,000	361,35	67,512			22,220		67,535			(34,512)				0/0
TA2201865																						0/0
SPWRC5P Index - 2 Yr	N/A		Equity/Index	UBS-	01/10/2023	01/10/2025	2,248	800,000	357,994394		21,520		11,070		27,226			(10,450)				0/0
TA2303034																						0/0
SPWRC5P Index - 2 Yr	N/A		Equity/Index	BMO-	05/30/2023	05/30/2025	3,064	1,100,000	360,31671		30,910		21,836		37,448			(9,074)				0/0
TA2305121																						0/0
SPWRC5P Index - 2 Yr	N/A		Equity/Index	JPW-	09/15/2023	09/15/2025	3,381	1,200,000	356,1977		33,720		28,896		53,025			(4,824)				0/0
TA2207577																						0/0
SPWRC5P Index - 2 Yr	N/A		Equity/Index	B0A-	03/30/2023	03/28/2025	10,279	3,700,000	361,55973		102,749		64,059		106,831			(38,680)				0/0
TA2304050									363,735225000000				35,046		51,121			(10,004)				0/0
SPWRC5P Index - 2 Yr	N/A		Equity/Index	BNP-	07/20/2023	07/18/2025	4,693	1,700,000	365,328699999999		45,050		13,449		25,679			(23,376)				0/0
TA2306441																						0/0
SPWRC5P Index - 2 Yr	N/A		Equity/Index	JPW-	07/29/2022	07/29/2024	4,406	1,600,000	365,328699999999	46,560			20,620		90,327			(28,726)				0/0
TA2201471																						0/0
SPWRC5P Index - 2 Yr	N/A		Equity/Index	B0A-	10/06/2022	09/19/2024	5,734	2,000,000	350,673	55,800			8,565		17,719			(14,340)				0/0
TA2202168																						0/0
SPWRC5P Index - 2 Yr	N/A		Equity/Index	BMO-	08/05/2022	08/06/2024	2,763	1,000,000	364,16	28,601			45,996		76,082			(24,254)				0/0
TA2201531																						0/0
SPWRC5P Index - 2 Yr	N/A		Equity/Index	BMO-	04/21/2023	04/21/2025	6,934	2,500,000	360,535934999999		70,250		14,198		28,836			(13,002)				0/0
TA2304394									002													0/0
SPWRC5P Index - 2 Yr	N/A		Equity/Index	JPW-	01/13/2023	01/15/2025	2,791	1,000,000	362,715075000000		27,200		36,573		55,275			(19,527)				0/0
TA2303079									999													0/0
SPWRC5P Index - 2 Yr	N/A		Equity/Index	B0A-	04/20/2023	04/17/2025	5,533	2,000,000	349,645359999999		56,100		16,292		72,075			(21,162)				0/0
TA2304363																						0/0
SPWRC5P Index - 2 Yr	N/A		Equity/Index	JPW-	10/07/2022	10/08/2024	4,316	1,500,000	360,529600000000	42,150			14,727		46,838			(31,996)				0/0
TA2202182									002													0/0
SPWRC5P Index - 2 Yr	N/A		Equity/Index	JPW-	07/22/2022	06/17/2024	6,000	2,152,860	354,841505999999	60,660			33,362		96,352			(34,015)				0/0
TA2202934									998													0/0
SPWRC5P Index - 2 Yr	N/A		Equity/Index	JPW-	12/23/2022	12/24/2024	7,090	2,500,000	355,759700000000	67,750			35,622		64,620			(6,033)				0/0
TA2307543									001													0/0
SPWRC5P Index - 2 Yr	N/A		Equity/Index	CIBC-	09/14/2023	09/12/2025	4,220	1,500,000			41,655		14,229		28,057			(12,574)				0/0
TA2303123																						0/0
SPWRC5P Index - 2 Yr	N/A		Equity/Index	BMO-	01/20/2023	01/22/2025	2,789	1,000,000	360,87		26,803		11,852		33,336			(8,840)				0/0
TA2303499									354,695460000000		20,692		49,835		90,814			(8,965)				0/0
SPWRC5P Index - 2 Yr	N/A		Equity/Index	B0A-	02/22/2023	02/21/2025	2,272	800,000	001		58,800		19,470		57,436			(13,417)				0/0
TA2307477																						0/0
SPWRC5P Index - 2 Yr	N/A		Equity/Index	BNP-	09/08/2023	09/09/2025	5,909	2,100,000	356,62363		32,887		14,318		31,000			(11,562)				0/0
TA230865																						0/0
SPWRC5P Index - 2 Yr	N/A		Equity/Index	BMO-	03/06/2023	03/07/2025	3,708	1,300,000	353,68		25,900											0/0
TA2303329									355,646129999999													0/0
SPWRC5P Index - 2 Yr	N/A		Equity/Index	JPW-	02/07/2023	02/07/2025	2,802	1,000,000	998													0/0
TA2202838																						0/0
SPWRC5P Index - 2 Yr	N/A		Equity/Index	GS-	12/13/2022	12/13/2024	4,216	1,500,000	355,79	44,400			21,134		56,084			(22,230)				0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
SPARC5P Index - 2 Yr	N/A		Equity/Index	B0A-	09/02/2022	08/30/2024	2,255	800,000	355.610095999999	22,904			7,666		25,396			(11,563)				0/0
TA201840			Equity/Index	B0A-	01/05/2023	01/03/2025	2,832	1,000,000	355.03		27,088		13,755		38,144			(13,344)				0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	BMO-	08/29/2022	02/23/2024	13,639	4,869,532	380.79	33,825			3,314		902			(22,821)				0/0
TA202984			Equity/Index	JPW-	10/11/2023	10/10/2025	5,443	1,900,000	350.311815000000	53,010			47,185		107,307			(5,825)				0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	BNP-	08/16/2023	06/15/2025	6,777	2,400,000	355.414009999999	67,440			54,841		107,628			(12,599)				0/0
TA2038098			Equity/Index	BNP-	09/08/2023	09/10/2025	3,377	1,200,000	356.62383	33,720			28,586		51,925			(5,134)				0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	BNP-	07/01/2022	07/02/2024	3,338	1,200,000	361.605215999999	35,400			8,911		24,619			(17,773)				0/0
TA201238			Equity/Index	JPW-	08/01/2023	08/01/2025	3,052	1,100,000	361.701500000000	31,240			24,769		36,904			(6,471)				0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	BMO-	06/09/2022	06/07/2024	1,375	500,000	365.838081999999	14,625			3,187		6,664			(7,363)				0/0
TA2201103			Equity/Index	CIBC-	08/01/2022	08/01/2024	1,651	600,000	365.739735	17,400			5,084		9,408			(8,712)				0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	JPW-	08/23/2023	06/22/2025	6,464	2,300,000	357.192191999999	64,170			52,799		96,035			(11,371)				0/0
TA2037098			Equity/Index	BNP-	07/21/2023	07/21/2025	2,209	800,000	363.638759999999	22,320			17,408		24,235			(4,912)				0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	BNP-	01/24/2023	01/24/2025	3,620	1,300,000	361.418367999999	34,944			18,646		35,724			(16,298)				0/0
TA2033154			Equity/Index	B0A-	05/10/2023	05/09/2025	6,331	2,300,000	364.627551999999	64,630			43,856		61,606			(20,774)				0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	BMO-	06/30/2023	07/02/2025	4,731	1,700,000	360.603516000000	48,110			36,215		58,644			(11,895)				0/0
TA205912			Equity/Index	B0A-	04/19/2022	04/19/2024	1,339	500,000	370.941204000000	14,000			2,093		1,074			(7,010)				0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	WS-	08/05/2022	06/05/2024	3,039	1,100,000	364.16	31,571			9,423		19,448			(15,851)				0/0
TA201529			Equity/Index	BMO-	08/12/2022	06/12/2024	2,747	1,000,000	366.145199999999	28,600			8,812		16,834			(14,359)				0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	WS-	09/30/2022	09/30/2024	3,466	1,200,000	348.232521000000	34,200			12,843		61,558			(17,171)				0/0
TA2021216			Equity/Index	JPW-	07/18/2022	07/18/2024	2,251	800,000	357.669840000000	23,120			6,311		22,980			(11,576)				0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	CIBC-	07/26/2023	07/25/2025	6,341	2,300,000	364.08	63,250			49,610		68,410			(13,640)				0/0
TA2036570			Equity/Index	BBC-	05/09/2023	05/09/2025	5,517	2,000,000	363.815036000000	56,600			38,354		54,276			(18,246)				0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	JPW-	10/24/2023	10/24/2025	1,720	600,000	362.201000000000	17,220			15,637		35,020			(1,883)				0/0
TA2021723			Equity/Index	B0A-	08/25/2022	08/23/2024	833	300,000	362.002639999999	8,643			2,802		6,492			(4,351)				0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	BNP-	09/22/2023	09/23/2025	7,676	2,700,000	353.006263999999	74,520			64,591		136,415			(9,929)				0/0
TA2037707			Equity/Index	BNP-	06/24/2022	06/25/2024	6,956	2,500,000	361.484515999999	72,500			17,527		51,142			(36,350)				0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	JPW-	05/04/2023	05/02/2025	4,679	1,700,000	364.508922999999	48,620			32,659		45,468			(15,961)				0/0
TA2034606			Equity/Index	BMO-	08/26/2022	08/26/2024	2,236	800,000	359.716400000000	23,192			7,592		20,641			(11,644)				0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	B0A-	05/26/2023	05/28/2025	6,989	2,500,000	358.886112000000	70,250			49,503		90,982			(20,747)				0/0
TA205070			Equity/Index	BMO-	10/31/2023	10/31/2025	3,449	1,200,000	348.45	34,680			31,826		73,034			(2,954)				0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	JPW-	10/11/2022	10/11/2024	2,598	900,000	348.61	25,110			9,782		46,491			(12,572)				0/0
TA208414			Equity/Index	CIBC-	05/13/2022	05/13/2024	6,056	2,200,000	360.045999999999	63,316			11,583		26,198			(31,789)				0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	B0A-	04/28/2023	04/28/2025	3,591	1,300,000	363.210732000000	36,790			24,442		37,106			(12,348)				0/0
TA2034514			Equity/Index	BMO-					001													0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
SPARC5P Index - 2 Yr	N/A		Equity/Index	B0A-	11/04/2022	10/10/2024	11,533	4,000,000	348,49315999999	119,680			48,247		220,913			(62,227)				0/0
TA202043									999													
SPARC5P Index - 2 Yr	N/A		Equity/Index	B0A-	09/02/2022	09/04/2024	3,101	1,100,000	335,61009999999	31,570			10,711		35,003			(15,828)				0/0
TA220184									999													
SPARC5P Index - 2 Yr	N/A		Equity/Index	JPM-	12/02/2022	12/02/2024	4,489	1,600,000	333,09497800000	41,440			19,152		48,316			(20,806)				0/0
TA2202725									003													
SPARC5P Index - 2 Yr	N/A		Equity/Index	B0A-	04/05/2023	04/04/2025	8,814	3,200,000	364,53850499999		90,112		57,050		78,723			(33,062)				0/0
TA2304141									990													
SPARC5P Index - 2 Yr	N/A		Equity/Index	JPM-	08/29/2022	01/03/2024	14,381	5,134,448	388,35	16,107			66					(11,998)				0/0
TA2201800									354,72080099999													
SPARC5P Index - 2 Yr	N/A		Equity/Index	JPM-	11/18/2022	11/19/2024	5,677	2,000,000	999	54,400			24,136		75,991			(27,275)				0/0
TA2202588									359,29013400000				28,200		46,082			(5,400)				0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	BNP-	09/01/2023	09/03/2025	3,353	1,200,000	002		33,600											0/0
TA2307379									361,55327999999				14,449		27,689			(12,151)				0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	JPM-	01/31/2023	01/31/2025	2,785	1,000,000	997		26,600											0/0
TA2303218																						
SPARC5P Index - 2 Yr	N/A		Equity/Index	MS-	08/12/2022	05/17/2024	6,500	2,366,465	363,87	68,651			14,910		37,582			(39,723)				0/0
TA2201621									353,73572000000													
SPARC5P Index - 2 Yr	N/A		Equity/Index	B0A-	03/07/2023	03/07/2025	2,852	1,000,000	001		25,370		14,999		44,071			(10,371)				0/0
TA2303692									381,09052800000				4,674		882			(19,837)				0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	JPM-	03/25/2022	03/27/2024	3,711	1,400,000	001	38,620												0/0
TA2200448																						
SPARC5P Index - 2 Yr	N/A		Equity/Index	JPM-	05/26/2022	02/16/2024	13,630	5,000,000	381,833347	72,500			5,327		389			(42,272)				0/0
TA2200988																						
SPARC5P Index - 2 Yr	N/A		Equity/Index	JPM-	04/08/2022	04/10/2024	5,878	2,200,000	378,1422	60,940			8,359		3,387			(30,512)				0/0
TA2200574									366,14519999999													
SPARC5P Index - 2 Yr	N/A		Equity/Index	MS-	08/12/2022	08/14/2024	2,747	1,000,000	999	28,600			8,866		16,946			(14,320)				0/0
TA2201614																						
SPARC5P Index - 2 Yr	N/A		Equity/Index	JPM-	04/06/2022	04/05/2024	4,010	1,500,000	377,95022399999	41,550			5,422		2,191			(20,832)				0/0
TA2200546									999													
SPARC5P Index - 2 Yr	N/A		Equity/Index	BNP-	11/10/2023	11/10/2025	1,995	700,000	351,356245		20,090		18,764		38,450			(1,326)				0/0
TA2208813									360,80495200000				2,071		6,445			(4,395)				0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	JPM-	06/23/2022	06/21/2024	836	300,000	001	8,730			30,254		50,263			(1,756)				0/0
TA2201186									336,24356499999													
SPARC5P Index - 2 Yr	N/A		Equity/Index	BNP-	11/20/2023	11/20/2025	3,082	1,100,000	999		32,010		10,791		45,987			(14,271)				0/0
TA2308760																						
SPARC5P Index - 2 Yr	N/A		Equity/Index	BMO-	10/03/2022	10/03/2024	2,870	1,000,000	350,55	28,503			42,917		82,979			(36,583)				0/0
TA2202130									361,51167600000													
SPARC5P Index - 2 Yr	N/A		Equity/Index	JPM-	01/27/2023	01/28/2025	8,355	3,000,000	002		79,500				2,024			(24,830)				0/0
TA2303195									380,04765500000	49,320			6,939									
SPARC5P Index - 2 Yr	N/A		Equity/Index	JPM-	04/13/2022	04/12/2024	4,788	1,800,000	003				66,360		124,929			(21,153)				0/0
TA2200609									357,25053600000													
SPARC5P Index - 2 Yr	N/A		Equity/Index	B0A-	07/06/2023	07/03/2025	8,707	3,100,000	001		87,513				10,929			(5,708)				0/0
TA2305989									357,55379199999				2,680									
SPARC5P Index - 2 Yr	N/A		Equity/Index	JPM-	06/14/2022	06/14/2024	1,126	400,000	999	11,400					62,969			(17,795)				0/0
TA2201126									349,55191600000				14,529									
SPARC5P Index - 2 Yr	N/A		Equity/Index	B0A-	10/25/2022	10/25/2024	3,744	1,300,000	001	35,542					52,937			(13,175)				0/0
TA2202315									353,496308				18,025									
SPARC5P Index - 2 Yr	N/A		Equity/Index	GS-	02/24/2023	02/24/2025	3,420	1,200,000		38,700			18,446		48,981			(19,403)				0/0
TA2303522									356,553													
SPARC5P Index - 2 Yr	N/A		Equity/Index	GS-	12/14/2022	12/13/2024	4,221	1,500,000					47,761		112,650			(4,440)				0/0
TA2202852									347,65				25,000		37,259			(14,340)				0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	JPM-	10/27/2023	10/29/2025	5,185	1,800,000	002		52,200											
TA2308373									364,46800000000				53,069		99,153			(4,331)				0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	GS-	04/06/2023	04/07/2025	3,857	1,400,000	003		57,400		23,577		43,111			(4,423)				0/0
TA2304147									353,98603000000				24,527		39,567			(12,263)				0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	BNP-	11/03/2023	11/05/2025	5,660	2,000,000	003		28,000				150,555			(7,404)				0/0
TA2308501									956,6447													
SPARC5P Index - 2 Yr	N/A		Equity/Index	JPM-	09/06/2023	09/05/2025	2,814	1,000,000	363,26153099999		36,790											
TA207418									999													
SPARC5P Index - 2 Yr	N/A		Equity/Index	GS-	05/01/2023	05/01/2025	3,600	1,300,000	999	946,69204999999												
TA204540									349,69204999999													
SPARC5P Index - 2 Yr	N/A		Equity/Index	BNP-	10/18/2023	10/17/2025	7,454	2,600,000	999	338,83926000000					47,341			(19,856)				0/0
TA2308200									001				21,094									
SPARC5P Index - 2 Yr	N/A		Equity/Index	JPM-	01/11/2023	01/10/2025	4,204	1,500,000			40,950											
TA2303042																						

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
SPARC5P Index - 2 Yr	N/A		Equity/Index	JPM	04/14/2022	04/12/2024	802	300,000	377.6592	8,370			1,179		529			(4,220)				0/0
TA220826																						0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	B0A	10/21/2022	10/23/2024	3,179	1,100,000	346,1798	30,448			12,363		56,778			(15,245)				0/0
TA220282																						0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	MS	08/12/2022	07/12/2024	8,000	2,912,560	354.88	128,785			35,712		98,234			(67,538)				0/0
TA2201626																						0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	B0A	12/09/2022	12/11/2024	4,516	1,600,000	337,84812699999	40,880			19,347		52,078			(20,468)				0/0
TA2202805																						0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	JPM	10/28/2022	10/30/2024	4,317	1,500,000	349,66912400000	41,250			17,145		72,756			(20,653)				0/0
TA2202388																						0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	BNP	08/04/2023	08/05/2025	3,343	1,200,000	360,23642999999	33,600			26,862		43,232			(6,738)				0/0
TA2306746																						0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	BNP	12/29/2023	12/30/2025	4,113	1,500,000	365,15408400000	44,250			44,250		48,406							0/0
TA2309473																						0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	GS	12/27/2022	12/27/2024	4,257	1,500,000	354,373514	40,500			20,056		61,087			(20,278)				0/0
TA2202957																						0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	BMO	04/28/2023	04/29/2025	5,525	2,000,000	363,21073200000	56,600			37,630		57,144			(18,970)				0/0
TA2304510																						0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	GS	09/08/2022	04/29/2024	9,019	3,200,000	371,10623800000	38,080			7,616		21,544			(23,360)				0/0
TA2201887																						0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	BMO	08/29/2023	08/29/2025	1,677	600,000	359,08370000000	16,740			13,916		23,159			(2,824)				0/0
TA2307215																						0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	BMO	10/17/2023	10/17/2025	2,865	1,000,000	349,9776	28,500			25,607		57,302			(2,893)				0/0
TA2308168																						0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	BMO	01/20/2023	01/21/2025	9,483	3,400,000	860.87	91,131			48,319		95,380			(42,811)				0/0
TA2303122																						0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	JPM	08/29/2022	03/08/2024	16,478	5,883,140	384.74	32,132			3,879		706			(21,132)				0/0
TA2201804																						0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	GS	06/16/2023	06/18/2025	3,877	1,400,000	362,40399000000	39,620			29,062		44,060			(10,558)				0/0
TA2305662																						0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	CIBC	05/31/2022	05/31/2024	3,275	1,200,000	369,988436	35,232			7,298		11,200			(17,640)				0/0
TA2201020																						0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	BMO	07/12/2023	07/11/2025	7,758	2,800,000	362,20927999999	78,680			60,199		90,103			(18,481)				0/0
TA2306151																						0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	JPM	10/02/2023	12/19/2024	4,290	1,483,439	353.45	21,731			17,355		62,185			(4,376)				0/0
TA2307909																						0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	JPM	04/27/2022	04/26/2024	4,073	1,500,000	371,34079999999	42,600			6,788		8,502			(21,359)				0/0
TA2200716																						0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	JPM	05/16/2022	05/16/2024	4,122	1,500,000	366,56263799999	43,200			8,059		17,133			(21,630)				0/0
TA2200857																						0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	GS	04/14/2023	04/14/2025	2,488	900,000	363,02825300000	25,290			16,315		25,965			(8,975)				0/0
TA2304283																						0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	JPM	07/21/2022	07/19/2024	1,957	700,000	359,89870400000	19,880			5,484		16,921			(10,009)				0/0
TA2201388																						0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	JPM	03/24/2023	03/25/2025	5,275	1,900,000	361,85692	52,440			32,343		54,694			(20,097)				0/0
TA2303984																						0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	B0A	10/05/2022	10/04/2024	2,862	1,000,000	351,60599999999	27,880			10,608		43,303			(13,978)				0/0
TA2202156																						0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	BMO	09/27/2022	09/27/2024	3,482	1,200,000	346.85	33,496			12,406		66,190			(16,771)				0/0
TA2202083																						0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	JPM	09/29/2023	09/29/2025	5,758	2,000,000	355,31321300000	55,600			48,717		119,041			(6,883)				0/0
TA2307875																						0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	JPM	11/25/2022	11/27/2024	4,247	1,500,000	369,93279999999	39,750			18,048		52,751			(19,902)				0/0
TA2202680																						0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	MS	08/12/2022	05/02/2024	4,500	1,638,315	369	37,647			7,349		14,602			(21,986)				0/0
TA2201618																						0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	BMO	08/18/2022	08/16/2024	1,105	400,000	364.07	11,440			3,598		7,279			(5,759)				0/0
TA2201655																						0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	JPM	05/12/2023	05/12/2025	7,180	2,600,000	363,40356000000	73,580			50,302		72,223			(23,278)				0/0
TA2304759																						0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	JPM	03/24/2023	03/26/2025	5,941	2,500,000	361,85692	69,000			42,593		72,128			(26,407)				0/0
TA2203086																						0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	JPM	11/29/2022	11/29/2024	2,838	1,000,000	355,68723	26,000			11,877		36,447			(13,018)				0/0
TA2202688																						0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	JPM	10/27/2023	10/27/2025	8,354	2,900,000	347.65	84,100			76,928		181,360			(7,172)				0/0
TA2308388																						0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	JPM	01/13/2023	01/16/2025	3,070	1,100,000	380,53593499999	30,470			15,925		31,767			(14,545)				0/0
TA2303081																						0/0

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
SPWRC5P Index - 2 Yr	N/A		Equity/Index	JPM	05/03/2023	05/02/2025	4,413	1,600,000	363.796580000000		45,760		30,611		43,136			(15,149)				0/0
TA2014600									901													0/0
SPWRC5P Index - 2 Yr	N/A		Equity/Index	BMO	11/01/2023	10/31/2025	6,873	2,400,000	999		69,360		63,739		139,626			(5,621)				0/0
TA2308444																						0/0
SPWRC5P Index - 2 Yr	N/A		Equity/Index	GS	12/08/2022	12/06/2024	2,257	800,000	355.0652	20,160			9,454		26,668			(10,150)				0/0
TA2202781																						0/0
SPWRC5P Index - 2 Yr	N/A		Equity/Index	BNP	08/18/2023	08/18/2025	3,964	1,400,000	354.456655000000		39,200		32,083		65,467			(7,117)				0/0
TA2307000																						0/0
SPWRC5P Index - 2 Yr	N/A		Equity/Index	BNP	09/26/2023	09/26/2025	1,431	500,000	350.722504000000		13,800		12,002		27,649			(1,799)				0/0
TA2307788																						0/0
SPWRC5P Index - 2 Yr	N/A		Equity/Index	BNP	10/26/2023	10/24/2025	4,031	1,400,000	347.895743999999		40,180		36,689		86,702			(3,482)				0/0
TA2308339																						0/0
SPWRC5P Index - 2 Yr	N/A		Equity/Index	GS	03/17/2023	03/18/2025	5,571	2,000,000	361.313370000000		54,000		32,786		61,555			(21,214)				0/0
TA2303841																						0/0
SPWRC5P Index - 2 Yr	N/A		Equity/Index	BMO	08/10/2022	08/09/2024	4,948	1,800,000	365.98	51,480			15,628		27,465			(25,811)				0/0
TA2201562																						0/0
SPWRC5P Index - 2 Yr	N/A		Equity/Index	BNP	10/20/2023	10/20/2025	2,871	1,000,000	349.091556000000		28,500		25,795		59,246			(2,705)				0/0
TA2308247																						0/0
SPWRC5P Index - 2 Yr	N/A		Equity/Index	JPM	11/21/2023	11/21/2025	3,648	1,300,000	356.78		37,700		35,732		58,146			(1,968)				0/0
TA2308775																						0/0
SPWRC5P Index - 2 Yr	N/A		Equity/Index	JPM	07/12/2022	07/12/2024	3,089	1,100,000	358.399929999999	31,570			8,358		29,292			(15,807)				0/0
TA2201307																						0/0
SPWRC5P Index - 2 Yr	N/A		Equity/Index	JPM	04/14/2022	04/17/2024	2,674	1,000,000	377.6592	28,000			4,110		1,891			(14,019)				0/0
TA2200623																						0/0
SPWRC5P Index - 2 Yr	N/A		Equity/Index	BMO	06/02/2023	05/30/2025	2,223	800,000	359.280449999999		25,840		18,381		29,784			(7,459)				0/0
TA2305180																						0/0
SPWRC5P Index - 2 Yr	N/A		Equity/Index	JPM	06/28/2022	06/28/2024	1,118	400,000	360.073129999999	11,520			2,829		9,215			(5,768)				0/0
TA2201210																						0/0
SPWRC5P Index - 2 Yr	N/A		Equity/Index	GS	02/10/2023	02/12/2025	1,969	700,000	355.258055000000		17,900		10,068		24,434			(7,922)				0/0
TA2303364																						0/0
SPWRC5P Index - 2 Yr	N/A		Equity/Index	JPM	01/13/2023	01/13/2025	3,628	1,300,000	360.535934999999		35,200		18,343		37,390			(16,887)				0/0
TA2303077																						0/0
SPWRC5P Index - 2 Yr	N/A		Equity/Index	B0A	08/02/2022	08/02/2024	2,485	900,000	364.503975000000	26,181			7,686		15,705			(13,108)				0/0
TA2201494																						0/0
SPWRC5P Index - 2 Yr	N/A		Equity/Index	JPM	12/16/2022	12/18/2024	5,086	1,800,000	353.847452999999	47,880			23,119		62,321			(23,973)				0/0
TA2202883																						0/0
SPWRC5P Index - 2 Yr	N/A		Equity/Index	GS	12/28/2022	12/27/2024	6,256	2,200,000	353.619239999999	59,400			29,455		92,905			(29,782)				0/0
TA2202965																						0/0
SPWRC5P Index - 2 Yr	N/A		Equity/Index	GS	07/03/2023	07/03/2025	2,786	1,000,000	360.282363999999		28,400		21,417		35,111			(6,983)				0/0
TA2305985																						0/0
SPWRC5P Index - 2 Yr	N/A		Equity/Index	B0A	06/06/2023	06/06/2025	3,886	1,400,000	361.464815999999		39,620		28,370		45,317			(11,250)				0/0
TA2305236																						0/0
SPWRC5P Index - 2 Yr	N/A		Equity/Index	BMO	09/23/2022	09/23/2024	6,049	2,100,000	349.15	59,037			21,601		103,406			(29,641)				0/0
TA2202062																						0/0
SPWRC5P Index - 2 Yr	N/A		Equity/Index	BMO	01/12/2023	01/10/2025	2,793	1,000,000	361.097703000000		27,401		14,192		28,876			(13,208)				0/0
TA2303050																						0/0
SPWRC5P Index - 2 Yr	N/A		Equity/Index	BMO	06/09/2023	06/10/2025	7,224	2,600,000	362.492810000000	29,100			53,727		85,979			(20,633)				0/0
TA2306325																						0/0
SPWRC5P Index - 2 Yr	N/A		Equity/Index	MS	08/19/2022	08/20/2024	2,774	1,000,000	356.634683999999		22,560		9,274		22,357			(14,590)				0/0
TA2201676																						0/0
SPWRC5P Index - 2 Yr	N/A		Equity/Index	BNP	08/28/2023	08/28/2025	2,251	800,000	372.146585000000				18,723		34,336			(3,837)				0/0
TA2307188																						0/0
SPWRC5P Index - 2 Yr	N/A		Equity/Index	JPM	04/26/2022	04/26/2024	1,355	500,000	356.478904000000	14,000			2,228		2,535			(7,010)				0/0
TA2200709																						0/0
SPWRC5P Index - 2 Yr	N/A		Equity/Index	JPM	12/21/2022	12/20/2024	3,109	1,100,000	364.478904000000	29,040			14,121		38,889			(14,560)				0/0
TA2202914																						0/0
SPWRC5P Index - 2 Yr	N/A		Equity/Index	MS	08/09/2022	08/09/2024	2,757	1,000,000	364.981823999999	28,000			8,488		18,328			(14,019)				0/0
TA2201558																						0/0
SPWRC5P Index - 2 Yr	N/A		Equity/Index	MS	04/12/2022	04/12/2024	3,203	1,200,000	372.808614999999	33,000			4,617		1,639			(16,523)				0/0
TA2208001																						0/0
SPWRC5P Index - 2 Yr	N/A		Equity/Index	B0A	05/12/2022	05/10/2024	1,099	400,000	366.677952	11,404			2,045		4,408			(5,741)				0/0
TA2208111																						0/0
SPWRC5P Index - 2 Yr	N/A		Equity/Index	JPM	07/22/2022	07/24/2024	2,787	1,000,000	361.214026999999	28,300			7,958		22,103			(14,169)				0/0
TA2201404																						0/0
SPWRC5P Index - 2 Yr	N/A		Equity/Index	BMO	04/21/2023	04/22/2025	5,547	2,000,000	361.858016000000		56,400		36,954		60,924			(19,446)				0/0
TA2304398																						0/0
SPWRC5P Index - 2 Yr	N/A		Equity/Index	BMO	09/28/2022	09/27/2024	6,902	2,400,000	349.93	67,706			25,111		113,828			(33,946)				0/0
TA2202090																						0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
SPARC5P Index - 2 Yr	N/A		Equity/Index	BMO-	07/19/2023	07/18/2025	13,734	5,000,000	365.380652		139,500		108,074		138,441			(31,426)				0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	CIBC-	06/13/2023	06/13/2025	3,615	1,300,000	800.8385299999		36,855		26,744		43,654			(10,111)				0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	BNP-	09/08/2023	09/08/2025	3,377	1,200,000	355.62383		33,900		28,775		51,863			(5,185)				0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	BMO-	02/14/2023	02/14/2025	2,814	1,000,000	358.08		24,982		14,056		35,011			(10,936)				0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	GS-	02/03/2023	02/05/2025	3,916	1,400,000	360.3040920000		36,400		20,023		43,759			(16,378)				0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	JPM-	05/05/2022	05/03/2024	1,389	500,000	368.1594180000	14,350			2,435		4,481			(7,224)				0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	JPM-	01/13/2023	01/14/2025	3,070	1,100,000	360.5359349999		29,920		15,598		31,666			(14,322)				0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	BMO-	11/04/2022	11/06/2024	5,190	1,800,000	349.0944600000	48,834			20,766		89,562			(24,451)				0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	BMO-	05/17/2023	05/16/2025	3,605	1,300,000	361.954294		36,660		25,229		40,308			(11,431)				0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	BNP-	09/01/2023	09/02/2025	5,029	1,800,000	359.2901340000		50,400		42,289		69,075			(8,111)				0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	JPM-	03/23/2022	03/22/2024	3,972	1,500,000	381.700962	42,150			4,890		707			(21,133)				0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	CIBC-	09/22/2022	09/20/2024	1,147	400,000	350.7	11,360			4,121		18,411			(5,719)				0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	BMO-	06/15/2023	06/13/2025	4,145	1,500,000	363.1003580000		42,450		31,017		45,038			(11,433)				0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	BMO-	03/03/2023	03/04/2025	3,687	1,300,000	355.4761649999		33,241		19,543		52,615			(13,698)				0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	BNP-	07/21/2023	07/23/2025	3,865	1,400,000	363.6387599999		38,920		30,378		42,488			(8,542)				0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	BMO-	03/23/2023	03/21/2025	5,276	1,900,000	361.7966440000		52,516		32,234		53,829			(20,282)				0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	JPM-	11/25/2022	11/25/2024	6,229	2,200,000	356.3132130000	58,300			26,383		77,191			(29,270)				0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	BMO-	05/08/2023	05/08/2025	4,138	1,500,000	363.84125		42,375		28,657		41,853			(13,718)				0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	BMO-	06/23/2023	06/25/2025	3,347	1,200,000	359.8149599999		33,948		25,193		42,730			(8,755)				0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	CIBC-	05/23/2023	05/23/2025	2,228	800,000	360.3584109999		22,056		15,370		27,027			(6,886)				0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	JPM-	12/12/2023	12/12/2025	2,791	1,000,000	358.8		29,000		28,284		41,731			(716)				0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	BMO-	10/03/2022	09/20/2024	6,028	2,100,000	352.43	54,189			19,905		87,415			(27,624)				0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	BMO-	06/14/2023	06/13/2025	7,217	2,600,000	361.510875		73,866		53,675		84,491			(20,191)				0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	BMO-	02/17/2023	02/18/2025	3,955	1,400,000	356.64		36,105		20,561		52,903			(15,545)				0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	BNP-	12/08/2023	12/08/2025	1,954	700,000	358.625608		20,370		19,810		29,349			(560)				0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	BNP-	11/03/2023	11/03/2025	3,679	1,300,000	363.9860300000		37,310		34,487		64,385			(2,823)				0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	JPM-	09/21/2023	09/19/2025	1,423	500,000	352.5847999999		14,100		12,194		25,635			(1,906)				0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	BMO-	06/09/2023	06/11/2025	8,881	3,200,000	361.0977030000		91,520		66,161		105,910			(25,359)				0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	GS-	05/16/2023	05/16/2025	3,329	1,200,000	361.7736279999		33,840		23,256		37,891			(10,584)				0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	BMO-	09/23/2022	09/24/2024	5,473	1,900,000	349.15	53,415			19,590		93,566			(26,781)				0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	JPM-	03/21/2023	03/21/2025	2,794	1,000,000	359.8840159999		27,300		16,665		31,883			(10,635)				0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	GS-	04/06/2023	04/08/2025	3,581	1,300,000	364.4680000000		36,500		23,233		34,633			(13,297)				0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	JPM-	04/07/2022	04/05/2024	2,669	1,000,000	378.5535100000	27,700			3,630		1,298			(13,946)				0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	MS-	04/05/2022	04/05/2024	1,333	500,000	378.9534269999	13,950			1,818		580			(6,985)				0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
SPMAR5P Index - 2 Yr	N/A		Equity/Index	CS-	04/06/2023	04/09/2025	5,510	2,000,000	364,468,000,000,000		56,200		35,771		53,338			(20,423)				0/0
TA2201450			Equity/Index	BNP-	07/18/2023	07/18/2025	1,925	700,000	364,939,060,000,000		19,530		15,110		19,817			(4,420)				0/0
SPMAR5P Index - 2 Yr	N/A		Equity/Index	CS-	09/08/2022	08/22/2024	7,328	2,600,000	360,816,458,000,000	60,320			19,880		65,161			(31,010)				0/0
TA2201886			Equity/Index	BNP-	08/24/2023	08/22/2025	1,411	500,000	355,731,354,000,000		14,000		11,567		22,218			(2,433)				0/0
SPMAR5P Index - 2 Yr	N/A		Equity/Index	JPW-	05/19/2022	05/17/2024	1,924	700,000	366,599,024,999,999	20,090			3,796		8,009			(10,114)				0/0
TA2200907			Equity/Index	JPW-	04/24/2023	04/24/2025	2,768	1,000,000	362,546,476,999,999		28,100		18,464		28,577			(9,636)				0/0
SPMAR5P Index - 2 Yr	N/A		Equity/Index	B0A-	09/16/2022	09/17/2024	3,130	1,100,000	353,473,259,999,999	30,987			11,067		42,627			(15,536)				0/0
TA2304415			Equity/Index	JPW-	07/22/2022	07/23/2024	7,804	2,800,000	361,214,026,999,999	78,960			22,126		61,732			(39,588)				0/0
SPMAR5P Index - 2 Yr	N/A		Equity/Index	JPW-	03/18/2022	03/18/2024	6,327	2,400,000	383,085,367,000,000	68,160			7,219		.651			(34,221)				0/0
TA2200385			Equity/Index	B0A-	06/12/2023	06/12/2025	3,053	1,100,000	361,474,85		31,240		22,627		35,775			(8,614)				0/0
SPMAR5P Index - 2 Yr	N/A		Equity/Index	JPW-	04/22/2022	04/24/2024	8,111	3,000,000	373,03071	84,600			13,230		13,051			(42,358)				0/0
TA2200695			Equity/Index	JPW-	05/24/2022	05/24/2024	820	300,000	366,535,500,000,000	8,790			1,736		2,865			(4,401)				0/0
SPMAR5P Index - 2 Yr	N/A		Equity/Index	CIBC-	07/05/2022	07/05/2024	1,951	700,000	360,988,557,999,999	20,370			5,197		15,423			(10,199)				0/0
TA2201248			Equity/Index	JPW-	05/20/2022	05/21/2024	7,135	2,600,000	367,080,119,999,999	74,880			14,503		28,651			(37,543)				0/0
SPMAR5P Index - 2 Yr	N/A		Equity/Index	JPW-	10/02/2023	09/12/2025	11,751	4,063,378	357,02	68,767			60,135		178,114			(8,632)				0/0
TA2200921			Equity/Index	BNP-	07/25/2023	07/25/2025	1,382	500,000	363,295,290,000,000	13,950			10,927		15,455			(3,023)				0/0
SPMAR5P Index - 2 Yr	N/A		Equity/Index	B0A-	06/28/2023	06/27/2025	9,473	3,400,000	360,258,040,999,999		95,982		71,591		118,767			(24,391)				0/0
TA2305824			Equity/Index	JPW-	12/30/2022	12/30/2024	2,837	1,000,000	354,428,695	27,300			13,688		39,455			(13,612)				0/0
SPMAR5P Index - 2 Yr	N/A		Equity/Index	BNP-	09/07/2023	09/05/2025	5,910	2,100,000	356,563,689,999,999		58,580		49,539		90,749			(9,051)				0/0
TA2307459			Equity/Index	JPW-	02/02/2023	01/31/2025	3,328	1,200,000	363,342,139,999,999	31,560			17,238		30,014			(14,322)				0/0
SPMAR5P Index - 2 Yr	N/A		Equity/Index	BNP-	09/12/2023	09/12/2025	2,535	900,000	356,247,136,000,000		25,290		21,509		39,609			(3,781)				0/0
TA2303251			Equity/Index	JPW-	04/26/2023	04/25/2025	2,219	800,000	361,761,750,000,000	366,145,199,999,999	22,800		15,033		23,830			(7,767)				0/0
SPMAR5P Index - 2 Yr	N/A		Equity/Index	MS-	08/12/2022	08/13/2024	3,286	1,200,000	366,047,399,999,999	34,320			10,607		20,288			(17,207)				0/0
TA2201615			Equity/Index	B0A-	01/17/2023	01/17/2025	2,794	1,000,000	358,710,300,000,000	48,790			14,174		29,484			(12,876)				0/0
SPMAR5P Index - 2 Yr	N/A		Equity/Index	JPW-	07/08/2022	07/10/2024	4,769	1,700,000	358,258,055,000,000		20,560		12,783		44,105			(24,428)				0/0
TA2201275			Equity/Index	CS-	02/10/2023	02/11/2025	2,251	800,000	358,258,055,000,000				11,494		27,902			(9,066)				0/0
SPMAR5P Index - 2 Yr	N/A		Equity/Index	BMO-	07/11/2022	07/11/2024	3,087	1,100,000	358,78	31,350			8,257		28,433			(15,697)				0/0
TA2201238			Equity/Index	JPW-	03/15/2022	03/15/2024	1,592	600,000	360,476,075,999,999	17,160			1,742		.279			(8,592)				0/0
SPMAR5P Index - 2 Yr	N/A		Equity/Index	JPW-	05/26/2022	01/26/2024	8,178	3,000,000	359,673,017,000,000	45,300			1,872		34			(27,330)				0/0
TA2200987			Equity/Index	BMO-	06/07/2023	06/06/2025	4,184	1,500,000	364,019,600,000,000		42,600		30,546		52,967			(12,054)				0/0
SPMAR5P Index - 2 Yr	N/A		Equity/Index	BMO-	05/05/2023	05/06/2025	5,513	2,000,000	353,476,164,999,999		55,800		37,634		55,153			(18,166)				0/0
TA204631			Equity/Index	B0A-	03/03/2023	03/03/2025	7,942	2,800,000	343,745,299,999,999		71,512		42,002		113,244			(29,510)				0/0
SPMAR5P Index - 2 Yr	N/A		Equity/Index	CS-	10/13/2022	10/11/2024	2,884	1,000,000	367	27,500			10,772		51,009			(13,845)				0/0
TA2202208			Equity/Index	B0A-	11/15/2022	11/15/2024	2,286	800,000	355,501,08	21,760			9,522		28,943			(10,895)				0/0
SPMAR5P Index - 2 Yr	N/A		Equity/Index																			0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
SPARC5P Index - 2 Yr	N/A		Equity/Index	B0A-	03/02/2023	02/28/2025	5,701	2,000,000	353.67172299999		51,000		29,826		87,956			(21,174)				0/0
TA2303616			Equity/Index	B0A-	10/21/2022	10/21/2024	4,335	1,500,000	946,1798	41,445			16,760		77,252			(20,808)				0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	B0A-	10/21/2022	10/21/2024	4,335	1,500,000	946,1798	41,445			16,760		77,252			(20,808)				0/0
TA2202289			Equity/Index	B0A-	10/21/2022	10/21/2024	4,335	1,500,000	946,1798	41,445			16,760		77,252			(20,808)				0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	B0A-	10/21/2022	10/21/2024	4,335	1,500,000	946,1798	41,445			16,760		77,252			(20,808)				0/0
TA2308846			Equity/Index	B0A-	10/21/2022	10/21/2024	4,335	1,500,000	946,1798	41,445			16,760		77,252			(20,808)				0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	B0A-	10/21/2022	10/21/2024	4,335	1,500,000	946,1798	41,445			16,760		77,252			(20,808)				0/0
TA2303845			Equity/Index	B0A-	10/21/2022	10/21/2024	4,335	1,500,000	946,1798	41,445			16,760		77,252			(20,808)				0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	B0A-	10/21/2022	10/21/2024	4,335	1,500,000	946,1798	41,445			16,760		77,252			(20,808)				0/0
TA2308023			Equity/Index	B0A-	10/21/2022	10/21/2024	4,335	1,500,000	946,1798	41,445			16,760		77,252			(20,808)				0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	B0A-	10/21/2022	10/21/2024	4,335	1,500,000	946,1798	41,445			16,760		77,252			(20,808)				0/0
TA2306999			Equity/Index	B0A-	10/21/2022	10/21/2024	4,335	1,500,000	946,1798	41,445			16,760		77,252			(20,808)				0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	B0A-	10/21/2022	10/21/2024	4,335	1,500,000	946,1798	41,445			16,760		77,252			(20,808)				0/0
TA2306580			Equity/Index	B0A-	10/21/2022	10/21/2024	4,335	1,500,000	946,1798	41,445			16,760		77,252			(20,808)				0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	B0A-	10/21/2022	10/21/2024	4,335	1,500,000	946,1798	41,445			16,760		77,252			(20,808)				0/0
TA2308672			Equity/Index	B0A-	10/21/2022	10/21/2024	4,335	1,500,000	946,1798	41,445			16,760		77,252			(20,808)				0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	B0A-	10/21/2022	10/21/2024	4,335	1,500,000	946,1798	41,445			16,760		77,252			(20,808)				0/0
TA2202169			Equity/Index	B0A-	10/21/2022	10/21/2024	4,335	1,500,000	946,1798	41,445			16,760		77,252			(20,808)				0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	B0A-	10/21/2022	10/21/2024	4,335	1,500,000	946,1798	41,445			16,760		77,252			(20,808)				0/0
TA2305914			Equity/Index	B0A-	10/21/2022	10/21/2024	4,335	1,500,000	946,1798	41,445			16,760		77,252			(20,808)				0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	B0A-	10/21/2022	10/21/2024	4,335	1,500,000	946,1798	41,445			16,760		77,252			(20,808)				0/0
TA2202290			Equity/Index	B0A-	10/21/2022	10/21/2024	4,335	1,500,000	946,1798	41,445			16,760		77,252			(20,808)				0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	B0A-	10/21/2022	10/21/2024	4,335	1,500,000	946,1798	41,445			16,760		77,252			(20,808)				0/0
TA2304913			Equity/Index	B0A-	10/21/2022	10/21/2024	4,335	1,500,000	946,1798	41,445			16,760		77,252			(20,808)				0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	B0A-	10/21/2022	10/21/2024	4,335	1,500,000	946,1798	41,445			16,760		77,252			(20,808)				0/0
TA2307146			Equity/Index	B0A-	10/21/2022	10/21/2024	4,335	1,500,000	946,1798	41,445			16,760		77,252			(20,808)				0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	B0A-	10/21/2022	10/21/2024	4,335	1,500,000	946,1798	41,445			16,760		77,252			(20,808)				0/0
TA2307047			Equity/Index	B0A-	10/21/2022	10/21/2024	4,335	1,500,000	946,1798	41,445			16,760		77,252			(20,808)				0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	B0A-	10/21/2022	10/21/2024	4,335	1,500,000	946,1798	41,445			16,760		77,252			(20,808)				0/0
TA220826			Equity/Index	B0A-	10/21/2022	10/21/2024	4,335	1,500,000	946,1798	41,445			16,760		77,252			(20,808)				0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	B0A-	10/21/2022	10/21/2024	4,335	1,500,000	946,1798	41,445			16,760		77,252			(20,808)				0/0
TA2307010			Equity/Index	B0A-	10/21/2022	10/21/2024	4,335	1,500,000	946,1798	41,445			16,760		77,252			(20,808)				0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	B0A-	10/21/2022	10/21/2024	4,335	1,500,000	946,1798	41,445			16,760		77,252			(20,808)				0/0
TA2303843			Equity/Index	B0A-	10/21/2022	10/21/2024	4,335	1,500,000	946,1798	41,445			16,760		77,252			(20,808)				0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	B0A-	10/21/2022	10/21/2024	4,335	1,500,000	946,1798	41,445			16,760		77,252			(20,808)				0/0
TA2202230			Equity/Index	B0A-	10/21/2022	10/21/2024	4,335	1,500,000	946,1798	41,445			16,760		77,252			(20,808)				0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	B0A-	10/21/2022	10/21/2024	4,335	1,500,000	946,1798	41,445			16,760		77,252			(20,808)				0/0
TA2201472			Equity/Index	B0A-	10/21/2022	10/21/2024	4,335	1,500,000	946,1798	41,445			16,760		77,252			(20,808)				0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	B0A-	10/21/2022	10/21/2024	4,335	1,500,000	946,1798	41,445			16,760		77,252			(20,808)				0/0
TA2304892			Equity/Index	B0A-	10/21/2022	10/21/2024	4,335	1,500,000	946,1798	41,445			16,760		77,252			(20,808)				0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	B0A-	10/21/2022	10/21/2024	4,335	1,500,000	946,1798	41,445			16,760		77,252			(20,808)				0/0
TA2303196			Equity/Index	B0A-	10/21/2022	10/21/2024	4,335	1,500,000	946,1798	41,445			16,760		77,252			(20,808)				0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	B0A-	10/21/2022	10/21/2024	4,335	1,500,000	946,1798	41,445			16,760		77,252			(20,808)				0/0
TA2303732			Equity/Index	B0A-	10/21/2022	10/21/2024	4,335	1,500,000	946,1798	41,445			16,760		77,252			(20,808)				0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	B0A-	10/21/2022	10/21/2024	4,335	1,500,000	946,1798	41,445			16,760		77,252			(20,808)				0/0
TA2307754			Equity/Index	B0A-	10/21/2022	10/21/2024	4,335	1,500,000	946,1798	41,445			16,760		77,252			(20,808)				0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	B0A-	10/21/2022	10/21/2024	4,335	1,500,000	946,1798	41,445			16,760		77,252			(20,808)				0/0
TA2303004			Equity/Index	B0A-	10/21/2022	10/21/2024	4,335	1,500,000	946,1798	41,445			16,760		77,252			(20,808)				0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	B0A-	10/21/2022	10/21/2024	4,335	1,500,000	946,1798	41,445			16,760		77,252			(20,808)				0/0
TA2201263			Equity/Index	B0A-	10/21/2022	10/21/2024	4,335	1,500,000	946,1798	41,445			16,760		77,252			(20,808)				0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	B0A-	10/21/2022	10/21/2024	4,335	1,500,000	946,1798	41,445			16,760		77,252			(20,808)				0/0
TA2307942			Equity/Index	B0A-	10/21/2022	10/21/2024	4,335	1,500,000	946,1798	41,445			16,760		77,252			(20,808)				0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	B0A-	10/21/2022	10/21/2024	4,335	1,500,000	946,1798	41,445			16,760		77,252			(20,808)				0/0
TA2202479			Equity/Index	B0A-	10/21/2022	10/21/2024	4,335	1,500,000	946,1798	41,445			16,760		77,252			(20,808)				0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	B0A-	10/21/2022	10/21/2024	4,335	1,500,000	946,1798	41,445			16,760		77,252			(20,808)				0/0
TA220965			Equity/Index	B0A-	10/21/2022	10/21/2024	4,335	1,500,000	946,1798	41,445			16,760		77,252			(20,808)				0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	B0A-	10/21/2022	10/21/2024	4,335	1,500,000	946,1798	41,445			16,760		77,252			(20,808)				0/0
TA2201797			Equity/Index	B0A-	10/21/2022	10/21/2024	4,335	1,500,000	946,1798	41,445			16,760		77,252			(20,808)				0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	B0A-	10/21/2022	10/21/2024	4,335	1,500,000	946,1798	41,445			16,760		77,252			(20,808)				0/0
TA2207001			Equity/Index	B0A-	10/21/2022	10/21/2024	4,335	1,500,000	946,1798	41,445			16,760		77,252			(20,808)				0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	B0A-	10/21/2022	10/21/2024	4,335	1,500,000	946,1798	41,445			16,760		77,252			(20,808)				0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
SPARC5P Index - 2 Yr	N/A		Equity/Index	JPM	04/21/2022	04/19/2024	1,614	600,000	374.9136159999	16,920			2,544		1,864			(8,518)				0/0
TA220682									999													0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	B0A	09/15/2022	09/13/2024	569	200,000	553.2971400000	5,626			1,987		7,788			(2,632)				0/0
TA2201975									001													0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	JPM	07/15/2022	07/17/2024	3,083	1,100,000	357.8604000000	31,680			8,604		30,624			(15,862)				0/0
TA2201344									353.0062639999				26,320		55,604			(4,040)				0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	BNP	09/22/2023	09/24/2025	3,127	1,100,000	999		30,360							(13,176)				0/0
TA2307708									367.1221320000	26,280			5,704		10,535			(13,729)				0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	JPM	06/08/2022	06/07/2024	2,467	900,000	002				11,434		49,573			(13,729)				0/0
TA2201088									349.12	27,420			23,447		45,775			(14,911)				0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	B0A	10/31/2022	10/31/2024	2,883	1,000,000			38,358							(16,809)				0/0
TA2202384									359.95	33,480			4,835		2,173			(16,809)				0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	BMO	03/22/2023	03/21/2025	3,910	1,400,000										(12,880)				0/0
TA2303913									377.6592									(13,147)				0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	JPM	04/14/2022	04/15/2024	3,209	1,200,000	365.0712869999	33,480								(26,190)				0/0
TA2200624									998	5,720								(15,036)				0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	MS	08/11/2022	08/09/2024	551	200,000	358.5617879999									(28,155)				0/0
TA2201586									998									(13,068)				0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	RBC	07/10/2023	07/10/2025	5,598	2,000,000			55,400							(19,818)				0/0
TA2306089									362.26288	70,000								(26,902)				0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	BNP	03/31/2023	03/31/2025	6,932	2,500,000	354.7208009999	30,030								(13,606)				0/0
TA2304080									999									(15,036)				0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	JPM	11/18/2022	11/20/2024	3,122	1,100,000										(28,155)				0/0
TA2202567									898	56,078								(13,068)				0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	B0A	12/09/2022	12/09/2024	6,210	2,200,000	357.8481269999									(19,818)				0/0
TA2202802									998	26,100								(13,606)				0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	GS	12/19/2022	12/19/2024	2,832	1,000,000	001									(26,902)				0/0
TA2202896									954.428695	27,400								(15,036)				0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	JPM	12/30/2022	01/02/2025	2,837	1,000,000	361.7260300000									(19,818)				0/0
TA2202986									001									(15,912)				0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	B0A	01/25/2023	01/24/2025	4,452	1,600,000	363.0282500000									(26,902)				0/0
TA2303167									001									(29,338)				0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	GS	04/14/2023	04/16/2025	4,424	1,600,000										(15,912)				0/0
TA2304284									359.4000239999									(26,902)				0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	JPM	02/08/2023	02/07/2025	6,447	2,300,000	997									(29,338)				0/0
TA2303339									356.64									(14,470)				0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	BMO	02/17/2023	02/19/2025	7,627	2,700,000										(16,805)				0/0
TA2303461									365.18	28,900								(19,852)				0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	BMO	08/08/2022	08/08/2024	2,756	1,000,000										(42,825)				0/0
TA2201551									355.771502									(11,171)				0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	BNP	08/25/2023	08/26/2025	5,925	2,100,000										(2,485)				0/0
TA2307143									357.51	32,320								(3,224)				0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	B0A	10/06/2022	09/12/2024	4,587	1,600,000										(15,097)				0/0
TA2202170									357.6									(64,289)				0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	BMO	01/06/2023	01/08/2025	4,217	1,500,000										(7,783)				0/0
TA2303001									357.6									(9,643)				0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	MS	08/12/2022	06/14/2024	5,000	1,820,350										(2,489)				0/0
TA2201625									360.6035160000	78,376								(24,256)				0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	B0A	06/30/2023	07/01/2025	4,453	1,600,000	001									(11,171)				0/0
TA2305915									348.9460000000									(15,097)				0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	BMO	10/19/2023	10/17/2025	2,585	900,000	003									(64,289)				0/0
TA2308226									363.4057139999									(7,783)				0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	B0A	04/12/2023	04/11/2025	5,801	2,100,000	999									(9,643)				0/0
TA2304240									351.356245									(2,489)				0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	BNP	11/10/2023	11/12/2025	4,846	1,700,000										(2,489)				0/0
TA2308614									359.270622									(15,097)				0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	B0A	02/06/2023	02/06/2025	3,647	1,300,000										(64,289)				0/0
TA2303302									365.01	110,984								(7,783)				0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	MS	08/12/2022	06/07/2024	11,000	4,004,770	359.2415900000									(9,643)				0/0
TA2201619									001									(2,489)				0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	BNP	08/09/2023	08/08/2025	3,910	1,400,000	360.4270950000									(9,643)				0/0
TA2208841									001									(2,489)				0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	GS	08/02/2023	08/01/2025	4,733	1,700,000										(2,489)				0/0
TA2306696									355.78									(2,489)				0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	JPM	10/02/2023	12/16/2024	2,875	994,146										(2,489)				0/0
TA2307908									383.0853670000									(2,489)				0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	JPM	03/18/2022	03/20/2024	4,482	1,700,000	002	48,450								(2,489)				0/0
TA2200387																		(2,489)				0/0

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
SPWRC5P Index - 2 Yr	N/A		Equity/Index	BMO-	11/07/2022	11/07/2024	3,459	1,200,000	949.1	32,758			13,975		60,316			(16,401)				0/0
SPWRC5P Index - 2 Yr	N/A		Equity/Index	GS-	02/03/2023	02/03/2025	3,916	1,400,000	903		36,400		19,977		43,676			(16,423)				0/0
TAZ303280			Equity/Index	SPW-	12/02/2022	12/03/2024	6,468	2,300,000	933.094976000000	59,570			27,576		69,554			(29,867)				0/0
TAZ202726			Equity/Index	B0A-	08/26/2022	08/28/2024	6,987	2,500,000	935.716400000000	72,625			23,909		64,608			(36,362)				0/0
TAZ201796			Equity/Index	BMO-	05/26/2023	05/27/2025	7,269	2,600,000	935.896112000000		73,000		51,454		94,548			(21,606)				0/0
SPWRC5P Index - 2 Yr	N/A		Equity/Index	BNP-	07/21/2023	07/22/2025	5,246	1,900,000	999		52,820		41,211		57,610			(11,609)				0/0
SPWRC5P Index - 2 Yr	N/A		Equity/Index	BNP-	10/12/2023	10/10/2025	2,587	900,000	949.03269		25,290		22,604		53,296			(2,686)				0/0
TAZ308118			Equity/Index	JPW-	07/01/2022	07/03/2024	3,884	1,400,000	998	41,300			10,438		28,803			(20,707)				0/0
TAZ201234			Equity/Index	JPW-	07/01/2022	07/03/2024	3,884	1,400,000	998	41,300			10,438		28,803			(20,707)				0/0
SPWRC5P Index - 2 Yr	N/A		Equity/Index	BBC-	07/07/2023	07/08/2025	7,010	2,500,000	357.9		69,375		52,794		98,194			(16,581)				0/0
TAZ306024			Equity/Index	JPW-	10/06/2023	10/06/2025	4,922	1,700,000	946.79		47,430		42,073		109,077			(5,357)				0/0
TAZ308003			Equity/Index	JPW-	11/09/2023	11/07/2025	4,272	1,500,000	998		43,500		40,560		81,263			(2,940)				0/0
TAZ308563			Equity/Index	BNP-	05/20/2022	05/22/2024	6,861	2,500,000	998	72,000			14,025		27,714			(36,049)				0/0
TAZ200922			Equity/Index	JPW-	04/11/2022	04/11/2024	3,218	1,200,000	998	33,120			4,589		2,369			(16,583)				0/0
SPWRC5P Index - 2 Yr	N/A		Equity/Index	JPW-	09/20/2022	09/20/2024	1,428	500,000	901	14,000			5,051		20,675			(7,010)				0/0
TAZ202021			Equity/Index	B0A-	10/20/2022	10/18/2024	3,482	1,200,000	946.781043000000	33,720			13,535		66,351			(16,976)				0/0
SPWRC5P Index - 2 Yr	N/A		Equity/Index	JPW-	12/06/2022	12/06/2024	3,391	1,200,000	957.514861	30,120			14,048		41,204			(15,081)				0/0
TAZ202280			Equity/Index	JPW-	05/05/2023	05/05/2025	8,270	3,000,000	904.019600000000		83,700		56,414		82,643			(27,286)				0/0
TAZ20757			Equity/Index	GS-	03/01/2023	02/28/2025	8,828	3,100,000	901	533.703300000000	79,980		46,582		131,758			(33,396)				0/0
TAZ304630			Equity/Index	BMO-	05/27/2022	05/29/2024	4,077	1,500,000	903	43,650			8,934		11,701			(21,885)				0/0
SPWRC5P Index - 2 Yr	N/A		Equity/Index	JPW-	11/04/2022	11/04/2024	5,766	2,000,000	946.84	59,780			25,326		112,556			(30,013)				0/0
TAZ201000			Equity/Index	B0A-	10/03/2022	09/06/2024	5,741	2,000,000	956.37	42,424			15,048		66,139			(22,058)				0/0
SPWRC5P Index - 2 Yr	N/A		Equity/Index	BMO-	03/09/2023	03/07/2025	4,845	1,700,000	903		43,690		25,973		74,692			(17,717)				0/0
TAZ202132			Equity/Index	GS-	06/02/2023	06/03/2025	3,880	1,400,000	961.15965		40,040		28,545		45,889			(11,495)				0/0
SPWRC5P Index - 2 Yr	N/A		Equity/Index	BMO-	10/20/2023	10/21/2025	4,880	1,700,000	903	43,500	48,620		44,012		100,768			(4,608)				0/0
TAZ308248			Equity/Index	BNP-	06/24/2022	06/24/2024	4,174	1,500,000	997				10,471		30,606			(21,840)				0/0
TAZ201173			Equity/Index	JPW-	07/29/2022	07/30/2024	2,754	1,000,000	998	29,100			8,434		16,110			(14,590)				0/0
SPWRC5P Index - 2 Yr	N/A		Equity/Index	JPW-	02/17/2023	02/14/2025	5,084	1,800,000	956.64		46,421		26,325		67,807			(20,097)				0/0
TAZ201473			Equity/Index	BMO-	05/24/2023	05/23/2025	5,028	1,800,000	998	50,590			35,295		64,352			(15,285)				0/0
SPWRC5P Index - 2 Yr	N/A		Equity/Index	GS-	06/20/2023	06/20/2025	4,164	1,500,000	903		42,315		31,112		49,102			(11,203)				0/0
TAZ305615			Equity/Index	CIBC-	11/30/2022	11/29/2024	2,829	1,000,000	998	26,100			11,939		34,112			(13,086)				0/0
SPWRC5P Index - 2 Yr	N/A		Equity/Index	JPW-	10/03/2023	10/03/2025	2,035	700,000	945.2756		19,530		17,172		47,324			(2,358)				0/0
TAZ207019			Equity/Index	JPW-	05/25/2022	05/24/2024	1,640	600,000	998	17,424			3,447		5,803			(8,736)				0/0
SPWRC5P Index - 2 Yr	N/A		Equity/Index	B0A-	12/29/2023	12/31/2025	4,387	1,600,000	901		47,360		47,360		51,673			(7,650)				0/0
TAZ309474			Equity/Index	BNP-	06/02/2023	05/30/2025	2,779	1,000,000	962.7792		26,500		18,850		30,255			(7,650)				0/0
SPWRC5P Index - 2 Yr	N/A		Equity/Index	BMO-																		0/0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
SPWRC5P Index - 2 Yr	N/A		Equity/Index	GS-	07/31/2023	07/31/2025	2,761	1,000,000	393,554/1000000		28,100		22,241		30,876			(5,659)				0/0
TA2306651									901													0/0
SPWRC5P Index - 2 Yr	N/A		Equity/Index	B0A-	03/30/2022	03/28/2024	3,962	1,500,000	362,60305399999	41,925			5,017		.633			(21,049)				0/0
TA2200482									999													0/0
SPWRC5P Index - 2 Yr	N/A		Equity/Index	JPW-	06/03/2022	06/03/2024	2,739	1,000,000	367,59643799999	29,200			6,185		10,939			(14,660)				0/0
TA2201035									999													0/0
SPWRC5P Index - 2 Yr	N/A		Equity/Index	B0A-	09/13/2022	09/13/2024	1,133	400,000	335,17815400000	11,280			3,961		13,987			(5,646)				0/0
TA2201947									001													0/0
SPWRC5P Index - 2 Yr	N/A		Equity/Index	BBC-	09/14/2022	09/13/2024	5,100	1,800,000	355,11	50,400			17,723		64,707			(25,269)				0/0
TA2201980									370,46871700000													0/0
SPWRC5P Index - 2 Yr	N/A		Equity/Index	JPW-	05/27/2022	05/28/2024	4,077	1,500,000	003	43,650			8,886		11,609			(21,915)				0/0
TA2200998																						0/0
SPWRC5P Index - 2 Yr	N/A		Equity/Index	JPW-	03/17/2022	03/15/2024	264	100,000	382,62588	2,850			291		29			(1,435)				0/0
TA2200370									354,94201900000													0/0
SPWRC5P Index - 2 Yr	N/A		Equity/Index	B0A-	11/11/2022	11/13/2024	2,835	1,000,000	002	27,520			11,967		37,083			(13,779)				0/0
TA2202523									347,13609000000													0/0
SPWRC5P Index - 2 Yr	N/A		Equity/Index	B0A-	10/14/2022	10/15/2024	3,767	1,300,000	002	36,140			14,297		70,289			(18,120)				0/0
TA2202228									355,98603000000													0/0
SPWRC5P Index - 2 Yr	N/A		Equity/Index	BWP-	11/03/2023	11/04/2025	3,962	1,400,000	003		40,180		37,144		69,372			(3,036)				0/0
TA2308502									362,26753600000													0/0
SPWRC5P Index - 2 Yr	N/A		Equity/Index	B0A-	04/27/2023	04/25/2025	3,324	1,200,000	001		33,840		22,404		34,081			(11,436)				0/0
TA2304472																						0/0
SPWRC5P Index - 2 Yr	N/A		Equity/Index	BWP-	02/28/2023	02/28/2025	5,687	2,000,000	354,34		51,412		29,902		85,183			(21,510)				0/0
TA2303565									348,79134600000													0/0
SPWRC5P Index - 2 Yr	N/A		Equity/Index	BWP-	10/18/2022	10/18/2024	1,732	600,000	003	16,380			6,539		30,840			(8,201)				0/0
TA2202257																						0/0
SPWRC5P Index - 2 Yr	N/A		Equity/Index	GS-	06/29/2023	06/27/2025	2,795	1,000,000	002		28,300		21,196		36,957			(7,104)				0/0
TA2305854									371,86156199999													0/0
SPWRC5P Index - 2 Yr	N/A		Equity/Index	JPW-	04/28/2022	04/26/2024	1,084	400,000	999	11,520			1,843		2,108			(5,800)				0/0
TA2200726									355,08900499999													0/0
SPWRC5P Index - 2 Yr	N/A		Equity/Index	BBC-	03/16/2023	03/14/2025	2,803	1,000,000	999		25,600		15,466		34,008			(10,134)				0/0
TA2303805									355,25805500000													0/0
SPWRC5P Index - 2 Yr	N/A		Equity/Index	GS-	02/10/2023	02/10/2025	2,813	1,000,000	001		25,700		14,352		34,849			(11,346)				0/0
TA2303393																						0/0
SPWRC5P Index - 2 Yr	N/A		Equity/Index	BWP-	05/19/2023	05/21/2025	5,277	1,900,000	361,3981		53,580		37,190		60,867			(16,390)				0/0
TA2304918																						0/0
SPWRC5P Index - 2 Yr	N/A		Equity/Index	BWP-	12/28/2023	12/26/2025	2,738	1,000,000	365,7		28,700		28,700		31,403			(4,036)				0/0
TA2309429									353,00626999999													0/0
SPWRC5P Index - 2 Yr	N/A		Equity/Index	BWP-	09/22/2023	09/22/2025	3,127	1,100,000	999		30,250		26,214		55,549			(23,136)				0/0
TA2307710									359,43309299999													0/0
SPWRC5P Index - 2 Yr	N/A		Equity/Index	BBC-	03/15/2023	03/14/2025	6,163	2,200,000	999		58,080		34,944		73,533			(8,287)				0/0
TA2303787									356,62937599999													0/0
SPWRC5P Index - 2 Yr	N/A		Equity/Index	BWP-	05/26/2023	05/29/2025	2,796	1,000,000	002		28,100		19,813		36,421			(12,308)				0/0
TA2305080									355,63246400000													0/0
SPWRC5P Index - 2 Yr	N/A		Equity/Index	B0A-	02/16/2023	02/14/2025	3,107	1,100,000	998		28,380		16,072		41,451			(30,416)				0/0
TA2303436									003		75,574		45,158		117,009							0/0
SPWRC5P Index - 2 Yr	N/A		Equity/Index	B0A-	03/10/2023	03/11/2025	8,218	2,900,000	003		61,600		49,229		79,199			(12,371)				0/0
TA2303734									360,23642999999													0/0
SPWRC5P Index - 2 Yr	N/A		Equity/Index	BWP-	08/04/2023	08/04/2025	6,128	2,200,000	998		37,700		34,959		67,215			(2,741)				0/0
TA2306749									352,92													0/0
SPWRC5P Index - 2 Yr	N/A		Equity/Index	JPW-	11/07/2023	11/07/2025	3,689	1,300,000			81,480		77,680		126,477			(3,800)				0/0
TA2308533									356,607416													0/0
SPWRC5P Index - 2 Yr	N/A		Equity/Index	BWP-	11/24/2023	11/26/2025	7,861	2,800,000	360,88807000000	37,960			9,269		28,025			(19,006)				0/0
TA2308844									003													0/0
SPWRC5P Index - 2 Yr	N/A		Equity/Index	JPW-	06/27/2022	06/27/2024	3,624	1,300,000	362,33374500000		59,073		38,353		59,220			(20,720)				0/0
TA2201200									002													0/0
SPWRC5P Index - 2 Yr	N/A		Equity/Index	B0A-	04/19/2023	04/17/2025	5,816	2,100,000	357,86040600000	43,200			11,690		41,675			(21,659)				0/0
TA2304348									001													0/0
SPWRC5P Index - 2 Yr	N/A		Equity/Index	JPW-	07/15/2022	07/16/2024	4,218	1,500,000			48,760		14,778		50,085			(26,058)				0/0
TA2201347									362,2													0/0
SPWRC5P Index - 2 Yr	N/A		Equity/Index	GS-	09/08/2022	07/26/2024	6,482	2,300,000	362,2						30,620			(14,387)				0/0
TA2201888																						0/0
SPWRC5P Index - 2 Yr	N/A		Equity/Index	BWP-	09/09/2022	09/10/2024	2,813	1,000,000	357,35	28,694			9,972									0/0
TA2201907									364,01960000000													0/0
SPWRC5P Index - 2 Yr	N/A		Equity/Index	BWP-	05/05/2023	05/07/2025	4,962	1,800,000	003		50,220		33,893		49,690			(16,327)				0/0
TA2304632																						0/0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
SPARC5P Index - 2 Yr	N/A		Equity/Index	B0A-	01/23/2023	01/23/2025	2,788	1,000,000	361,083,155,999,999		26,760		14,243		28,040			(12,517)				0/0
TA2203147									397													0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	JPM-	03/25/2022	03/26/2024	5,566	2,100,000	381,090,520,000,000	59,430			6,939		1,247			(29,797)				0/0
TA2201046									001													0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	BNP-	07/28/2023	07/28/2025	3,317	1,200,000	363,062,330,000,000		33,360		26,339		37,605			(7,021)				0/0
TA2306625									002													0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	BMO-	06/02/2023	06/04/2025	3,612	1,300,000	361,159,65		37,180		26,521		42,648			(10,659)				0/0
TA2305177									366,768,654,000,000	14,150			2,659		5,412			(7,085)				0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	BMO-	05/17/2022	05/17/2024	1,374	500,000	003									(4,199)				0/0
TA2201087									347,65		49,300		45,102		106,353							0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	JPM-	10/27/2023	10/28/2025	4,887	1,700,000			58,967		31,112		61,309			(27,855)				0/0
TA23038371									360,87													0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	BMO-	01/20/2023	01/17/2025	6,136	2,200,000	377,169,930,000,000	33,600			5,031		2,567			(16,846)				0/0
TA2303126									002													0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	JPM-	04/20/2022	04/19/2024	3,212	1,200,000	358,896,112,000,000		30,910		21,718		39,878			(9,192)				0/0
TA2200670									002													0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	BMO-	05/26/2023	05/23/2025	3,075	1,100,000	355,476,164,999,999		23,031		13,553		36,451			(9,478)				0/0
TA2305075									998													0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	B0A-	03/03/2023	03/05/2025	2,553	900,000		5,620			1,605		3,452			(2,829)				0/0
TA2303632									364,19		25,110		16,051		23,937			(9,059)				0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	BMO-	07/28/2022	07/26/2024	553	200,000	363,287,359,999,999				8,940		25,393			(9,218)				0/0
TA2304220									998													0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	B0A-	04/11/2023	04/11/2025	2,487	900,000	355,995,156,000,000	18,410			32,067		47,745			(18,513)				0/0
TA2202306									001		50,580		22,496		60,134			(45,872)				0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	JPM-	12/20/2022	12/20/2024	1,981	700,000	364,468,000,000,000				2,038		923			(7,019)				0/0
TA2304146									85,711													0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	GS-	04/06/2023	04/04/2025	4,959	1,800,000					46,062		76,227			(24,188)				0/0
TA2201624									87													0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	WS-	08/12/2022	06/28/2024	6,000	2,184,420	357,89	14,000			2,038		923			(7,019)				0/0
TA2304136									377,6592													0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	JPM-	04/14/2022	04/16/2024	1,337	500,000	381,658,010,000,000		70,250		2,038		923			(7,019)				0/0
TA2200821									002													0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	BMO-	04/21/2023	04/23/2025	6,934	2,500,000	381,236,704,999,999	28,100			46,062		76,227			(24,188)				0/0
TA2304397									381,236,704,999,999													0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	JPM-	03/28/2022	03/28/2024	2,650	1,000,000			20,326		12,798		18,843			(14,069)				0/0
TA2200457									364,504,516,000,000													0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	BMO-	04/04/2023	04/04/2025	2,000	725,940	002				23,618		37,730			(10,342)				0/0
TA2304130									361,137,126,000,000		33,960											0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	JPM-	05/22/2023	05/22/2025	3,335	1,200,000	362,403,990,000,000		42,450		31,107		47,143			(11,343)				0/0
TA2304970									002													0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	GS-	06/16/2023	06/16/2025	4,154	1,500,000	361,350,810,000,000		57,200		41,184		65,488			(16,016)				0/0
TA2305580									357,860,406,000,000													0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	GS-	06/08/2023	06/06/2025	5,551	2,000,000														0/0
TA2305275									002													0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	JPM-	07/15/2022	07/15/2024	4,218	1,500,000	365,154,084,000,000	43,050			11,606		41,581			(21,614)				0/0
TA2201345									001													0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	BNP-	12/28/2023	12/29/2025	3,839	1,400,000	001		41,580		41,580		45,145							0/0
TA2309472																						0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	JPM-	12/22/2023	12/22/2025	3,295	1,200,000	356,610,099,999,999		35,160		34,918		39,301			(242)				0/0
TA2309376									364,68													0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	B0A-	09/02/2022	09/03/2024	2,819	1,000,000	999	28,680			9,705		31,827			(14,399)				0/0
TA2201839									354,942,019,000,000													0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	B0A-	11/11/2022	11/11/2024	2,268	800,000	002	21,976			9,522		29,649			(11,033)				0/0
TA2202524									363,196,230,000,000													0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	WS-	08/12/2022	08/09/2024	4,395	1,600,000	001	51,680			15,775		33,135			(26,054)				0/0
TA2201617									352,451,344,000,000													0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	B0A-	10/04/2022	10/04/2024	3,141	1,100,000	001	30,569			11,615		45,573			(15,305)				0/0
TA2202146									360,830,750,000,000													0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	JPM-	06/30/2022	06/28/2024	1,672	600,000	002	17,580			4,346		13,023			(8,963)				0/0
TA2201220																						0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	BMO-	09/06/2022	09/06/2024	1,415	500,000	355,13	14,395			4,917		17,537			(7,207)				0/0
TA2201855																						0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	BMO-	11/08/2022	11/08/2024	3,443	1,200,000	350,69	32,881			14,073		55,802			(16,463)				0/0
TA2202470																						0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	JPM-	08/04/2022	08/02/2024	1,099	400,000	366,15	11,680			3,448		6,082			(5,880)				0/0
TA2201511																						0/0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
SPARC5P Index - 2 Yr	N/A		Equity/Index	BNP-	08/08/2023	08/08/2025	3,622	1,300,000	360,134,530,000,000		36,660		29,419		47,150			(7,241)				0/0
TA2026802									003													0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	JPM-	05/12/2023	05/14/2025	6,628	2,400,000	353,403,560,000,000		67,920		46,491		66,827			(21,429)				0/0
TA2304761									003													0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	B0A-	04/13/2023	04/11/2025	4,128	1,500,000	364,770,681,959,999		42,150		27,092		36,803			(15,058)				0/0
TA2304268									997													0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	JPM-	08/29/2022	01/18/2024	7,050	2,517,062	382,57	13,959			470		1			(10,089)				0/0
TA2201799									347,173,999,999,999	27,760			10,243		53,559			(13,889)				0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	B0A-	09/26/2022	09/26/2024	2,889	1,000,000	998	59,150			13,637		39,005			(31,703)				0/0
TA2202073									362,771,715		45,220		24,598		43,912			(20,622)				0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	JPM-	02/01/2023	01/31/2025	4,719	1,700,000														0/0
TA2201415													48,278		71,362			(1,362)				0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	BNP-	12/08/2023	12/10/2025	4,746	1,700,000	358,625,608		49,640											0/0
TA2309113																						0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	BMO-	08/16/2022	08/16/2024	825	300,000	365,55	8,490			2,655		4,831			(4,251)				0/0
TA2201637									360,236,429,999,999		30,910		24,720		39,659			(6,190)				0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	BNP-	08/04/2023	08/06/2025	3,064	1,100,000	998		25,790				37,847			(11,073)				0/0
TA2303462									356,64				14,717									0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	BMO-	02/17/2023	02/20/2025	2,825	1,000,000														0/0
TA2201631										11,440			3,562		6,380			(5,728)				0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	CIBC-	08/15/2022	08/15/2024	1,099	400,000	366,12		47,940		39,720		75,634			(8,220)				0/0
TA2307147									355,771,502													0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	BNP-	08/25/2023	08/27/2025	4,796	1,700,000	358,229,429,999,999		33,672		23,626		44,909			(10,046)				0/0
TA2305034									998		25,200		20,382		36,234			(4,818)				0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	UBS-	05/25/2023	05/23/2025	3,362	1,200,000														0/0
TA2306883									357,859,135		31,080		17,276		39,466			(13,804)				0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	BNP-	08/11/2023	08/11/2025	2,524	900,000	359,545,000,000,000		46,240		23,374		64,039			(22,866)				0/0
TA2303346									002													0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	JPM-	02/09/2023	02/07/2025	3,373	1,200,000														0/0
TA2302975									356,047,101		87,300		81,065		157,129			(6,236)				0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	CS-	01/04/2023	01/03/2025	4,800	1,700,000					8,574		23,251			(13,095)				0/0
TA2308532									359,776,400,000,000	26,118			13,483		27,583			(21,584)				0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	JPM-	11/08/2023	11/07/2025	8,522	3,000,000	352,58				14,746		55,040			(31,847)				0/0
TA2201787									348,650,410,000,000		53,903		3,377		469			(14,166)				0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	B0A-	08/26/2022	08/27/2024	2,515	900,000	002													0/0
TA2201787									364,216,299,999,999	43,050												0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	JPM-	08/17/2022	08/16/2024	4,143	1,500,000	998													0/0
TA2201648										61,600												0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	BMO-	07/11/2022	06/18/2024	6,173	2,200,000	358,81													0/0
TA2201297									382,438,962	28,100			3,377									0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	JPM-	03/31/2022	03/28/2024	2,642	1,000,000														0/0
TA2200483									346,650,410,000,000													0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	B0A-	11/02/2022	11/01/2024	4,620	1,600,000	002	43,552			18,246		81,085			(21,836)				0/0
TA2202404																						0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	BMO-	06/02/2023	06/02/2025	6,113	2,200,000	361,159,665		62,920		44,832		72,049			(18,088)				0/0
TA2305176									364,136,188		53,903		36,728		49,479			(17,175)				0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	B0A-	05/11/2023	05/09/2025	5,237	1,900,000		41,550			5,601		2,191			(20,861)				0/0
TA2304712									378,1422													0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	JPM-	04/08/2022	04/08/2024	4,008	1,500,000														0/0
TA2200572									354,532,122,000,000													0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	BNP-	08/22/2023	08/22/2025	1,416	500,000	002		13,850		11,380		23,362			(2,470)				0/0
TA2307102																						0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	BMO-	09/09/2022	09/09/2024	4,220	1,500,000	357,35	43,210			14,978		45,857			(21,594)				0/0
TA2201910									357,848,126,999,999	61,248			28,941		77,856			(30,708)				0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	B0A-	12/09/2022	12/10/2024	6,774	2,400,000	998													0/0
TA2202804									353,974,569,999,999		44,320		36,190		76,186			(8,130)				0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	BNP-	08/17/2023	08/15/2025	4,536	1,600,000	998				25,295		42,799			(8,665)				0/0
TA2306968									359,846,520,999,999		33,960											0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	CS-	06/27/2023	06/27/2025	3,347	1,200,000	998		36,400		21,071		61,831			(15,329)				0/0
TA2305271																						0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	CS-	02/24/2023	02/26/2025	3,991	1,400,000	353,496,908													0/0
TA2303521										49,117			10,932		24,588			(27,709)				0/0
SPARC5P Index - 2 Yr	N/A		Equity/Index	MS-	08/12/2022	05/24/2024	5,000	1,820,350	365,94													0/0
TA2201623																						0/0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received)	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
SPMAR5P Index - 2 Yr	N/A		Equity/Index	BNP-	10/20/2023	10/22/2025	9,186	3,200,000	349.0915500000		91,520		82,858		189,736			(8,662)				0/0
TA2302650									003													0/0
SPMAR5P Index - 2 Yr	N/A		Equity/Index	JPM-	09/15/2023	09/17/2025	4,226	1,500,000	356,1977		42,150		36,137		66,359			(6,013)				0/0
TA2307582																						0/0
SPMAR5P Index - 2 Yr	N/A		Equity/Index	BMO-	08/23/2022	08/23/2024	1,950	700,000	361.02	20,160			6,499		16,286			(10,094)				0/0
TA2201703																						0/0
SPMAR5P Index - 2 Yr	N/A		Equity/Index	BNP-	11/10/2023	11/11/2025	2,565	900,000	351.356245		25,830		24,127		49,458			(1,703)				0/0
TA2308612																						0/0
SPMAR5P Index - 2 Yr	N/A		Equity/Index	BNP-	07/19/2022	07/19/2024	1,686	600,000	358.314730999999	17,040			4,675		15,959			(8,532)				0/0
TA2201376																						0/0
SPMAR5P Index - 2 Yr	N/A		Equity/Index	BNP-	09/27/2023	09/26/2025	5,466	1,900,000	346.935562		52,820		46,000		112,353			(6,820)				0/0
TA2307807																						0/0
SPMAR5P Index - 2 Yr	N/A		Equity/Index	JPM-	09/15/2023	09/16/2025	6,762	2,400,000	356,1977		67,440		57,806		106,113			(9,634)				0/0
TA2307581																						0/0
SPMAR5P Index - 2 Yr	N/A		Equity/Index	GS-	09/08/2022	07/09/2024	2,818	1,000,000	359.326213999999	24,000			6,847		25,724			(13,153)				0/0
TA2201885																						0/0
SPMAR5P Index - 2 Yr	N/A		Equity/Index	GS-	02/21/2023	02/21/2025	4,261	1,500,000	354.63		39,300		22,480		62,682			(16,820)				0/0
TA2303482																						0/0
SPMAR5P Index - 2 Yr	N/A		Equity/Index	JPM-	05/23/2022	05/23/2024	2,742	1,000,000	367.21643	29,000			5,689		10,955			(14,520)				0/0
TA2200935																						0/0
SPMAR5P Index - 2 Yr	N/A		Equity/Index	JPM-	05/26/2022	03/01/2024	11,722	4,300,000	385.721745	51,170			4,797		233			(29,183)				0/0
TA2200969																						0/0
SPMAR5P Index - 2 Yr	N/A		Equity/Index	BNP-	03/31/2023	04/02/2025	2,773	1,000,000	362.26288		28,000		17,553		29,265			(10,447)				0/0
TA2304032																						0/0
SPMAR5P Index - 2 Yr	N/A		Equity/Index	BMO-	08/05/2022	08/07/2024	3,315	1,200,000	364.16	34,321			10,310		21,306			(17,184)				0/0
TA2201532																						0/0
SPMAR5P Index - 2 Yr	N/A		Equity/Index	B0A-	09/29/2022	09/27/2024	865	300,000	348.820440000000	8,352			3,110		14,873			(4,205)				0/0
TA2202089																						0/0
SPMAR5P Index - 2 Yr	N/A		Equity/Index	BMO-	04/28/2023	04/30/2025	3,039	1,100,000	363.210732000000		31,130		20,711		31,461			(10,419)				0/0
TA2304513																						0/0
SPMAR5P Index - 2 Yr	N/A		Equity/Index	JPM-	10/06/2023	10/07/2025	2,895	1,000,000	346.79		27,900		24,753		64,185			(3,147)				0/0
TA2308004																						0/0
SPMAR5P Index - 2 Yr	N/A		Equity/Index	BMO-	01/06/2023	01/07/2025	3,655	1,300,000	357.6	339.290134000000	35,231		18,003		43,379			(17,228)				0/0
TA2303003																						0/0
SPMAR5P Index - 2 Yr	N/A		Equity/Index	BNP-	09/01/2023	08/29/2025	5,588	2,000,000	363.062336000000		55,800		46,770		76,537			(9,030)				0/0
TA2307377																						0/0
SPMAR5P Index - 2 Yr	N/A		Equity/Index	BNP-	07/28/2023	07/29/2025	5,805	2,100,000	362.002		58,590		46,276		65,866			(12,314)				0/0
TA2308623																						0/0
SPMAR5P Index - 2 Yr	N/A		Equity/Index	B0A-	03/10/2023	03/10/2025	4,818	1,700,000	355.632464000000		44,268		26,427		68,543			(17,841)				0/0
TA2303735																						0/0
SPMAR5P Index - 2 Yr	N/A		Equity/Index	JPM-	10/28/2022	10/28/2024	8,634	3,000,000	347.514748	90,300			37,387		159,863			(45,336)				0/0
TA2202384																						0/0
SPMAR5P Index - 2 Yr	N/A		Equity/Index	GS-	12/07/2022	12/06/2024	6,766	2,400,000	356.338144	60,480			28,246		78,853			(30,323)				0/0
TA2202788																						0/0
SPMAR5P Index - 2 Yr	N/A		Equity/Index	JPM-	07/22/2022	07/22/2024	4,180	1,500,000	361.214026999999	42,300			11,811		32,977			(21,237)				0/0
TA2201406																						0/0
SPMAR5P Index - 2 Yr	N/A		Equity/Index	JPM-	10/25/2023	10/24/2025	5,758	2,000,000	347.96		57,600		52,378		123,601			(5,222)				0/0
TA2308320																						0/0
SPMAR5P Index - 2 Yr	N/A		Equity/Index	JPM-	10/07/2022	10/07/2024	2,302	800,000	380.998	22,480			8,670		38,413			(11,302)				0/0
TA2202184																						0/0
SPMAR5P Index - 2 Yr	N/A		Equity/Index	JPM-	03/16/2022	03/15/2024	3,979	1,500,000	364.001	42,750			4,345		697			(21,434)				0/0
TA2200361																						0/0
SPMAR5P Index - 2 Yr	N/A		Equity/Index	BNP-	12/21/2023	12/19/2025	4,400	1,600,000	364.149095999999		46,400		46,015		53,512			(385)				0/0
TA2308322																						0/0
SPMAR5P Index - 2 Yr	N/A		Equity/Index	B0A-	10/17/2022	10/17/2024	2,888	1,000,000	348.416874000000	27,700			11,019		50,983			(13,869)				0/0
TA2202249																						0/0
SPMAR5P Index - 2 Yr	N/A		Equity/Index	JPM-	07/22/2022	06/10/2024	10,000	3,588,100	362.04	94,000			22,093		68,094			(50,088)				0/0
TA2201419																						0/0
SPMAR5P Index - 2 Yr	N/A		Equity/Index	JPM-	11/21/2022	11/21/2024	3,410	1,200,000	354.403463999999	32,520			14,498		46,459			(16,282)				0/0
TA2202800																						0/0
SPMAR5P Index - 2 Yr	N/A		Equity/Index	JPM-	05/12/2023	05/13/2025	3,590	1,300,000	363.403560000000		36,790		25,167		36,151			(11,623)				0/0
TA2304760																						0/0
SPMAR5P Index - 2 Yr	N/A		Equity/Index	B0A-	11/10/2022	11/08/2024	2,839	1,000,000	354.418847000000	27,470			11,838		38,136			(13,849)				0/0
TA2202593																						0/0
SPMAR5P Index - 2 Yr	N/A		Equity/Index	B0A-	06/23/2023	06/24/2025	2,789	1,000,000	355.814595999999		28,260		20,962		35,581			(7,298)				0/0
TA2305711																						0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
SPARCSP Index - 2 Yr	N/A		Equity/Index	BNP	09/28/2023	09/26/2025	4, 026	1,400,000	349,220,992,000.00		38,640		33,790		81,941			(4,850)				0/0
TA207638									901													0/0
SPARCSP Index - 2 Yr	N/A		Equity/Index	JPM	03/18/2022	03/19/2024	4, 745	1,800,000	333,065,367,000.00	51,300			5,496		518			(25,720)				0/0
TA220389									002													0/0
SPARCSP Index - 2 Yr	N/A		Equity/Index	WBC	11/02/2023	10/31/2025	4, 552	1,600,000	352.1		44,800		41,340		85,098			(3,460)				0/0
TA2308457																						0/0
SPARCSP Index - 2 Yr	N/A		Equity/Index	JPM	04/22/2022	04/23/2024	6, 760	2,500,000	373,030,71	70,250			10,904		10,713			(35,222)				0/0
TA2206096																						0/0
SPARCSP Index - 2 Yr	N/A		Equity/Index	BMO	06/21/2023	06/20/2025	6, 394	2,300,000	360,959		65,090		47,923		77,234			(17,167)				0/0
TA2305657																						0/0
TRANSPARENT VALUE			Equity/Index	CITI	04/17/2019	04/17/2024	1, 992	7,000,000	3821,135,699,999	468,300			27,502		473,471			(93,814)				0/0
BLENDED TA1900940																						0/0
TRANSPARENT VALUE			Equity/Index	GS	08/29/2019	08/23/2024	1, 113	4,000,000	3875,761423999	190,800			24,691		292,954			(38,349)				0/0
BLENDED TA1901860																						0/0
TRANSPARENT VALUE			Equity/Index	CITI	12/13/2019	10/09/2024	540	2,000,000	3887,389,643	132,000			21,174		148,462			(27,406)				0/0
BLENDED TA1902602																						0/0
TRANSPARENT VALUE			Equity/Index	JPM	05/15/2019	05/15/2024	1, 138	4,000,000	3823,296562999	254,800			18,848		289,835			(50,960)				0/0
BLENDED TA1901130																						0/0
TRANSPARENT VALUE			Equity/Index	MS	03/15/2019	03/14/2024	1, 297	4,500,000	3765,900,92	310,500			12,440		357,191			(62,202)				0/0
BLENDED TA1900711																						0/0
TRANSPARENT VALUE			Equity/Index	CITI	08/21/2019	07/26/2024	836	3,000,000	3996,093,699	111,000			12,772		118,903			(22,521)				0/0
BLENDED TA1901810																						0/0
TRANSPARENT VALUE			Equity/Index	CITI	01/14/2020	12/20/2024	789	3,000,000	998	165,000			32,450		118,089			(33,458)				0/0
BLENDED TA200114																						0/0
TRANSPARENT VALUE			Equity/Index	GS	01/24/2020	01/24/2025	657	2,500,000	998	122,500			26,140		100,201			(24,527)				0/0
BLENDED TA200273																						0/0
TRANSPARENT VALUE			Equity/Index	MS	09/27/2019	08/13/2024	501	1,800,000	3903,755250000	82,692			10,464		114,798			(16,976)				0/0
BLENDED TA1902025																						0/0
TRANSPARENT VALUE			Equity/Index	CITI	08/21/2019	08/09/2024	975	3,500,000	3905,314162000	162,050			19,753		213,235			(32,625)				0/0
BLENDED TA1901813																						0/0
TRANSPARENT VALUE			Equity/Index	CITI	01/31/2019	01/24/2024	1, 182	4,000,000	3956,160391999	283,600			3,594		421,737			(57,033)				0/0
BLENDED TA1900281																						0/0
TRANSPARENT VALUE			Equity/Index	GS	08/29/2019	08/08/2024	557	2,000,000	3908,620023000	87,800			10,725		127,275			(17,794)				0/0
BLENDED TA1901893																						0/0
TRANSPARENT VALUE			Equity/Index	CITI	11/25/2019	10/17/2024	408	1,500,000	3833,883775999	88,650			14,394		105,320			(18,117)				0/0
BLENDED TA1902412																						0/0
TRANSPARENT VALUE			Equity/Index	MS	09/27/2019	08/27/2024	613	2,200,000	3885,806950000	105,556			14,078		153,243			(21,500)				0/0
BLENDED TA1902028																						0/0
TRANSPARENT VALUE			Equity/Index	CITI	01/04/2019	01/04/2024	1, 506	5,000,000	3809,429153999	333,000			548		594,529			(66,710)				0/0
BLENDED TA1900048																						0/0
TRANSPARENT VALUE			Equity/Index	GS	08/29/2019	07/17/2024	835	3,000,000	3954,09593	116,400			12,955		151,902			(23,882)				0/0
BLENDED TA1901854																						0/0
TRANSPARENT VALUE			Equity/Index	MS	12/23/2019	10/25/2024	802	3,000,000	3897,503636999	217,500			36,722		213,650			(44,979)				0/0
BLENDED TA1902677																						0/0
TRANSPARENT VALUE			Equity/Index	MS	05/09/2019	02/14/2024	1, 843	6,500,000	3765,016990000	443,300			11,223		480,196			(93,098)				0/0
BLENDED TA1901080																						0/0
TRANSPARENT VALUE			Equity/Index	MS	06/28/2019	06/18/2024	832	3,000,000	3908,473641	167,400			15,604		164,628			(33,702)				0/0
BLENDED TA1901474																						0/0
TRANSPARENT VALUE			Equity/Index	CITI	06/14/2019	06/14/2024	1, 683	6,000,000	3878,164200000	339,000			30,683		360,125			(67,874)				0/0
BLENDED TA1901344																						0/0
TRANSPARENT VALUE			Equity/Index	CITI	05/03/2019	05/03/2024	1, 319	4,700,000	3874,208963	308,320			20,803		263,781			(61,732)				0/0
BLENDED TA1901056																						0/0
TRANSPARENT VALUE			Equity/Index	MS	05/17/2019	05/15/2024	1, 418	5,000,000	3813,859718000	326,500			24,205		372,436			(65,443)				0/0
BLENDED TA1901151																						0/0
TRANSPARENT VALUE			Equity/Index	MS	06/26/2019	06/05/2024	840	3,000,000	3856,223400999	172,500			14,917		197,641			(34,902)				0/0
BLENDED TA1901453																						0/0
TRANSPARENT VALUE			Equity/Index	CITI	09/13/2019	08/29/2024	835	3,000,000	3905,440548	157,200			20,954		189,943			(31,736)				0/0
BLENDED TA1901566																						0/0
TRANSPARENT VALUE			Equity/Index	MS	06/26/2019	06/12/2024	980	3,500,000	3868,014979999	197,400			17,767		224,100			(39,785)				0/0
BLENDED TA1901462																						0/0
TRANSPARENT VALUE			Equity/Index	CITI	06/11/2019	06/07/2024	2, 108	7,500,000	3990,407569999	426,000			36,962		440,834			(85,387)				0/0
BLENDED TA1901309																						0/0
TRANSPARENT VALUE			Equity/Index	MS	06/21/2019	06/20/2024	1, 166	4,200,000	3924,107892999	228,900			21,483		216,915			(45,855)				0/0
BLENDED TA1901417																						0/0
TRANSPARENT VALUE			Equity/Index	MS	09/27/2019	09/11/2024	808	2,900,000	3916,319059999	131,921			18,543		187,443			(26,647)				0/0
BLENDED TA1902031																						0/0

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
TRANSPARENT VALUE	N/A		Equity/Index	JPM	06/13/2019	06/10/2024	841	3,000,000	3392.1318849999	169,200			14,968		181,711			(33,933)				0/0
BLENDED TA1901324			Equity/Index	MS	04/05/2019	04/05/2024	2,842	10,000,000	8626.9592630000	660,000			34,394		652,217			(132,145)				0/0
TRANSPARENT VALUE	N/A		Equity/Index	CITI	08/21/2019	07/23/2024	418	1,500,000	3939.4948340000	60,600			6,883		69,758			(12,316)				0/0
BLENDED TA1901812			Equity/Index	MS	06/26/2019	06/17/2024	980	3,500,000	3873.374816	196,700			18,197		221,966			(39,535)				0/0
TRANSPARENT VALUE	N/A		Equity/Index	JPM	01/07/2019	01/05/2024	752	2,500,000	3616.338788	160,000			351		292,484			(32,053)				0/0
BLENDED TA1900050			Equity/Index	MS	12/23/2019	10/30/2024	401	1,500,000	3918.0897030000	105,300			18,026		101,109			(21,714)				0/0
TRANSPARENT VALUE	N/A		Equity/Index	JPM	02/05/2019	02/05/2024	294	1,000,000	3698.610338	70,000			1,343		94,595			(14,009)				0/0
BLENDED TA1900319			Equity/Index	CITI	04/24/2019	04/24/2024	564	2,000,000	3724.1788499999	170,200			10,632		188,045			(34,040)				0/0
TRANSPARENT VALUE	N/A		Equity/Index	CITI	12/13/2019	09/05/2024	405	1,500,000	3925.5598070000	91,500			13,162		86,372			(19,372)				0/0
BLENDED TA1902597			Equity/Index	CITI	08/21/2019	07/15/2024	1,115	4,000,000	3993.535265	151,600			16,618		161,390			(30,947)				0/0
BLENDED TA1901808			Equity/Index	GS	11/22/2019	09/13/2024	1,096	4,000,000	3909.6060440000	212,800			31,076		269,671			(44,308)				0/0
TRANSPARENT VALUE	N/A		Equity/Index	JPM	05/15/2019	05/10/2024	2,844	10,000,000	3869.0003379999	580,000			41,429		605,064			(116,319)				0/0
BLENDED TA1901132			Equity/Index	CITI	09/13/2019	08/20/2024	835	3,000,000	3892.8587450000	161,400			20,814		193,947			(32,747)				0/0
TRANSPARENT VALUE	N/A		Equity/Index	CITI	02/13/2019	02/13/2024	1,453	5,000,000	3741.4861129999	351,500			8,286		410,213			(70,339)				0/0
BLENDED TA1901957			Equity/Index	MS	01/08/2020	11/21/2024	532	2,000,000	3951.724091	133,200			24,361		125,598			(27,360)				0/0
BLENDED TA1900411			Equity/Index	MS	03/26/2019	03/26/2024	951	3,300,000	3771.9839999999	204,600			9,529		262,559			(40,920)				0/0
BLENDED TA2000062			Equity/Index	MS	07/05/2019	07/03/2024	1,234	4,500,000	3900.9024499999	249,750			25,236		186,944			(50,060)				0/0
BLENDED TA1900785			Equity/Index	JPM	12/27/2019	10/31/2024	800	3,000,000	3919.439734	204,300			35,168		201,302			(42,225)				0/0
TRANSPARENT VALUE	N/A		Equity/Index	MS	08/19/2019	07/10/2024	2,286	8,200,000	3995.084245	327,180			35,009		373,487			(66,902)				0/0
BLENDED TA1901791			Equity/Index	CITI	09/27/2019	09/12/2024	808	2,900,000	3917.7549239999	131,631			18,565		186,919			(26,574)				0/0
TRANSPARENT VALUE	N/A		Equity/Index	MS	03/08/2019	03/08/2024	3,504	12,000,000	3724.3819130000	814,800			29,946		1,091,850			(163,139)				0/0
BLENDED TA1900624			Equity/Index	CITI	07/16/2019	07/16/2024	274	1,000,000	3972.8952380000	58,100			6,272		44,319			(11,620)				0/0
TRANSPARENT VALUE	N/A		Equity/Index	MS	08/21/2019	07/19/2024	920	3,300,000	3950.5245239999	134,970			15,064		158,688			(27,491)				0/0
BLENDED TA1901809			Equity/Index	CITI	04/10/2019	04/09/2024	4,262	15,000,000	3819.6142519999	964,500			52,350		998,265			(193,006)				0/0
TRANSPARENT VALUE	N/A		Equity/Index	CITI	02/28/2019	02/28/2024	1,152	4,000,000	3777.1582880000	281,200			8,951		294,336			(56,333)				0/0
BLENDED TA1900548			Equity/Index	JPM	07/09/2019	07/09/2024	1,238	4,500,000	3953.9324999999	253,350			26,376		219,927			(50,670)				0/0
TRANSPARENT VALUE	N/A		Equity/Index	GS	01/23/2019	01/23/2024	625	2,100,000	3653.9151750000	148,050			1,786		224,043			(29,626)				0/0
BLENDED TA1901193			Equity/Index	CITI	11/22/2019	09/26/2024	548	2,000,000	3913.8211370000	106,400			16,207		136,521			(21,991)				0/0
TRANSPARENT VALUE	N/A		Equity/Index	GS	01/09/2020	01/09/2025	264	1,000,000	4114.41705	50,000			10,258		41,005			(10,011)				0/0
BLENDED TA2000069			Equity/Index	BNP	12/13/2019	10/01/2024	405	1,500,000	3889.9907889999	88,050			13,786		102,603			(18,365)				0/0
BLENDED TA1902600			Equity/Index	CITI	04/01/2019	04/01/2024	514	1,800,000	3809.9659879999	114,300			5,699		123,341			(22,860)				0/0
BLENDED TA1900653			Equity/Index	CITI	04/10/2019	03/28/2024	4,262	15,000,000	3794.624147	1,099,500			48,469		1,082,796			(203,349)				0/0
TRANSPARENT VALUE	N/A		Equity/Index	CITI	01/14/2020	12/27/2024	789	3,000,000	4073.2172740000	165,900			33,143		121,579			(33,511)				0/0
BLENDED TA2000113			Equity/Index	CITI	05/15/2019	05/01/2024	1,138	4,000,000	3888.6487699999	232,400			15,528		235,932			(46,839)				0/0
BLENDED TA1901131			Equity/Index	JPM					998													0/0

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
TRANSPARENT VALUE	N/A		Equity/Index	WS-	02/22/2019	02/23/2024	1,754	6,100,000	3731.633300000	417,850			12,148		437,213			(83,662)				0/0
BLENDED TA1900503			Equity/Index	WS-	01/14/2020	12/31/2024	526	2,000,000	4089.796957	111,200			22,412		82,910			(22,412)				0/0
TRANSPARENT VALUE	N/A		Equity/Index	CITI-	01/21/2020	08/15/2024	417	1,600,000	3872.600663999	128,000			17,441		109,461			(28,043)				0/0
BLENDED TA2000715			Equity/Index	BNP-	06/26/2019	06/18/2024	700	2,500,000	3906.605798999	132,500			12,390		138,451			(26,602)				0/0
TRANSPARENT VALUE	N/A		Equity/Index	WS-	02/26/2019	02/26/2024	1,038	3,600,000	3772.420050000	245,880			7,549		269,506			(49,203)				0/0
BLENDED TA1901454			Equity/Index	JPM-	01/08/2019	01/08/2024	750	2,500,000	3622.659299999	163,750			628		287,669			(32,768)				0/0
TRANSPARENT VALUE	N/A		Equity/Index	JPM-	09/30/2019	09/19/2024	416	1,500,000	3920.838924000	76,350			11,027		96,658			(15,363)				0/0
BLENDED TA1900063			Equity/Index	WS-	11/25/2019	10/18/2024	408	1,500,000	3903.063397999	87,300			14,216		102,254			(17,831)				0/0
TRANSPARENT VALUE	N/A		Equity/Index	CITI-	02/05/2019	02/02/2024	1,176	4,000,000	3697.249929000	280,800			4,934		379,317			(56,283)				0/0
BLENDED TA1902411			Equity/Index	JPM-	05/10/2019	05/10/2024	2,201	7,800,000	3853.925999999	517,140			36,878		497,083			(103,541)				0/0
TRANSPARENT VALUE	N/A		Equity/Index	JPM-	07/05/2019	07/02/2024	1,179	4,300,000	3958.652427999	248,540			24,991		196,446			(49,845)				0/0
BLENDED TA1901507			Equity/Index	JPM-	02/08/2019	02/09/2024	2,026	6,900,000	3697.967921999	472,650			10,112		659,252			(94,634)				0/0
TRANSPARENT VALUE	N/A		Equity/Index	JPM-	12/27/2019	10/24/2024	533	2,000,000	3900.682843999	140,200			23,672		140,483			(29,092)				0/0
BLENDED TA1903355			Equity/Index	WS-	11/22/2019	09/20/2024	1,096	4,000,000	3914.716163000	211,600			31,620		289,018			(43,883)				0/0
TRANSPARENT VALUE	N/A		Equity/Index	GS-	01/16/2019	01/16/2024	1,493	5,000,000	3642.720499999	337,500			2,775		547,676			(67,537)				0/0
BLENDED TA1900128			Equity/Index	JPM-	08/29/2019	08/16/2024	835	3,000,000	3909.416001999	138,300			17,431		207,415			(27,905)				0/0
TRANSPARENT VALUE	N/A		Equity/Index	GS-	06/11/2019	06/11/2024	1,040	3,700,000	3870.087337999	215,340			19,115		228,022			(43,068)				0/0
BLENDED TA1901300			Equity/Index	CITI-	05/24/2019	05/22/2024	2,131	7,500,000	3843.574259999	447,750			34,934		510,275			(89,796)				0/0
TRANSPARENT VALUE	N/A		Equity/Index	WS-	01/29/2019	01/29/2024	357	1,200,000	3839.494049999	84,000			1,289		127,233			(16,809)				0/0
BLENDED TA1900255			Equity/Index	JPM-	05/31/2019	05/31/2024	1,430	5,000,000	3802.962488000	292,000			24,187		401,239			(58,464)				0/0
TRANSPARENT VALUE	N/A		Equity/Index	WS-	01/22/2019	01/22/2024	855	2,200,000	3651.272550000	154,000			1,773		236,210			(30,817)				0/0
BLENDED TA1900187			Equity/Index	CITI-	05/09/2019	01/10/2024	851	3,000,000	3653.565433000	249,000			1,316		300,576			(53,368)				0/0
TRANSPARENT VALUE	N/A		Equity/Index	WS-	09/27/2019	08/06/2024	501	1,800,000	3872.166241999	87,768			10,804		126,284			(18,089)				0/0
BLENDED TA1902023			Equity/Index	WS-	05/29/2019	05/07/2024	572	2,000,000	3820.064976000	115,800			8,157		144,624			(23,443)				0/0
TRANSPARENT VALUE	N/A		Equity/Index	WS-	09/27/2019	09/25/2024	1,198	4,300,000	3918.831822000	196,080			28,857		283,038			(39,302)				0/0
BLENDED TA1901217			Equity/Index	WS-	04/26/2019	03/04/2024	3,086	11,000,000	3786.735663000	806,300			28,699		762,289			(166,271)				0/0
TRANSPARENT VALUE	N/A		Equity/Index	CITI-	04/26/2019	02/20/2024	701	2,500,000	3783.884235	182,250			5,186		171,167			(37,861)				0/0
BLENDED TA1901002			Equity/Index	CITI-	02/01/2019	02/02/2024	2,096	7,100,000	3698.925824999	474,280			8,325		701,140			(94,960)				0/0
TRANSPARENT VALUE	N/A		Equity/Index	WS-	07/05/2019	07/01/2024	685	2,500,000	3948.440316000	147,250			14,733		118,786			(29,547)				0/0
BLENDED TA1901506			Equity/Index	JPM-	12/13/2019	09/16/2024	540	2,000,000	3913.703468000	123,200			18,391		122,649			(25,918)				0/0
TRANSPARENT VALUE	N/A		Equity/Index	CITI-	01/11/2019	01/12/2024	1,647	5,500,000	3632.422	384,450			2,320		618,230			(76,974)				0/0
BLENDED TA1900105			Equity/Index	WS-	01/28/2019	01/26/2024	476	1,600,000	3856.611068000	112,000			1,537		170,656			(22,437)				0/0
TRANSPARENT VALUE	N/A		Equity/Index	CITI-	07/09/2019	07/05/2024	825	3,000,000	3973.202240000	161,700			16,516		133,213			(32,411)				0/0
BLENDED TA1901532			Equity/Index	GS-	08/30/2019	08/07/2024	417	1,500,000	3877.822874	67,740			8,246		103,278			(13,744)				0/0
TRANSPARENT VALUE	N/A		Equity/Index	WS-																		0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
TRANSPARENT VALUE	N/A		Equity/Index	WS-	05/09/2019	05/09/2024	964	3,400,000	3335.555949999	214,200			15,157		231,360			(42,887)				0/0
BLENDED TA1901077			Equity/Index	WS-	09/27/2019	09/10/2024	808	2,900,000	3910.575604000	133,342			18,680		190,747			(26,949)				0/0
TRANSPARENT VALUE	N/A		Equity/Index	WS-	07/09/2019	07/03/2024	413	1,500,000	3975.020140000	80,400			8,133		65,613			(16,133)				0/0
BLENDED TA1901531			Equity/Index	GS-	01/17/2019	01/17/2024	1,192	4,000,000	3648.901800000	270,800			2,379		430,607			(54,279)				0/0
TRANSPARENT VALUE	N/A		Equity/Index	JPM-	05/29/2019	05/29/2024	1,258	4,400,000	3804.322950000	264,440			21,590		350,094			(52,889)				0/0
BLENDED TA1901216			Equity/Index	WS-	08/30/2019	08/28/2024	973	3,500,000	3894.004441999	154,525			20,377		237,289			(30,990)				0/0
BLENDED TA1901877			Equity/Index	WS-	01/08/2020	11/22/2024	1,065	4,000,000	3957.359750000	264,000			48,405		247,177			(54,196)				0/0
TRANSPARENT VALUE	N/A		Equity/Index	WS-	08/30/2019	08/30/2024	834	3,000,000	3910.545599999	128,250			17,034		193,038			(25,692)				0/0
BLENDED TA1901878			Equity/Index	WS-	06/13/2019	06/06/2024	841	3,000,000	3870.714890000	172,800			14,939		189,040			(34,731)				0/0
TRANSPARENT VALUE	N/A		Equity/Index	JPM-	11/22/2019	09/17/2024	411	1,500,000	3922.016333	77,850			11,520		97,895			(16,173)				0/0
BLENDED TA1902403			Equity/Index	GS-	04/26/2019	02/16/2024	1,403	5,000,000	3782.102073999	368,000			9,657		343,953			(76,623)				0/0
TRANSPARENT VALUE	N/A		Equity/Index	CITI-	09/27/2019	07/18/2024	390	1,400,000	3974.112560000	54,838			6,229		63,249			(11,425)				0/0
BLENDED TA1902021			Equity/Index	WS-	01/07/2020	01/07/2025	294	1,100,000	4072.036087999	55,000			11,211		54,303			(11,000)				0/0
BLENDED TA2000045			Equity/Index	GS-	03/12/2019	03/12/2024	1,099	3,800,000	3759.522300000	260,300			10,127		307,745			(52,060)				0/0
BLENDED TA1900851			Equity/Index	JPM-	08/14/2019	07/11/2024	1,970	7,000,000	3964.695616999	254,100			27,240		336,597			(51,785)				0/0
BLENDED TA1901765			Equity/Index	GS-	02/14/2020	01/31/2025	913	3,500,000	4097.789569999	195,300			42,776		169,400			(39,427)				0/0
TRANSPARENT VALUE	N/A		Equity/Index	GS-	01/15/2019	01/12/2024	837	2,800,000	3838.805449999	189,720			1,140		308,853			(37,827)				0/0
BLENDED TA1900124			Equity/Index	WS-	06/26/2019	06/25/2024	952	3,400,000	3896.245449999	184,280			17,781		200,978			(36,876)				0/0
TRANSPARENT VALUE	N/A		Equity/Index	WS-	09/27/2019	08/19/2024	390	1,400,000	3903.037318000	64,610			8,366		90,580			(13,219)				0/0
BLENDED TA1901450			Equity/Index	WS-	05/09/2019	05/06/2024	1,134	4,000,000	3879.642800000	230,400			15,951		226,085			(46,207)				0/0
TRANSPARENT VALUE	N/A		Equity/Index	WS-	01/18/2019	01/19/2024	2,825	9,500,000	3657.231000000	665,000			6,570		1,001,356			(133,219)				0/0
BLENDED TA1900163			Equity/Index	JPM-	01/21/2020	01/21/2025	261	1,000,000	4173.125739999	49,500			10,470		32,830			(9,900)				0/0
TRANSPARENT VALUE	N/A		Equity/Index	BNP-	07/03/2019	06/28/2024	1,370	5,000,000	3924.557854000	295,000			29,062		260,180			(59,260)				0/0
BLENDED TA2000220			Equity/Index	WS-	06/27/2019	06/27/2024	1,813	6,500,000	3899.021362999	363,350			35,478		380,753			(72,750)				0/0
TRANSPARENT VALUE	N/A		Equity/Index	WS-	11/25/2019	10/02/2024	408	1,500,000	3847.247644999	96,000			14,907		118,505			(19,785)				0/0
BLENDED TA1902413			Equity/Index	CITI-	05/03/2019	05/01/2024	842	3,000,000	3863.521490000	200,100			13,296		174,112			(40,108)				0/0
TRANSPARENT VALUE	N/A		Equity/Index	CITI-	06/26/2019	06/26/2024	924	3,300,000	3885.881100000	182,820			17,731		203,564			(36,564)				0/0
BLENDED TA1901449			Equity/Index	WS-	11/25/2019	10/14/2024	545	2,000,000	3882.496699999	120,200			19,348		144,335			(24,606)				0/0
TRANSPARENT VALUE	N/A		Equity/Index	CITI-	02/26/2019	02/23/2024	1,009	3,500,000	3778.317165999	236,250			6,876		255,710			(47,354)				0/0
BLENDED TA1900524			Equity/Index	JPM-	07/05/2019	07/05/2024	2,139	7,800,000	3966.311513000	445,380			45,442		348,177			(89,174)				0/0
TRANSPARENT VALUE	N/A		Equity/Index	JPM-	01/30/2019	01/30/2024	889	3,000,000	3869.882938000	210,000			3,339		308,527			(42,023)				0/0
BLENDED TA1900269			Equity/Index	JPM-	04/18/2019	04/19/2024	2,842	10,000,000	3826.285013000	677,000			40,479		675,853			(135,549)				0/0
TRANSPARENT VALUE	N/A		Equity/Index	WS-	07/16/2019	07/12/2024	1,779	6,500,000	3987.142862000	369,200			39,130		266,560			(74,002)				0/0
BLENDED TA1901574			Equity/Index	WS-	09/27/2019	08/21/2024	613	2,200,000	3904.114215999	101,442			13,234		142,413			(20,731)				0/0
BLENDED TA1902027			Equity/Index	WS-																		0/0

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
TRANSPARENT VALUE	N/A		Equity/Index	WS	09/27/2019	09/23/2024	1,103	3,600,000	3918.472659999	164,062			23,990		236,288			(32,919)				0/0
BLENDED TA1902033			Equity/Index	WS	05/24/2019	05/24/2024	2,386	8,400,000	3823.1578020000	519,120			41,028		617,751			(103,995)				0/0
TRANSPARENT VALUE	N/A		Equity/Index	WS	08/30/2019	08/22/2024	556	2,000,000	3901.91543	86,660			11,179		130,508			(17,437)				0/0
BLENDED TA1901870			Equity/Index	WS	08/30/2019	08/14/2024	556	2,000,000	3864.5180289999	93,080			11,648		145,718			(18,812)				0/0
TRANSPARENT VALUE	N/A		Equity/Index	WS	09/30/2019	09/06/2024	833	3,000,000	3926.2415129999	150,600			20,821		184,888			(30,521)				0/0
BLENDED TA1902036			Equity/Index	JPM	02/08/2019	01/02/2024	1,410	4,800,000	3610.456158	379,200			212		552,350			(77,539)				0/0
BLENDED TA1900356			Equity/Index	JPM	02/19/2019	02/16/2024	893	3,100,000	3775.4846250000	212,350			5,364		225,529			(42,563)				0/0
TRANSPARENT VALUE	N/A		Equity/Index	WS	05/09/2019	03/20/2024	1,418	5,000,000	3780.8882560000	339,000			15,105		374,667			(69,788)				0/0
BLENDED TA1901078			Equity/Index	WS	05/29/2019	05/17/2024	2,859	10,000,000	3824.9624950000	577,000			43,601		725,233			(116,164)				0/0
TRANSPARENT VALUE	N/A		Equity/Index	WS	09/27/2019	09/27/2024	1,086	3,900,000	3903.7552500000	183,495			27,177		270,806			(36,739)				0/0
BLENDED TA1902035			Equity/Index	CITI	12/13/2019	09/30/2024	405	1,500,000	3918.1495949999	93,000			14,516		93,235			(19,408)				0/0
TRANSPARENT VALUE	N/A		Equity/Index	CITI	04/26/2019	04/26/2024	2,525	9,000,000	3870.8536820000	583,200			37,110		501,282			(116,768)				0/0
BLENDED TA1900999			Equity/Index	CITI	05/17/2019	05/17/2024	2,268	8,000,000	3835.7277749999	502,400			37,756		553,437			(100,590)				0/0
TRANSPARENT VALUE	N/A		Equity/Index	WS	05/16/2019	05/16/2024	1,415	5,000,000	3842.3484749999	310,000			23,127		331,800			(62,068)				0/0
BLENDED TA1901133			Equity/Index	CITI	07/03/2019	06/21/2024	411	1,500,000	3922.7334670000	88,500			8,410		77,181			(17,847)				0/0
TRANSPARENT VALUE	N/A		Equity/Index	WS	05/20/2019	05/20/2024	653	2,300,000	3928.8047499999	145,360			11,151		164,389			(29,072)				0/0
BLENDED TA1901155			Equity/Index	WS	06/03/2019	06/03/2024	856	3,000,000	3811.9832999999	169,800			14,328		228,367			(33,960)				0/0
TRANSPARENT VALUE	N/A		Equity/Index	CS	07/09/2019	07/08/2024	1,375	5,000,000	3959.3861999999	278,000			28,806		237,952			(55,630)				0/0
BLENDED TA1901533			Equity/Index	WS	09/27/2019	07/29/2024	390	1,400,000	3993.137784	53,018			6,315		60,032			(10,977)				0/0
TRANSPARENT VALUE	N/A		Equity/Index	JPM	03/29/2019	03/28/2024	2,064	7,200,000	3793.212	457,200			21,831		533,552			(91,591)				0/0
BLENDED TA1900821			Equity/Index	JPM	05/10/2019	05/08/2024	1,129	4,000,000	3862.0768320000	260,800			18,332		244,812			(52,275)				0/0
TRANSPARENT VALUE	N/A		Equity/Index	CITI	01/31/2019	01/31/2024	1,182	4,000,000	3679.5062250000	273,200			4,498		399,082			(54,730)				0/0
BLENDED TA1900280			Equity/Index	WS	03/15/2019	03/15/2024	2,277	7,900,000	3774.9227040000	537,200			21,806		608,581			(107,558)				0/0
TRANSPARENT VALUE	N/A		Equity/Index	JPM	02/28/2019	02/27/2024	1,727	6,000,000	3777.8529370000	421,200			13,184		440,017			(84,425)				0/0
BLENDED TA1900549			Equity/Index	WS	06/28/2019	06/28/2024	1,665	6,000,000	3919.6468880000	330,000			32,403		322,593			(66,072)				0/0
TRANSPARENT VALUE	N/A		Equity/Index	CS	01/24/2020	01/03/2025	526	2,000,000	4088.0425150000	111,600			22,791		97,649			(22,605)				0/0
BLENDED TA2000274			Equity/Index	WS	04/30/2019	04/12/2024	2,100	7,500,000	3853.4855520000	513,000			28,957		439,280			(103,622)				0/0
TRANSPARENT VALUE	N/A		Equity/Index	WS	04/25/2019	04/25/2024	1,974	7,000,000	3830.76	488,600			30,822		467,563			(97,827)				0/0
BLENDED TA1900989			Equity/Index	WS	07/03/2019	06/03/2024	411	1,500,000	3816.5558900000	105,150			9,036		110,855			(21,417)				0/0
TRANSPARENT VALUE	N/A		Equity/Index	CS	08/29/2019	08/01/2024	417	1,500,000	3936.4886329999	61,350			7,284		84,891			(12,482)				0/0
BLENDED TA1901956			Equity/Index	CITI	08/21/2019	08/02/2024	697	2,500,000	3921.1019070000	111,250			13,182		141,393			(22,484)				0/0
TRANSPARENT VALUE	N/A		Equity/Index	CITI	04/15/2019	04/15/2024	2,831	10,000,000	3841.9602380000	661,000			38,030		614,536			(132,200)				0/0
BLENDED TA1900917			Equity/Index	WS	09/27/2019	09/04/2024	390	1,400,000	3921.3445839999	62,804			8,618		87,690			(12,735)				0/0
TRANSPARENT VALUE	N/A		Equity/Index	CITI	06/04/2019	06/04/2024	707	2,500,000	3843.0684000000	145,625			12,368		169,231			(29,125)				0/0
BLENDED TA1901251			Equity/Index	CITI																		0/0

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
TRANSPARENT VALUE		N/A	Equity/Index	MS	06/21/2019	06/14/2024	1,721	6,200,000	3875.463394	368,900			33,518		384,573			(74,146)				0/0
BLENDED TA1901416		N/A	Equity/Index	JPW	02/08/2019	01/03/2024	1,175	4,000,000	3603.645904	324,000			363		469,016			(66,215)				0/0
TRANSPARENT VALUE		N/A	Equity/Index	MS	06/21/2019	06/21/2024	2,248	8,100,000	3918.342975	446,310			42,109		429,970			(89,380)				0/0
BLENDED TA1901415		N/A	Equity/Index	CITI	04/01/2019	03/22/2024	1,427	5,000,000	3757.0643909999	350,500			15,642		409,038			(70,486)				0/0
TRANSPARENT VALUE		N/A	Equity/Index	CITI	05/03/2019	05/02/2024	1,884	6,000,000	3861.7402440000	402,600			26,958		354,414			(80,653)				0/0
BLENDED TA1901058		N/A	Equity/Index	CITI	12/13/2019	10/03/2024	540	2,000,000	3861.8319839999	123,000			19,377		150,312			(25,625)				0/0
BLENDED TA1902601		N/A	Equity/Index	CITI	04/26/2019	02/06/2024	888	3,200,000	3705.4691509999	268,160			5,639		282,763			(56,155)				0/0
TRANSPARENT VALUE		N/A	Equity/Index	CITI	01/14/2019	01/12/2024	1,497	5,000,000	3631.2614629999	335,500			2,026		563,942			(67,210)				0/0
BLENDED TA1900111		N/A	Equity/Index	MS	01/14/2019	01/12/2024	1,497	5,000,000	3808.3434379999	437,100								(87,516)				0/0
TRANSPARENT VALUE		N/A	Equity/Index	MS	03/01/2019	03/01/2024	1,770	6,200,000	3841.2654940000	102,200			12,334		402,635			(20,747)				0/0
BLENDED TA1900573		N/A	Equity/Index	GS	08/29/2019	06/05/2024	557	2,000,000	1002	102,200					157,651			(47,926)				0/0
BLENDED TA1901857		N/A	Equity/Index	CITI	11/25/2019	10/04/2024	1,089	4,000,000	3896.820847	232,800			36,371		272,010			(97,306)				0/0
BLENDED TA1902408		N/A	Equity/Index	CITI	04/17/2019	03/01/2024	1,992	7,000,000	3799.7022029999	473,200			15,995		467,643			(78,883)				0/0
BLENDED TA1900941		N/A	Equity/Index	CITI	04/30/2019	04/29/2024	1,680	6,000,000	3894.2020000000	394,200			25,718		321,763			(16,712)				0/0
BLENDED TA1901029		N/A	Equity/Index	MS	08/21/2019	07/31/2024	557	2,000,000	3952.3165569999	82,600			9,707		38,441			(50,339)				0/0
BLENDED TA1901811		N/A	Equity/Index	CITI	02/21/2019	02/21/2024	1,039	3,600,000	3766.2658999999	251,280			7,034		273,180			(56,762)				0/0
TRANSPARENT VALUE		N/A	Equity/Index	JPW	06/13/2019	06/13/2024	1,401	5,000,000	3979.9911999999	283,500			25,504		308,564			(15,073)				0/0
BLENDED TA1901922		N/A	Equity/Index	JPW	08/29/2019	07/30/2024	557	2,000,000	3977.0932170000	74,000			8,713		95,708			(45,615)				0/0
TRANSPARENT VALUE		N/A	Equity/Index	GS	02/07/2019	02/07/2024	971	3,300,000	3894.5398249999	227,700			4,624		317,144			(91,100)				0/0
BLENDED TA1900165		N/A	Equity/Index	MS	01/25/2019	01/26/2024	1,933	6,500,000	3857.3049129999	455,000			6,240		692,697			(13,628)				0/0
BLENDED TA1900342		N/A	Equity/Index	JPW	09/27/2019	08/12/2024	390	1,400,000	3887.9607460000	66,346			8,363		94,139			(66,011)				0/0
BLENDED TA1900228		N/A	Equity/Index	MS	04/09/2019	03/01/2024	1,424	5,000,000	3798.1954730000	323,000			10,851		336,364			(141,944)				0/0
TRANSPARENT VALUE		N/A	Equity/Index	CITI	04/26/2019	04/03/2024	2,806	10,000,000	3818.8145909999	700,000			36,167		653,614			(12,091)				0/0
BLENDED TA2000275		N/A	Equity/Index	GS	01/24/2020	01/22/2025	342	1,300,000	4162.7631609999	60,320			12,819		46,977			(24,689)				0/0
BLENDED TA1902409		N/A	Equity/Index	CITI	11/25/2019	10/11/2024	545	2,000,000	3886.906207	120,400			19,210		141,981			(17,380)				0/0
BLENDED TA1901475		N/A	Equity/Index	MS	06/28/2019	06/10/2024	416	1,500,000	3892.6148400000	85,950			7,666		86,048							0/0
UBS/IA15 INDEX 1 YR		N/A	Equity/Index	UBS	05/11/2023	04/08/2024	1,240	621,408	502.88		11,053		11,053		4,863							0/0
UBS/IA15 INDEX 1 YR		N/A	Equity/Index	UBS	06/16/2023	06/13/2024	755	382,628	506.57		7,709		7,709		3,178							0/0
UBS/IA15 INDEX 1 YR		N/A	Equity/Index	UBS	12/15/2023	12/06/2024	286	143,403	492.42		4,125		4,125		3,904							0/0
UBS/IA15 INDEX 1 YR		N/A	Equity/Index	UBS	06/07/2023	06/06/2024	719	361,334	506.22		6,110		6,110		2,993							0/0
UBS/IA15 INDEX 1 YR		N/A	Equity/Index	UBS	05/10/2023	04/26/2024	1,267	637,111	506.52		10,701		10,701		3,992							0/0
UBS/IA15 INDEX 1 YR		N/A	Equity/Index	UBS	10/02/2023	09/27/2024	488	236,957	484.44		4,942		4,942		8,780							0/0
UBS/IA15 INDEX 1 YR		N/A	Equity/Index	UBS	07/21/2023	07/19/2024	1,008	508,936	507.05		9,258		9,258		4,808							0/0
UBS/IA15 INDEX 1 YR		N/A	Equity/Index	UBS	08/08/2023	08/07/2024	1,700	853,045	503.09		16,111		16,111		11,047							0/0
UBS/IA15 INDEX 1 YR		N/A	Equity/Index	UBS	12/21/2023	11/22/2024	590	294,755	490.35		8,452		8,452		8,676							0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
UBSIA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	03/23/2023	02/28/2024	919	459,481	500.06		5,881		5,881		1,110							0/0
UBSMA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	06/15/2023	05/23/2024	1,190	603,370	507.51		11,489		11,489		4,178							0/0
UBSMA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	10/24/2023	10/18/2024	397	190,962	482.91		3,478		3,478		7,668							0/0
UBSMA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	03/23/2023	03/20/2024	520	259,989	498.3		5,605		5,605		2,853							0/0
UBSMA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	11/24/2023	11/15/2024	543	266,304	489.41		5,515		5,515		8,248							0/0
UBSMA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	10/11/2023	10/09/2024	1,096	533,267	482.95		12,424		12,424		21,080							0/0
UBSMA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	05/18/2023	04/26/2024	1,304	658,354	502.14		14,423		14,423		6,094							0/0
UBSMA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	12/15/2023	11/08/2024	180	90,254	487.32		3,095		3,095		2,949							0/0
UBSMA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	03/10/2023	03/08/2024	1,170	593,028	510.5		10,086		10,086		1,368							0/0
UBSMA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	10/27/2023	10/25/2024	1,220	582,164	480.45		9,997		9,997		25,920							0/0
UBSMA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	09/11/2023	08/27/2024	669	335,179	498.93		7,194		7,194		5,805							0/0
UBSMA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	07/13/2023	07/11/2024	585	296,894	504.95		6,588		6,588		3,102							0/0
UBSMA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	08/25/2023	08/15/2024	400	199,571	501.1		3,582		3,582		2,977							0/0
UBSMA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	12/21/2023	12/19/2024	843	421,150	502.81		7,341		7,341		7,494							0/0
UBSMA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	06/08/2023	05/20/2024	560	281,232	504.92		4,875		4,875		2,355							0/0
UBSMA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	04/17/2023	04/10/2024	1,575	793,668	502.41		16,866		16,866		6,519							0/0
UBSMA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	09/18/2023	09/16/2024	970	482,485	499.54		8,772		8,772		8,436							0/0
UBSMA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	06/08/2023	06/06/2024	2,840	1,426,250	506.22		23,944		23,944		11,746							0/0
UBSMA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	07/26/2023	07/08/2024	243	122,980	503.92		2,641		2,641		1,369							0/0
UBSMA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	11/27/2023	11/21/2024	1,052	514,866	491.03		9,525		9,525		14,993							0/0
UBSMA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	04/24/2023	04/05/2024	1,014	513,346	503.68		11,233		11,233		3,586							0/0
UBSMA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	07/07/2023	07/05/2024	993	500,394	504.36		9,793		9,793		5,342							0/0
UBSMA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	04/13/2023	04/11/2024	1,800	906,281	502.38		19,009		19,009		7,499							0/0
UBSMA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	10/05/2023	09/20/2024	670	323,286	488.97		4,688		4,688		9,800							0/0
UBSMA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	04/03/2023	03/13/2024	437	220,384	505.37		4,119		4,119		1,025							0/0
UBSMA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	04/03/2023	03/28/2024	1,517	765,041	502.11		16,770		16,770		5,919							0/0
UBSMA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	07/19/2023	07/17/2024	1,580	801,131	507.65		15,594		15,594		7,224							0/0
UBSMA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	05/18/2023	05/16/2024	1,609	812,340	500.83		19,207		19,207		9,170							0/0
UBSMA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	11/10/2023	11/07/2024	200	97,463	487.27		1,948		1,948		3,291							0/0
UBSMA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	03/17/2023	02/12/2024	1,600	796,882	513.53		7,232		7,232		706							0/0
UBSMA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	11/17/2023	11/08/2024	350	171,294	487.32		3,720		3,720		5,761							0/0
UBSMA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	03/27/2023	03/01/2024	500	250,866	511.54		3,081		3,081		465							0/0
UBSMA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	09/15/2023	09/12/2024	1,186	591,972	498.98		11,819		11,819		10,581							0/0
UBSMA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	08/31/2023	08/16/2024	540	271,192	500.29		5,780		5,780		4,224							0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
UBSIA1A5 INDEX 1 YR	TA2306244	N/A	Equity/Index	UBS	07/14/2023	07/12/2024	1,211	614,970	507.51		12,446		12,446		5,473							0/0
UBSMA1A5 INDEX 1 YR	TA2308129	N/A	Equity/Index	UBS	10/13/2023	10/11/2024	454	220,372	486.56		4,175		4,175		7,545							0/0
UBSMA1A5 INDEX 1 YR	TA2307396	N/A	Equity/Index	UBS	09/05/2023	06/30/2024	1,027	515,294	501.58		10,308		10,308		7,740							0/0
UBSMA1A5 INDEX 1 YR	TA2308707	N/A	Equity/Index	UBS	11/17/2023	11/14/2024	442	216,319	489.36		4,325		4,325		6,708							0/0
UBSMA1A5 INDEX 1 YR	TA2306452	N/A	Equity/Index	UBS	07/21/2023	07/09/2024	200	100,979	503.92		2,076		2,076		1,128							0/0
UBSMA1A5 INDEX 1 YR	TA2306246	N/A	Equity/Index	UBS	07/14/2023	06/28/2024	460	233,597	505.44		5,073		5,073		2,254							0/0
UBSMA1A5 INDEX 1 YR	TA2306954	N/A	Equity/Index	UBS	08/16/2023	08/09/2024	7,271	3,637,980	499.91		73,313		73,313		57,299							0/0
UBSMA1A5 INDEX 1 YR	TA2307739	N/A	Equity/Index	UBS	09/25/2023	08/30/2024	634	310,824	502.29		3,365		3,365		4,452							0/0
UBSMA1A5 INDEX 1 YR	TA2306902	N/A	Equity/Index	UBS	11/29/2023	11/01/2024	350	467,405	487.99		10,806		10,806		15,186							0/0
UBSMA1A5 INDEX 1 YR	TA2306904	N/A	Equity/Index	UBS	11/29/2023	11/27/2024	340	167,282	489.42		3,739		3,739		5,211							0/0
UBSMA1A5 INDEX 1 YR	TA2307210	N/A	Equity/Index	UBS	08/29/2023	06/28/2024	1,055	529,223	500.18		11,212		11,212		8,535							0/0
UBSMA1A5 INDEX 1 YR	TA2306164	N/A	Equity/Index	UBS	07/13/2023	06/14/2024	392	198,945	506.66		3,976		3,976		1,659							0/0
UBSMA1A5 INDEX 1 YR	TA2308088	N/A	Equity/Index	UBS	10/11/2023	09/18/2024	352	171,288	497.42		1,971		1,971		3,359							0/0
UBSMA1A5 INDEX 1 YR	TA2306951	N/A	Equity/Index	UBS	08/10/2023	08/08/2024	775	389,117	502.74		7,521		7,521		5,133							0/0
UBSMA1A5 INDEX 1 YR	TA2306594	N/A	Equity/Index	UBS	07/28/2023	06/28/2024	400	202,405	505.57		3,975		3,975		1,948							0/0
UBSMA1A5 INDEX 1 YR	TA2306826	N/A	Equity/Index	UBS	08/09/2023	08/01/2024	600	299,775	505		4,660		4,660		3,403							0/0
UBSMA1A5 INDEX 1 YR	TA2305455	N/A	Equity/Index	UBS	06/14/2023	06/12/2024	593	295,300	505.37		6,194		6,194		2,661							0/0
UBSMA1A5 INDEX 1 YR	TA2306995	N/A	Equity/Index	UBS	12/04/2023	11/22/2024	482	237,753	490.6		5,281		5,281		7,022							0/0
UBSMA1A5 INDEX 1 YR	TA2309149	N/A	Equity/Index	UBS	12/12/2023	11/27/2024	703	349,060	489.91		9,101		9,101		10,583							0/0
UBSMA1A5 INDEX 1 YR	TA2308393	N/A	Equity/Index	UBS	10/30/2023	10/25/2024	931	445,653	484.24		6,833		6,833		17,036							0/0
UBSMA1A5 INDEX 1 YR	TA2309016	N/A	Equity/Index	UBS	12/05/2023	11/11/2024	150	73,882	487.31		1,808		1,808		2,427							0/0
UBSMA1A5 INDEX 1 YR	TA2306708	N/A	Equity/Index	UBS	08/03/2023	08/01/2024	1,245	626,236	505.27		11,309		11,309		6,971							0/0
UBSMA1A5 INDEX 1 YR	TA2308130	N/A	Equity/Index	UBS	10/13/2023	10/10/2024	1,411	684,901	485.38		13,655		13,655		24,625							0/0
UBSMA1A5 INDEX 1 YR	TA2305981	N/A	Equity/Index	UBS	07/06/2023	07/05/2024	2,088	1,058,156	506.17		19,516		19,516		10,021							0/0
UBSMA1A5 INDEX 1 YR	TA2305536	N/A	Equity/Index	UBS	06/16/2023	06/14/2024	945	478,918	506.52		9,677		9,677		4,010							0/0
UBSMA1A5 INDEX 1 YR	TA2309461	N/A	Equity/Index	UBS	12/29/2023	12/10/2024	104	52,046	494.31		1,328		1,328		1,323							0/0
UBSMA1A5 INDEX 1 YR	TA2305488	N/A	Equity/Index	UBS	06/15/2023	05/31/2024	794	397,515	506.03		8,158		8,158		3,221							0/0
UBSMA1A5 INDEX 1 YR	TA2309013	N/A	Equity/Index	UBS	12/05/2023	11/05/2024	260	128,062	487.99		3,027		3,027		4,074							0/0
UBSMA1A5 INDEX 1 YR	TA2309205	N/A	Equity/Index	UBS	12/15/2023	12/12/2024	117	58,665	496.53		1,440		1,440		1,355							0/0
UBSMA1A5 INDEX 1 YR	TA2305014	N/A	Equity/Index	UBS	05/24/2023	05/22/2024	900	452,090	504.99		8,038		8,038		3,801							0/0
UBSMA1A5 INDEX 1 YR	TA2306242	N/A	Equity/Index	UBS	07/14/2023	03/08/2024	425	215,823	506.86		3,742		3,742		811							0/0
UBSMA1A5 INDEX 1 YR	TA2305013	N/A	Equity/Index	UBS	05/24/2023	05/17/2024	1,000	502,322	504.92		8,887		8,887		4,138							0/0
UBSMA1A5 INDEX 1 YR	TA2307951	N/A	Equity/Index	UBS	10/05/2023	09/09/2024	366	176,601	499.88		1,441		1,441		2,939							0/0
UBSMA1A5 INDEX 1 YR	TA2303492	N/A	Equity/Index	UBS	02/22/2023	02/16/2024	1,500	764,029	512.53		13,460		13,460		916							0/0

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
UBSIA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	02/13/2023	02/02/2024	553	284,189	513.85		5,612		5,612		.189							0/0
UBSMA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	09/22/2023	09/13/2024	300	146,861	499.83		1,878		1,878		2,688							0/0
UBSMA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	05/10/2023	05/01/2024	4,888	2,462,958	500.44		41,856		41,856		16,098							0/0
UBSMA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	07/28/2023	07/12/2024	340	172,044	505.79		3,406		3,406		1,721							0/0
UBSMA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	09/29/2023	09/27/2024	400	193,802	483.99		3,955		3,955		7,331							0/0
UBSMA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	06/07/2023	06/05/2024	1,010	507,576	507.68		8,017		8,017		3,752							0/0
UBSMA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	10/26/2023	10/23/2024	1,185	566,261	480.68		9,870		9,870		24,984							0/0
UBSMA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	10/19/2023	10/17/2024	620	299,401	486.21		5,132		5,132		10,487							0/0
UBSMA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	08/25/2023	08/22/2024	507	252,956	495.94		4,822		4,822		4,101							0/0
UBSMA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	05/26/2023	05/23/2024	1,091	552,161	504.7		11,585		11,585		4,724							0/0
UBSMA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	12/19/2023	12/02/2024	245	123,188	493.45		3,565		3,565		3,197							0/0
UBSMA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	05/24/2023	05/17/2024	2,000	1,004,643	502.6		19,680		19,680		9,972							0/0
UBSMA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	02/08/2023	01/19/2024	850	436,453	503.32		12,877		12,877		934							0/0
UBSMA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	09/22/2023	09/19/2024	422	206,585	495.85		3,076		3,076		4,444							0/0
UBSMA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	10/23/2023	10/04/2024	1,444	694,097	482.61		12,388		12,388		28,087							0/0
UBSMA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	10/05/2023	10/02/2024	958	462,251	485.57		8,019		8,019		16,451							0/0
UBSMA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	12/22/2023	12/18/2024	200	99,955	501.28		1,874		1,874		1,900							0/0
UBSMA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	11/24/2023	11/06/2024	240	117,703	489		2,457		2,457		3,686							0/0
UBSMA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	12/06/2023	11/14/2024	300	147,725	489.36		3,302		3,302		4,576							0/0
UBSMA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	08/21/2023	08/16/2024	1,883	940,562	498.06		19,858		19,858		16,709							0/0
UBSMA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	06/01/2023	05/10/2024	1,025	516,768	502.43		10,820		10,820		5,015							0/0
UBSMA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	12/29/2023	12/26/2024	310	155,138	500.87		3,052		3,052		3,042							0/0
UBSMA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	02/27/2023	02/06/2024	540	274,808	510.13		5,062		5,062		321							0/0
UBSMA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	07/07/2023	06/28/2024	1,014	510,977	506.59		8,990		8,990		4,564							0/0
UBSMA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	02/27/2023	02/21/2024	748	380,660	511.01		6,888		6,888		.619							0/0
UBSMA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	12/27/2023	12/20/2024	1,055	529,373	499.68		11,533		11,533		10,812							0/0
UBSMA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	11/17/2023	10/18/2024	350	171,294	481.1		4,742		4,742		7,271							0/0
UBSMA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	10/18/2023	10/11/2024	255	123,599	485.4		2,370		2,370		4,451							0/0
UBSMA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	04/26/2023	04/24/2024	2,015	1,008,227	506.26		15,513		15,513		6,376							0/0
UBSMA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	05/10/2023	05/03/2024	1,829	919,712	502.26		18,816		18,816		8,755							0/0
UBSMA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	05/18/2023	04/22/2024	573	289,292	502.97		6,088		6,088		2,433							0/0
UBSMA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	07/05/2023	06/11/2024	423	214,111	503.61		4,634		4,634		2,192							0/0
UBSMA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	09/07/2023	09/05/2024	2,604	1,300,174	501.75		23,272		23,272		19,684							0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
UBSIA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	11/02/2023	10/31/2024	977	475,066	480.4		12,071		12,071		20,889							0/0
TA2308449			Equity/Index	UBS-	12/15/2023	11/18/2024	205	102,789	489.41		3,279		3,279		3,114							0/0
UBSIA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	07/03/2023	06/28/2024	1,810	918,030	500.95		18,285		18,285		7,942							0/0
TA2309202			Equity/Index	UBS-	07/12/2023	07/10/2024	1,336	675,734	504.78		14,079		14,079		7,130							0/0
UBSIA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	04/20/2023	04/12/2024	1,861	938,493	502.99		19,719		19,719		7,387							0/0
TA2304357			Equity/Index	UBS-	12/28/2023	12/26/2024	368	184,316	500.87		3,697		3,697		3,614							0/0
UBSIA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	10/05/2023	10/03/2024	894	431,370	482.28		8,693		8,693		17,586							0/0
TA2309421			Equity/Index	UBS-	09/13/2023	09/11/2024	1,122	559,692	501.01		10,154		10,154		8,935							0/0
UBSIA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	04/20/2023	04/18/2024	2,218	1,118,527	505.53		21,231		21,231		7,208							0/0
TA2304358			Equity/Index	UBS-	09/15/2023	09/13/2024	898	448,221	499.92		8,603		8,603		7,638							0/0
UBSIA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	10/20/2023	10/18/2024	1,118	537,870	484.7		9,089		9,089		20,119							0/0
TA2308232			Equity/Index	UBS-	12/21/2023	12/18/2024	363	181,349	501.28		3,378		3,378		3,451							0/0
UBSIA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	03/27/2023	03/21/2024	1,200	602,078	499.9		12,992		12,992		5,621							0/0
TA2303994			Equity/Index	UBS-	11/13/2023	11/08/2024	955	465,615	487.31		9,357		9,357		15,705							0/0
UBSIA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	07/06/2023	07/03/2024	1,031	519,999	507.2		9,142		9,142		4,560							0/0
TA2306979			Equity/Index	UBS-	09/20/2023	09/19/2024	271	134,447	495.85		2,715		2,715		2,867							0/0
UBSIA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	09/27/2023	09/26/2024	761	368,317	486.64		6,497		6,497		12,468							0/0
TA2307792			Equity/Index	UBS-	11/06/2023	10/11/2024	556	271,894	486.26		5,955		5,955		9,395							0/0
UBSIA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	06/30/2023	06/27/2024	564	285,919	504.65		6,269		6,269		2,888							0/0
TA2308512			Equity/Index	UBS-	07/13/2023	06/03/2024	339	172,046	507.49		3,266		3,266		1,279							0/0
UBSIA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	08/31/2023	07/19/2024	350	175,772	507		2,655		2,655		1,684							0/0
TA2307322			Equity/Index	UBS-	02/22/2023	01/26/2024	500	254,876	508.93		5,103		5,103		223							0/0
UBSIA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	08/03/2023	07/12/2024	640	321,920	507.82		5,029		5,029		2,840							0/0
TA2306705			Equity/Index	UBS-	07/21/2023	07/18/2024	690	348,379	506.98		6,351		6,351		3,294							0/0
UBSIA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	12/19/2023	12/05/2024	293	147,323	492.55		4,424		4,424		3,977							0/0
TA2309265			Equity/Index	UBS-	08/17/2023	08/16/2024	1,287	641,227	500.29		11,676		11,676		10,068							0/0
UBSIA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	05/02/2023	04/04/2024	400	201,009	503.75		3,644		3,644		1,397							0/0
TA2304567			Equity/Index	UBS-	04/26/2023	04/17/2024	504	252,182	503.92		4,265		4,265		1,892							0/0
UBSIA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	05/10/2023	04/05/2024	1,010	507,878	502.15		10,074		10,074		4,173							0/0
TA2304683			Equity/Index	UBS-	11/06/2023	10/31/2024	1,652	807,827	479.7		23,677		23,677		36,197							0/0
UBSIA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	08/17/2023	08/14/2024	1,112	554,036	502		9,331		9,331		7,837							0/0
TA2306964			Equity/Index	UBS-	10/11/2023	09/13/2024	690	335,725	499.13		3,502		3,502		5,926							0/0
UBSIA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	06/23/2023	06/21/2024	737	371,332	505.26		6,968		6,968		3,527							0/0
TA2305598			Equity/Index	UBS-																		0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
UBSIA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	12/06/2023	12/05/2024	241	118,673	492.55		2,365		2,365		3,267							0/0
TA230908																						0/0
UBSMA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	07/24/2023	07/05/2024	650	328,949	504.26		6,896		6,896		3,539							0/0
TA230623																						0/0
UBSMA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	10/26/2023	10/11/2024	260	124,243	485.4		1,691		1,691		4,521							0/0
TA230633																						0/0
UBSMA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	06/28/2023	06/21/2024	1,851	935,561	504.63		19,198		19,198		9,261							0/0
TA230667																						0/0
UBSMA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	11/10/2023	10/25/2024	454	221,240	477.18		6,668		6,668		10,845							0/0
TA230657																						0/0
UBSMA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	12/29/2023	12/06/2024	300	150,134	494.89		3,722		3,722		3,711							0/0
TA230942																						0/0
UBSMA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	04/11/2023	04/05/2024	4,429	2,225,050	502.79		43,652		43,652		17,061							0/0
TA230420																						0/0
UBSMA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	05/17/2023	05/10/2024	2,113	1,061,992	501.22		22,414		22,414		11,379							0/0
TA230486																						0/0
UBSMA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	11/24/2023	11/20/2024	1,450	711,124	490.87		13,899		13,899		20,779							0/0
TA230686																						0/0
UBSMA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	05/19/2023	05/03/2024	500	252,459	500.35		6,031		6,031		2,811							0/0
TA230490																						0/0
UBSMA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	08/03/2023	07/26/2024	450	226,350	505.91		3,937		3,937		2,375							0/0
TA230670																						0/0
UBSMA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	06/30/2023	06/21/2024	1,255	636,220	503.84		14,335		14,335		6,643							0/0
TA230686																						0/0
UBSMA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	03/06/2023	02/08/2024	454	232,650	513.47		4,300		4,300		202							0/0
TA230659																						0/0
UBSMA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	12/22/2023	12/19/2024	570	284,870	502.81		5,002		5,002		5,063							0/0
TA230939																						0/0
UBSMA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	08/18/2023	07/23/2024	250	124,514	504.9		1,754		1,754		1,377							0/0
TA230679																						0/0
UBSMA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	03/28/2023	03/22/2024	850	426,435	499.89		9,205		9,205		4,013							0/0
TA230400																						0/0
UBSMA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	05/15/2023	04/24/2024	1,117	559,572	505.74		8,825		8,825		3,700							0/0
TA230478																						0/0
UBSMA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	10/11/2023	09/27/2024	322	156,672	485.22		3,265		3,265		5,616							0/0
TA230684																						0/0
UBSMA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	07/31/2023	07/26/2024	1,523	769,871	506.29		14,783		14,783		7,861							0/0
TA230664																						0/0
UBSMA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	05/02/2023	04/26/2024	2,265	1,138,216	502.08		22,904		22,904		10,616							0/0
TA230456																						0/0
UBSMA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	08/25/2023	08/05/2024	442	220,526	502.9		3,592		3,592		2,880							0/0
TA230728																						0/0
UBSMA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	03/28/2023	03/07/2024	600	301,013	510.98		3,844		3,844		673							0/0
TA230401																						0/0
UBSMA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	03/17/2023	03/15/2024	1,380	687,310	502.		11,593		11,593		4,902							0/0
TA230387																						0/0
UBSMA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	07/14/2023	07/12/2024	1,192	605,321	505.79		13,166		13,166		6,018							0/0
TA230624																						0/0
UBSMA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	06/14/2023	06/13/2024	329	470,555	506.57		9,397		9,397		3,906							0/0
TA230643																						0/0
UBSMA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	06/01/2023	05/30/2024	1,803	909,008	505.03		17,443		17,443		7,868							0/0
TA230513																						0/0
UBSMA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	03/17/2023	02/23/2024	1,492	743,092	509.13		8,632		8,632		1,586							0/0
TA230381																						0/0
UBSMA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	08/09/2023	08/07/2024	1,136	567,575	503.09		9,702		9,702		7,372							0/0
TA230629																						0/0
UBSMA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	08/25/2023	08/23/2024	1,082	539,840	501.17		9,765		9,765		8,165							0/0
TA230729																						0/0
UBSMA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	07/21/2023	06/24/2024	541	273,149	503.84		5,534		5,534		2,911							0/0
TA230643																						0/0
UBSMA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	10/11/2023	10/04/2024	1,885	917,161	483.73		20,572		20,572		35,074							0/0
TA230807																						0/0
UBSMA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	04/28/2023	04/12/2024	1,330	673,167	501.13		16,347		16,347		6,301							0/0
TA230448																						0/0
UBSMA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	06/30/2023	05/31/2024	529	268,176	504.16		5,824		5,824		2,512							0/0
TA230682																						0/0

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
UBSIA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	06/02/2023	05/31/2024	3,800	1,929,242	501.42		49,545		49,545		21,984							0/0
TA2305169																						0/0
UBSIA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	11/24/2023	11/01/2024	678	332,512	482.42		9,137		9,137		13,473							0/0
TA2308810																						0/0
UBSIA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	08/31/2023	06/06/2024	350	175,772	502.9		3,302		3,302		2,305							0/0
TA2307324																						0/0
UBSIA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	07/26/2023	07/24/2024	234	118,425	505.92		2,379		2,379		1,226							0/0
TA2306596																						0/0
UBSIA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	08/23/2023	06/22/2024	764	392,921	499.94		8,265		8,265		6,342							0/0
TA2307096																						0/0
UBSIA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	09/25/2023	09/06/2024	469	229,931	499.8		2,861		2,861		3,875							0/0
TA2307738																						0/0
UBSIA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	06/21/2023	06/20/2024	1,206	609,339	505.92		11,847		11,847		5,488							0/0
TA2305652																						0/0
UBSIA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	06/30/2023	06/10/2024	413	209,370	503.61		4,708		4,708		2,130							0/0
TA2306887																						0/0
UBSIA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	08/18/2023	06/16/2024	1,752	872,596	500		16,005		16,005		13,908							0/0
TA2306980																						0/0
UBSIA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	07/28/2023	07/05/2024	330	166,984	504.36		3,488		3,488		1,788							0/0
TA2306590																						0/0
UBSIA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	10/20/2023	09/27/2024	926	445,489	484.5		7,364		7,364		16,640							0/0
TA2308234																						0/0
UBSIA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	08/29/2023	06/16/2024	290	145,474	498.23		3,303		3,303		2,556							0/0
TA2307209																						0/0
UBSIA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	05/24/2023	05/08/2024	2,000	1,004,643	503.98		18,307		18,307		8,525							0/0
TA2305015																						0/0
UBSIA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	10/06/2023	10/04/2024	1,141	551,940	482.08		11,822		11,822		22,636							0/0
TA2307985																						0/0
UBSIA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	11/08/2023	11/06/2024	1,131	551,157	489		10,213		10,213		17,289							0/0
TA2308547																						0/0
UBSIA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	05/10/2023	04/19/2024	1,738	873,953	505.15		15,457		15,457		5,913							0/0
TA2304682																						0/0
UBSIA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	09/11/2023	06/21/2024	682	341,692	499.27		7,173		7,173		5,742							0/0
TA2307490																						0/0
UBSIA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	04/03/2023	03/15/2024	419	211,307	499.05		5,405		5,405		2,301							0/0
TA2304092																						0/0
UBSIA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	06/01/2023	05/24/2024	1,650	831,871	502.21		17,873		17,873		8,735							0/0
TA2305131																						0/0
UBSIA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	09/07/2023	06/30/2024	895	446,872	501		8,200		8,200		6,965							0/0
TA2307452																						0/0
UBSIA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	12/05/2023	11/29/2024	384	194,064	493.45		3,716		3,716		4,964							0/0
TA2308011																						0/0
UBSIA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	06/21/2023	06/14/2024	1,256	634,602	506.9		11,734		11,734		5,187							0/0
TA2305653																						0/0
UBSIA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	05/26/2023	05/17/2024	1,000	506,105	504.87		10,471		10,471		4,142							0/0
TA2306059																						0/0
UBSIA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	06/23/2023	06/20/2024	630	317,421	505.92		5,777		5,777		2,867							0/0
TA2305696																						0/0
UBSIA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	08/09/2023	07/19/2024	625	312,266	504.37		4,892		4,892		3,542							0/0
TA2306830																						0/0
UBSIA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	11/29/2023	11/13/2024	214	105,289	487.55		2,512		2,512		3,508							0/0
TA2308905																						0/0
UBSIA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	09/27/2023	09/20/2024	766	370,736	489.54		5,657		5,657		10,966							0/0
TA2307793																						0/0
UBSIA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	10/18/2023	10/16/2024	1,354	656,284	486.44		12,090		12,090		22,689							0/0
TA2308190																						0/0
UBSIA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	12/13/2023	12/11/2024	1,600	799,915	495.67		19,015		19,015		19,166							0/0
TA2309184																						0/0
UBSIA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	05/15/2023	05/09/2024	1,805	904,232	503.78		15,953		15,953		7,802							0/0
TA2304800																						0/0
UBSIA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	04/28/2023	04/25/2024	1,664	842,218	503.01		19,185		19,185		7,139							0/0
TA2304486																						0/0
UBSIA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	09/18/2023	09/13/2024	776	385,996	500.61		6,649		6,649		6,350							0/0
TA2307600																						0/0
UBSIA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	07/28/2023	07/26/2024	510	258,066	506.09		5,134		5,134		2,661							0/0
TA2306591																						0/0

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
UBSIA15 INDEX 1 YR	N/A		Equity/Index	UBS-	09/27/2023	09/06/2024	526	254,579	499.3		2,327		2,327		4,429							0/0
UBSMA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	04/11/2023	04/03/2024	2,089	1,054,500	504.27		19,345		19,345		6,849							0/0
UBSMA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	06/30/2023	06/28/2024	1,237	627,095	505.55		13,258		13,258		5,979							0/0
UBSMA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	07/17/2023	07/12/2024	1,393	707,151	507.74		14,017		14,017		6,212							0/0
UBSMA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	08/04/2023	08/02/2024	2,595	1,305,021	503		25,935		25,935		16,706							0/0
UBSMA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	04/28/2023	04/02/2024	455	230,294	503.9		4,924		4,924		1,538							0/0
UBSMA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	02/22/2023	02/09/2024	1,100	560,728	512.169999999999		9,929		9,929		562							0/0
UBSMA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	03/06/2023	02/27/2024	782	400,732	508.7		9,289		9,289		997							0/0
UBSMA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	07/27/2023	07/25/2024	1,236	625,302	506.67		12,076		12,076		6,198							0/0
UBSMA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	09/20/2023	09/18/2024	751	372,583	497.42		7,015		7,015		7,318							0/0
UBSMA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	10/18/2023	09/16/2024	370	179,339	499.13		1,677		1,677		3,208							0/0
UBSMA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	04/11/2023	03/22/2024	882	433,053	499.86		9,477		9,477		4,091							0/0
UBSMA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	09/11/2023	09/06/2024	1,042	522,057	499.99		10,831		10,831		8,695							0/0
UBSMA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	07/28/2023	07/26/2024	1,250	632,515	505.91		12,671		12,671		6,595							0/0
UBSMA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	08/31/2023	08/29/2024	456	229,006	501.63		4,695		4,695		3,416							0/0
UBSMA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	09/29/2023	09/03/2024	313	151,650	501.39		1,272		1,272		2,298							0/0
UBSMA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	08/03/2023	08/02/2024	770	397,311	504.87		7,125		7,125		4,432							0/0
UBSMA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	04/17/2023	03/19/2024	677	341,151	504.11		6,551		6,551		1,973							0/0
UBSMA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	12/21/2023	12/11/2024	385	192,340	495.67		4,517		4,517		4,626							0/0
UBSMA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	08/29/2023	08/09/2024	430	215,702	499.63		4,580		4,580		3,436							0/0
UBSMA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	07/21/2023	07/19/2024	390	196,910	504.81		3,946		3,946		2,147							0/0
UBSMA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	08/23/2023	08/21/2024	4,700	2,355,519	499.5		50,382		50,382		38,898							0/0
UBSMA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	07/19/2023	07/12/2024	1,835	930,428	507.82		17,872		17,872		8,136							0/0
UBSMA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	11/13/2023	10/29/2024	451	219,887	482		5,501		5,501		9,094							0/0
UBSMA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	11/17/2023	11/15/2024	286	139,971	488.6		2,898		2,898		4,484							0/0
UBSMA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	08/04/2023	08/02/2024	240	120,696	504.87		2,212		2,212		1,378							0/0
UBSMA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	05/26/2023	05/24/2024	625	316,316	502.32		7,338		7,338		3,279							0/0
UBSMA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	05/22/2023	05/17/2024	981	495,400	503.06		10,739		10,739		4,714							0/0
UBSMA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	08/21/2023	08/01/2024	1,289	643,658	505.27		9,632		9,632		7,217							0/0
UBSMA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	12/08/2023	11/15/2024	717	354,418	488.95		8,710		8,710		11,133							0/0
UBSMA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	08/31/2023	07/25/2024	356	178,786	506.67		2,772		2,772		1,785							0/0
UBSMA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	08/07/2023	08/02/2024	643	323,490	502.9		6,487		6,487		4,188							0/0
UBSMA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	07/12/2023	07/05/2024	4,677	2,365,575	503.92		50,785		50,785		25,961							0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
UBSIA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	08/25/2023	08/23/2024	800	399,142	498.55		8,087		8,087		7,004							0/0
TA230712A INDEX 1 YR	N/A		Equity/Index	UBS-	06/23/2023	06/21/2024	523	263,510	505.58		4,876		4,876		2,448							0/0
UBSIA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	02/23/2023	02/01/2024	411	209,872	518.1		2,913		2,913		.111							0/0
TA230350B INDEX 1 YR	N/A		Equity/Index	UBS-	12/20/2023	12/13/2024	942	471,138	501.41		8,845		8,845		8,866							0/0
UBSIA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	06/12/2023	06/07/2024	3,081	1,557,034	502.77		34,533		34,533		16,599							0/0
TA230535B INDEX 1 YR	N/A		Equity/Index	UBS-	11/08/2023	11/01/2024	1,726	841,112	486.56		17,263		17,263		29,138							0/0
UBSIA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	08/02/2023	07/31/2024	6,273	3,167,066	505.5		61,551		61,551		34,530							0/0
TA230669A INDEX 1 YR	N/A		Equity/Index	UBS-	12/22/2023	12/20/2024	585	292,367	500.15		5,776		5,776		5,868							0/0
UBSIA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	12/06/2023	12/04/2024	384	189,088	493.26		3,649		3,649		5,046							0/0
TA230905B INDEX 1 YR	N/A		Equity/Index	UBS-	12/19/2023	12/13/2024	640	321,797	500.95		6,934		6,934		6,136							0/0
UBSIA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	07/07/2023	05/24/2024	530	267,078	511.57		3,507		3,507		1,369							0/0
TA230915I INDEX 1 YR	N/A		Equity/Index	UBS-	12/12/2023	12/06/2024	2,006	966,037	493.89		22,197		22,197		25,790							0/0
UBSIA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	07/12/2023	07/11/2024	891	450,658	504.95		9,334		9,334		4,719							0/0
TA2306147 INDEX 1 YR	N/A		Equity/Index	UBS-	02/23/2023	01/12/2024	424	216,511	503.51		5,568		5,568		296							0/0
UBSIA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	12/29/2023	12/27/2024	201	100,588	501.77		1,905		1,905		1,899							0/0
TA2309463 INDEX 1 YR	N/A		Equity/Index	UBS-	10/02/2023	09/13/2024	519	252,010	497.41		2,781		2,781		4,895							0/0
UBSIA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	09/05/2023	08/06/2024	462	231,807	504.85		3,877		3,877		2,705							0/0
UBSIA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	06/05/2023	05/31/2024	1,223	620,889	507.06		12,697		12,697		4,642							0/0
TA2305212 INDEX 1 YR	N/A		Equity/Index	UBS-	06/05/2023	04/29/2024	505	256,377	506.14		5,248		5,248		1,703							0/0
UBSIA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	03/06/2023	03/01/2024	408	209,078	508.51		4,889		4,889		584							0/0
TA2303681 INDEX 1 YR	N/A		Equity/Index	UBS-	09/22/2023	09/20/2024	1,080	528,701	491.77		9,516		9,516		13,961							0/0
UBSIA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	09/29/2023	09/27/2024	480	232,562	485.22		4,493		4,493		8,359							0/0
TA2307853 INDEX 1 YR	N/A		Equity/Index	UBS-	04/24/2023	03/28/2024	784	396,906	502.62		9,006		9,006		2,912							0/0
UBSIA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	10/18/2023	10/17/2024	1,119	542,380	486.21		10,110		10,110		18,944							0/0
TA2308187 INDEX 1 YR	N/A		Equity/Index	UBS-	11/24/2023	10/25/2024	350	171,651	477.86		5,628		5,628		8,157							0/0
UBSIA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	08/31/2023	08/30/2024	536	269,183	501.68		5,501		5,501		4,013							0/0
TA2307321 INDEX 1 YR	N/A		Equity/Index	UBS-	10/16/2023	09/24/2024	605	294,296	487.72		5,391		5,391		9,455							0/0
UBSIA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	04/11/2023	03/27/2024	1,280	633,001	499.23		14,302		14,302		6,553							0/0
TA2304199 INDEX 1 YR	N/A		Equity/Index	UBS-	06/08/2023	06/07/2024	258	129,568	502.55		2,555		2,555		1,410							0/0
UBSIA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	03/23/2023	03/14/2024	836	417,983	504.52		6,798		6,798		2,178							0/0
TA230925B INDEX 1 YR	N/A		Equity/Index	UBS-	12/04/2023	11/29/2024	2,139	1,055,091	491.31		22,906		22,906		30,412							0/0
UBSIA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	10/11/2023	09/23/2024	520	253,010	489.54		4,309		4,309		7,466							0/0
TA230898A INDEX 1 YR	N/A		Equity/Index	UBS-	11/01/2023	10/25/2024	2,632	1,269,726	475.11		34,365		34,365		67,503							0/0
UBSIA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	07/03/2023	06/26/2024	850	329,679	503.4		7,537		7,537		3,589							0/0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
UBSIA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	09/22/2023	09/18/2024	615	301,066	497.42		4,155		4,155		5,954							0/0
TA2307674																						0/0
UBSMA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	09/27/2023	09/25/2024	1,932	935,069	490.26		13,916		13,916		26,848							0/0
TA2307788																						0/0
UBSMA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	09/15/2023	08/23/2024	509	254,059	499.25		4,885		4,885		4,315							0/0
TA2307592																						0/0
UBSMA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	10/24/2023	10/18/2024	1,167	561,342	481.1		11,097		11,097		24,181							0/0
TA2308281																						0/0
UBSMA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	05/19/2023	05/17/2024	910	459,475	502.6		10,157		10,157		4,533							0/0
TA2304911																						0/0
UBSMA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	10/30/2023	09/30/2024	422	202,004	485.13		2,835		2,835		7,352							0/0
TA2308392																						0/0
UBSMA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	06/28/2023	06/07/2024	758	383,120	502.52		8,464		8,464		4,176							0/0
TA2305816																						0/0
UBSMA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	12/05/2023	11/27/2024	734	361,530	491.32		7,581		7,581		10,136							0/0
TA2309012																						0/0
UBSMA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	12/15/2023	12/02/2024	131	65,685	493.45		1,809		1,809		1,708							0/0
TA2309206																						0/0
UBSMA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	11/29/2023	11/22/2024	1,280	629,767	490.35		13,452		13,452		18,811							0/0
TA2308906																						0/0
UBSMA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	04/11/2023	03/15/2024	1,320	663,144	495.24		17,478		17,478		9,544							0/0
TA2304204																						0/0
UBSMA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	06/30/2023	05/15/2024	443	224,578	500.96		5,497		5,497		2,510							0/0
TA2305890																						0/0
UBSMA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	11/15/2023	11/14/2024	657	321,779	483.36		6,553		6,553		9,973							0/0
TA2306885																						0/0
UBSMA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	07/05/2023	07/03/2024	966	488,963	507.2		9,265		9,265		4,264							0/0
TA2305966																						0/0
UBSMA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	03/10/2023	02/22/2024	1,240	628,508	509.75		10,802		10,802		1,225							0/0
TA2303727																						0/0
UBSMA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	12/21/2023	12/20/2024	685	342,216	500.15		6,711		6,711		6,862							0/0
TA2309305																						0/0
UBSMA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	04/24/2023	04/19/2024	1,210	612,572	505.63		12,553		12,553		3,925							0/0
TA2304408																						0/0
UBSMA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	03/17/2023	03/06/2024	746	371,546	512.27		3,806		3,806		652							0/0
TA2303816																						0/0
UBSMA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	07/05/2023	06/27/2024	590	298,642	504.65		6,268		6,268		3,019							0/0
TA2305968																						0/0
UBSMA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	10/24/2023	10/23/2024	289	139,013	480.68		2,818		2,818		6,092							0/0
TA2308280																						0/0
UBSMA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	08/18/2023	08/02/2024	700	348,640	503		5,469		5,469		4,485							0/0
TA2306978																						0/0
UBSMA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	11/24/2023	10/07/2024	200	98,086	483.73		2,497		2,497		3,744							0/0
TA2308808																						0/0
UBSMA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	05/11/2023	05/02/2024	2,160	1,082,452	502.52		20,258		20,258		10,062							0/0
TA2304702																						0/0
UBSMA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	06/30/2023	06/14/2024	402	203,793	507.03		3,976		3,976		1,648							0/0
TA2305891																						0/0
UBSMA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	10/16/2023	10/11/2024	926	450,444	486.13		9,069		9,069		15,667							0/0
TA2308146																						0/0
UBSMA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	07/31/2023	07/11/2024	591	298,748	506.92		5,475		5,475		2,775							0/0
TA2306646																						0/0
UBSMA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	11/10/2023	10/18/2024	501	244,144	484.7		5,340		5,340		9,059							0/0
TA2308575																						0/0
UBSMA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	06/28/2023	06/26/2024	2,177	1,100,333	503.4		23,914		23,914		12,082							0/0
TA2305818																						0/0
UBSMA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	08/10/2023	08/09/2024	845	424,263	499.63		9,371		9,371		6,752							0/0
TA2308953																						0/0
UBSMA1A5 INDEX 1 YR	N/A		Equity/Index	UBS-	07/24/2023	07/19/2024	3,130	1,583,536	504.87		32,893		32,893		17,181							0/0
TA2306524																						0/0
UBSMA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	10/26/2023	10/23/2025	1,900	907,929	480.68		22,387		20,448		43,869				(1,949)			0/0
TA2308330																						0/0
UBSMA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	07/07/2023	07/03/2025	648	326,541	506.47		8,168		6,202		6,175				(1,966)			0/0
TA2306003																						0/0
UBSMA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	12/15/2023	12/01/2025	152	76,214	493.45		2,586		2,549		2,506				(47)			0/0
TA2309208																						0/0
UBSMA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	12/21/2023	12/19/2025	1,125	562,033	500.15		15,134		15,009		15,427				(125)			0/0
TA2309307																						0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
UBSIA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	12/08/2023	11/12/2025	100	49,431	487.31		1,626		1,580		1,945			(46)				0/0
UBSMA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	04/28/2023	04/25/2025	1,782	901,943	503.01		26,945		17,864		17,744			(9,081)				0/0
UBSMA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	11/17/2023	11/14/2025	2,574	1,259,743	489.36		34,167		32,232		46,954			(1,935)				0/0
UBSMA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	06/01/2023	05/30/2025	2,776	1,399,560	504.56		37,629		26,730		27,112			(10,900)				0/0
UBSMA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	07/06/2023	06/30/2025	1,291	651,134	506.95		16,229		12,290		12,089			(3,939)				0/0
UBSMA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	11/15/2023	11/10/2025	587	287,495	487.31		8,359		7,839		11,357			(520)				0/0
UBSMA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	11/10/2023	10/24/2025	230	112,082	477.86		3,965		3,697		5,754			(268)				0/0
UBSMA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	09/22/2023	09/19/2025	342	167,422	495.85		3,720		3,222		4,945			(498)				0/0
UBSMA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	08/04/2023	08/01/2025	392	197,136	504.87		5,033		4,018		4,079			(1,015)				0/0
UBSMA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	12/20/2023	12/19/2025	481	240,570	502.81		6,073		5,990		6,118			(83)				0/0
UBSMA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	12/06/2023	12/04/2025	986	485,524	493.26		12,893		12,468		16,263			(426)				0/0
UBSMA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	07/27/2023	07/25/2025	1,108	560,546	506.67		14,820		11,672		10,802			(3,148)				0/0
UBSMA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	11/17/2023	10/31/2025	273	133,609	482.42		4,412		4,157		6,051			(255)				0/0
UBSMA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	05/11/2023	04/28/2025	467	234,030	506.14		5,507		3,726		4,143			(1,782)				0/0
UBSMA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	05/26/2023	05/23/2025	500	253,053	503.52		7,361		5,172		5,037			(2,189)				0/0
UBSMA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	05/10/2023	05/05/2025	1,848	929,266	503.62		24,923		16,868		18,209			(8,055)				0/0
UBSMA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	11/24/2023	11/20/2025	1,701	834,222	490.87		22,255		21,208		29,803			(1,047)				0/0
UBSMA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	11/06/2023	10/31/2025	2,442	1,194,136	480.75		40,982		37,921		56,599			(3,061)				0/0
UBSMA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	10/27/2023	10/24/2025	562	268,177	480.84		6,463		5,909		12,895			(553)				0/0
UBSMA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	10/11/2023	10/09/2025	504	245,225	482.95		7,356		6,547		10,893			(810)				0/0
UBSMA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	07/06/2023	07/03/2025	1,176	593,132	506.17		15,157		11,493		11,354			(3,664)				0/0
UBSMA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	12/28/2023	12/26/2025	4,919	2,463,723	500.87		67,461		67,461		66,531				(337)			0/0
UBSMA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	08/21/2023	08/18/2025	133	66,434	498.06		1,868		1,531		1,760			(290)				0/0
UBSMA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	12/04/2023	11/28/2025	571	281,654	491.44		8,072		7,782		9,916			(2,268)				0/0
UBSMA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	07/07/2023	06/30/2025	729	367,359	505.69		9,383		7,116		7,119			(9,692)				0/0
UBSMA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	04/03/2023	03/27/2025	1,747	881,032	501.78		25,823		16,130		17,592			(843)				0/0
UBSMA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	10/20/2023	10/17/2025	762	366,599	484.7		8,841		7,998		15,669			(2,840)				0/0
UBSMA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	08/01/2023	07/28/2025	1,034	522,453	506.44		13,638		10,797		10,190			(6,170)				0/0
UBSMA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	02/23/2023	01/21/2025	921	470,298	506.9		13,903		7,733		6,828			(217)				0/0
UBSMA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	11/24/2023	11/17/2025	337	165,275	489.41		4,598		4,381		6,158			(4,581)				0/0
UBSMA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	09/07/2023	09/05/2025	2,366	1,181,341	501.75		29,654		25,073		28,217			(4,471)				0/0
UBSMA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	03/27/2023	03/13/2025	827	414,932	501.09		11,499		7,028		8,394			(2,547)				0/0
UBSMA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	06/12/2023	05/19/2025	665	336,069	505.6		8,935		6,388		6,198			(912)				0/0
UBSMA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	08/03/2023	07/31/2025	356	179,068	505.5		4,493		3,581		3,631							0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
UBSIA15 INDEX 2 YR	N/A		Equity/Index	UBS-	08/07/2023	08/04/2025	726	365,247	502.74		9,977		7,984		8,148			(1,993)				0/0
UBSMA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	06/01/2023	05/23/2025	1,330	670,538	504.7		17,878		12,649		12,822			(5,229)				0/0
UBSMA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	08/29/2023	08/28/2025	1,805	905,448	500.18		25,455		21,154		22,486			(4,301)				0/0
UBSMA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	09/13/2023	09/11/2025	1,335	665,944	501.01		16,885		14,360		16,364			(2,505)				0/0
UBSMA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	07/21/2023	06/27/2025	245	123,700	504.65		3,328		2,571		2,483			(759)				0/0
UBSMA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	06/12/2023	06/06/2025	511	258,242	502.25		7,645		5,519		5,491			(2,125)				0/0
UBSMA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	08/23/2023	08/21/2025	3,609	1,808,738	499.5		51,208		42,122		45,709			(9,086)				0/0
UBSMA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	09/29/2023	09/12/2025	360	188,957	501.7		2,944		2,571		4,526			(373)				0/0
UBSMA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	07/06/2023	07/03/2025	576	290,514	507.2		7,203		5,462		5,364			(1,741)				0/0
UBSMA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	12/13/2023	12/11/2025	1,555	777,417	495.67		23,810		23,254		24,074			(557)				0/0
UBSMA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	10/05/2023	10/02/2025	1,386	668,768	485.57		16,414		14,530		27,584			(1,884)				0/0
UBSMA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	09/27/2023	09/12/2025	525	254,095	498.98		4,242		3,684		6,732			(559)				0/0
UBSMA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	03/13/2023	03/10/2025	296	149,588	506.86		3,918		2,342		2,378			(1,576)				0/0
UBSMA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	10/11/2023	09/26/2025	250	121,639	485.22		3,390		3,011		5,037			(380)				0/0
UBSMA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	10/18/2023	10/16/2025	1,679	813,812	486.44		20,763		18,678		32,861			(2,085)				0/0
UBSMA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	06/08/2023	06/06/2025	612	307,347	506.22		7,427		5,347		5,675			(2,080)				0/0
UBSMA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	12/05/2023	11/28/2025	500	246,274	492.01		6,795		6,560		8,370			(235)				0/0
UBSMA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	07/21/2023	07/18/2025	1,029	519,539	507.05		13,205		10,287		9,803			(2,916)				0/0
UBSMA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	04/20/2023	03/11/2025	844	425,625	511.99		8,986		5,680		5,535			(3,286)				0/0
UBSMA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	11/02/2023	10/17/2025	573	278,621	481.28		8,614		7,935		13,018			(678)				0/0
UBSMA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	12/15/2023	11/25/2025	380	190,536	490.43		7,039		6,909		6,805			(129)				0/0
UBSMA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	06/16/2023	06/13/2025	666	337,523	506.52		9,216		6,743		6,208			(2,473)				0/0
UBSMA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	12/21/2023	12/19/2025	1,700	849,295	502.81		21,142		20,967		21,544			(175)				0/0
UBSMA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	11/01/2023	10/27/2025	2,668	1,287,093	477.18		40,430		37,135		67,881			(3,295)				0/0
UBSMA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	11/24/2023	10/20/2025	220	107,895	481.1		3,773		3,588		5,045			(185)				0/0
UBSMA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	12/15/2023	12/05/2025	134	67,189	492.55		2,350		2,307		2,270			(43)				0/0
UBSMA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	11/10/2023	11/07/2025	750	365,485	487.27		9,891		9,236		14,482			(656)				0/0
UBSMA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	12/22/2023	12/19/2025	780	389,823	495.59		10,724		10,650		10,868			(74)				0/0
UBSMA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	08/07/2023	07/25/2025	361	181,617	506.38		4,432		3,534		3,543			(897)				0/0
UBSMA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	09/05/2023	08/29/2025	750	376,310	501.88		10,099		8,477		8,865			(1,623)				0/0
UBSMA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	09/18/2023	08/21/2025	567	282,036	500.78		6,765		5,771		6,898			(994)				0/0
UBSMA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	11/06/2023	11/03/2025	561	274,329	487.99		7,641		7,073		10,594			(568)				0/0
UBSMA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	02/27/2023	02/21/2025	915	465,647	511.04		11,766		6,786		5,993			(4,980)				0/0
UBSMA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	08/25/2023	07/25/2025	500	249,464	506.09		5,320		4,365		4,971			(956)				0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
UBSIA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	06/14/2023	06/13/2025	675	341,889	506.57		9,279		6,743		6,277			(2,537)				0/0
UBSIA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	09/05/2023	06/06/2025	543	272,449	502.9		6,995		5,835		6,085			(1,161)				0/0
UBSIA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	10/05/2023	09/17/2025	787	379,741	499.13		6,006		5,302		9,948			(704)				0/0
UBSIA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	09/22/2023	09/02/2025	197	96,439	501.39		1,779		1,535		2,336			(244)				0/0
UBSIA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	03/06/2023	02/07/2025	480	245,974	504		6,233		3,578		2,730			(2,655)				0/0
UBSIA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	09/11/2023	09/08/2025	2,110	1,057,141	499.83		29,498		25,029		26,849			(4,469)				0/0
UBSIA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	11/02/2023	10/30/2025	471	229,024	479.14		7,578		6,992		11,385			(586)				0/0
UBSIA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	06/15/2023	04/21/2025	300	152,110	505.09		4,228		3,000		2,767			(1,229)				0/0
UBSIA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	07/17/2023	07/14/2025	667	338,600	507.82		9,130		7,042		6,190			(2,087)				0/0
UBSIA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	04/13/2023	04/11/2025	2,700	1,359,422	502.38		38,399		24,681		26,983			(13,718)				0/0
UBSIA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	06/02/2023	05/30/2025	3,000	1,523,086	501.42		49,344		35,100		32,984			(14,244)				0/0
UBSIA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	03/28/2023	03/21/2025	700	351,182	499.9		10,102		6,226		7,530			(3,876)				0/0
UBSIA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	03/10/2023	02/28/2025	680	344,666	509.63		8,562		5,063		4,806			(3,499)				0/0
UBSIA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	12/20/2023	12/15/2025	361	180,553	501.41		4,740		4,675		4,771			(65)				0/0
UBSIA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	10/13/2023	10/10/2025	1,128	547,532	485.38		14,774		13,223		22,739			(1,551)				0/0
UBSIA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	08/18/2023	09/14/2025	413	205,698	502		4,941		4,039		4,768			(902)				0/0
UBSIA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	12/19/2023	12/12/2025	305	153,357	500.98		4,398		4,331		4,066			(67)				0/0
UBSIA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	08/17/2023	09/11/2025	1,219	607,347	501.5		14,845		12,106		14,321			(2,738)				0/0
UBSIA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	06/07/2023	06/05/2025	582	292,494	507.68		6,819		4,887		5,147			(1,932)				0/0
UBSIA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	07/13/2023	07/10/2025	2,716	1,378,402	504.78		40,353		30,989		27,853			(9,364)				0/0
UBSIA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	04/26/2023	04/24/2025	1,482	741,535	506.26		17,057		11,238		12,987			(5,819)				0/0
UBSIA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	07/06/2023	05/23/2025	500	252,182	502.32		7,038		5,235		5,305			(1,803)				0/0
UBSIA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	08/21/2023	08/07/2025	143	71,429	503.09		1,720		1,404		1,581			(315)				0/0
UBSIA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	07/27/2023	07/24/2025	662	334,911	505.92		9,046		7,121		6,614			(1,924)				0/0
UBSIA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	09/22/2023	09/19/2025	338	165,464	491.77		4,161		3,604		5,571			(558)				0/0
UBSIA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	06/30/2023	06/06/2025	500	253,474	502.2		7,751		5,764		5,399			(1,988)				0/0
UBSIA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	08/31/2023	08/29/2025	770	386,699	501.63		10,624		8,893		9,174			(1,732)				0/0
UBSIA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	03/13/2023	03/07/2025	543	274,413	510.91		6,366		3,795		3,681			(2,571)				0/0
UBSIA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	11/29/2023	11/26/2025	300	147,602	489.42		4,324		4,139		5,508			(185)				0/0
UBSIA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	07/24/2023	07/21/2025	750	379,442	504.9		10,566		8,252		7,723			(2,314)				0/0
UBSIA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	07/07/2023	05/22/2025	431	217,190	504.99		5,524		4,113		4,137			(1,411)				0/0
UBSIA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	09/15/2023	09/12/2025	463	231,099	499.37		6,175		5,288		6,010			(887)				0/0
UBSIA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	07/21/2023	07/18/2025	277	139,857	506.98		3,560		2,774		2,645			(787)				0/0
UBSIA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	05/15/2023	05/01/2025	1,633	818,067	504.93		19,806		13,462		15,155			(6,343)				0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
UBSIA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	09/29/2023	09/26/2025	629	304,753	485.22		8,040		7,041		12,657			(999)				0/0
TA2307866			Equity/Index	UBS-	06/01/2023	05/02/2025	1,163	586,343	501.56		16,918		11,821		12,341			(5,097)				0/0
UBSIA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	07/14/2023	07/11/2025	1,010	512,898	507.51		14,028		10,792		9,434			(3,236)				0/0
TA2306241			Equity/Index	UBS-	12/21/2023	12/18/2025	348	173,856	501.28		4,527		4,489		4,613			(38)				0/0
UBSIA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	07/31/2023	06/27/2025	341	172,374	506.78		4,402		3,439		3,219			(963)				0/0
TA2306647			Equity/Index	UBS-	07/26/2023	07/25/2025	512	259,118	506.67		6,891		5,405		4,995			(1,486)				0/0
UBSIA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	05/02/2023	04/25/2025	1,404	705,543	503.76		18,472		12,281		13,617			(6,192)				0/0
TA2306565			Equity/Index	UBS-	06/28/2023	06/26/2025	2,791	1,410,670	503.4		40,490		30,186		29,426			(10,303)				0/0
UBSIA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	12/22/2023	11/21/2025	235	117,447	491.15		4,060		4,030		4,123			(29)				0/0
TA2306357			Equity/Index	UBS-	12/08/2023	11/13/2025	197	97,378	487.55		3,184		3,093		3,806			(91)				0/0
UBSIA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	03/23/2023	03/20/2025	2,062	1,030,958	498.26		29,695		18,211		23,601			(11,484)				0/0
TA2303926			Equity/Index	UBS-	06/30/2023	06/20/2025	500	253,474	505.92		7,021		5,256		4,795			(1,765)				0/0
UBSIA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	06/12/2023	06/09/2025	2,143	1,083,000	503.61		30,896		22,342		21,988			(8,554)				0/0
TA2305361			Equity/Index	UBS-	08/31/2023	08/28/2025	1,183	594,110	500.18		17,017		14,240		14,738			(2,777)				0/0
UBSIA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	11/24/2023	10/31/2025	455	223,146	488.25		6,755		6,429		9,059			(327)				0/0
TA2308912			Equity/Index	UBS-	08/25/2023	08/22/2025	326	162,650	501.17		4,107		3,398		3,901			(709)				0/0
UBSIA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	05/17/2023	05/09/2025	3,905	1,962,650	502.18		54,153		37,104		40,690			(17,050)				0/0
UBSIA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	04/24/2023	04/04/2025	715	361,975	502.74		10,824		7,008		7,023			(3,817)				0/0
TA2304410			Equity/Index	UBS-	09/27/2023	09/25/2025	595	287,974	490.26		6,387		5,570		10,263			(827)				0/0
UBSIA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	10/18/2023	09/26/2025	143	69,312	483.99		1,883		1,689		2,990			(194)				0/0
TA2307789			Equity/Index	UBS-	07/25/2023	07/24/2025	526	266,507	505.92		7,359		5,762		5,252			(1,597)				0/0
UBSIA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	09/27/2023	09/26/2025	1,327	642,255	486.64		15,951		13,892		25,607			(2,060)				0/0
TA2306542			Equity/Index	UBS-	12/15/2023	11/03/2025	300	150,423	487.99		5,894		5,782		5,702			(112)				0/0
UBSIA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	12/20/2023	12/08/2025	97	48,514	494.31		1,558		1,537		1,567			(22)				0/0
TA2309278			Equity/Index	UBS-	06/23/2023	06/20/2025	1,535	773,398	505.26		20,105		14,884		15,070			(5,221)				0/0
UBSIA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	08/25/2023	08/15/2025	240	119,743	498.23		3,283		2,710		3,153			(572)				0/0
TA2307132			Equity/Index	UBS-	12/20/2023	12/03/2025	106	53,016	493.45		1,741		1,716		1,750			(24)				0/0
UBSIA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	07/19/2023	07/17/2025	1,556	788,962	507.65		21,018		16,277		14,558			(4,741)				0/0
TA2306398			Equity/Index	UBS-	10/23/2023	09/29/2025	588	282,638	485.99		6,370		5,756		11,548			(614)				0/0
UBSIA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	09/20/2023	09/15/2025	378	187,532	499.13		4,616		3,972		4,924			(644)				0/0
TA2076344			Equity/Index	UBS-	05/26/2023	05/22/2025	1,200	607,326	504.99		16,934		11,891		11,430			(5,043)				0/0
UBSIA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	10/19/2023	10/17/2025	1,469	709,387	486.21		17,249		15,584		28,923			(1,665)				0/0
TA2305062			Equity/Index	UBS-	06/21/2023	06/20/2025	897	453,215	505.92		12,059		8,878		8,602			(3,180)				0/0
UBSIA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	08/21/2023	07/23/2025	176	87,912	504.9		1,984		1,613		1,800			(371)				0/0
TA2307032			Equity/Index	UBS-																		0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
UBSIA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	08/01/2023	07/31/2025	625	315,796	505.5		8,486		6,726		6,378			(1,760)				0/0
UBSMA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	04/28/2023	04/04/2025	790	399,851	502.63		11,937		7,794		7,795			(4,143)				0/0
UBSMA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	08/23/2023	08/22/2025	885	343,304	499.94		9,600		7,899		8,556			(1,701)				0/0
UBSMA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	10/02/2023	09/19/2025	386	187,429	493.7		3,889		3,414		5,922			(485)				0/0
UBSMA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	12/15/2023	12/12/2025	1,050	526,481	496.53		16,524		16,228		15,929			(297)				0/0
UBSMA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	10/11/2023	10/10/2025	530	257,876	485.38		7,207		6,415		10,674			(792)				0/0
UBSMA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	07/21/2023	07/14/2025	767	387,256	507.82		9,597		7,465		7,084			(2,133)				0/0
UBSMA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	05/24/2023	05/16/2025	2,000	1,004,643	502.6		27,056		18,800		20,756			(8,256)				0/0
UBSMA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	07/14/2023	07/11/2025	240	121,877	504.95		3,585		2,758		2,447			(827)				0/0
UBSMA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	05/22/2023	05/16/2025	700	353,496	501.77		10,573		7,327		7,491			(3,247)				0/0
UBSMA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	04/03/2023	03/31/2025	1,617	815,472	503.9		22,545		14,130		15,041			(8,416)				0/0
UBSMA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	06/28/2023	06/23/2025	1,477	746,528	503.84		21,127		15,729		15,287			(5,399)				0/0
UBSMA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	05/11/2023	05/08/2025	1,250	626,419	503.98		15,836		10,783		12,188			(5,053)				0/0
UBSMA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	06/07/2023	06/06/2025	863	433,701	506.22		10,562		7,573		8,063			(2,989)				0/0
UBSMA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	12/05/2023	11/28/2025	1,141	561,997	491.42		15,775		15,229		19,441			(546)				0/0
UBSMA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	11/29/2023	11/21/2025	1,048	515,622	490.53		14,583		13,956		18,592			(627)				0/0
UBSMA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	05/10/2023	05/01/2025	2,206	1,109,287	500.44		27,296		18,425		19,430			(8,871)				0/0
UBSMA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	07/28/2023	07/25/2025	1,267	641,117	506.09		17,273		13,623		12,597			(3,650)				0/0
UBSMA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	11/08/2023	11/06/2025	1,748	851,833	489		21,901		20,335		32,050			(1,567)				0/0
UBSMA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	09/20/2023	09/18/2025	457	226,725	497.42		5,884		5,066		6,309			(817)				0/0
UBSMA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	08/04/2023	08/01/2025	855	329,398	503		8,880		7,089		7,265			(1,791)				0/0
UBSMA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	11/20/2023	11/14/2025	2,743	1,346,443	488.71		38,725		36,582		51,048			(2,142)				0/0
UBSMA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	04/24/2023	03/28/2025	1,164	589,285	502.68		17,588		11,325		11,367			(6,264)				0/0
UBSMA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	03/27/2023	02/21/2025	800	301,039	508.83		6,515		3,909		4,273			(2,606)				0/0
UBSMA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	05/11/2023	04/08/2025	1,520	761,726	502.53		19,717		13,154		15,146			(6,563)				0/0
UBSMA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	08/18/2023	08/08/2025	850	423,349	501.79		10,193		8,317		9,835			(1,877)				0/0
UBSMA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	07/28/2023	07/25/2025	227	114,865	505.91		3,111		2,453		2,271			(657)				0/0
UBSMA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	10/05/2023	10/03/2025	1,143	551,517	482.28		14,972		13,256		25,082			(1,716)				0/0
UBSMA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	07/13/2023	07/03/2025	390	197,930	504.21		5,869		4,494		4,051			(1,375)				0/0
UBSMA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	10/18/2023	10/17/2025	1,410	683,428	486.21		17,573		15,811		27,794			(1,762)				0/0
UBSMA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	08/09/2023	08/08/2025	2,220	1,109,169	501.79		28,185		22,648		25,796			(5,536)				0/0
UBSMA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	10/18/2023	09/25/2025	116	56,225	490.26		1,267		1,127		2,004			(130)				0/0
UBSMA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	02/06/2023	01/31/2025	1,392	713,800	512.64		19,446		10,651		8,275			(8,795)				0/0
UBSMA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	07/13/2023	07/11/2025	1,001	508,019	504.95		14,809		11,378		10,188			(3,432)				0/0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
UBSIA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	08/02/2023	07/31/2025	1,075	542,738	505.5	14,409			11,436		10,970			(2,973)				0/0
TA2306683																						0/0
UBSMA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	08/25/2023	08/22/2025	1,517	756,873	498.55	20,641			17,078		19,818			(3,564)				0/0
TA2307133																						0/0
UBSMA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	12/08/2023	11/18/2025	188	92,930	489.41	2,886			2,805		3,450			(82)				0/0
TA2306099																						0/0
UBSMA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	08/31/2023	08/22/2025	380	190,839	499.94	5,486			4,583		4,746			(903)				0/0
TA2307318																						0/0
UBSMA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	08/03/2023	08/01/2025	763	393,850	505.23	9,972			7,950		8,068			(2,022)				0/0
TA2306710																						0/0
UBSMA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	12/12/2023	12/05/2025	828	411,126	493.35	12,219			11,915		13,670			(305)				0/0
TA2309150																						0/0
UBSMA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	08/10/2023	08/08/2025	2,400	1,205,006	501.15	33,437			26,980		28,425			(6,457)				0/0
TA2306652																						0/0
UBSMA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	11/01/2023	10/24/2025	527	302,477	480.28	8,653			7,945		14,647			(708)				0/0
TA2308439																						0/0
UBSMA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	08/29/2023	08/25/2025	995	499,125	498.93	14,517			12,054		12,889			(2,463)				0/0
TA2307211																						0/0
UBSMA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	06/14/2023	06/12/2025	787	398,629	505.37	11,188			8,126		7,631			(3,063)				0/0
TA2306454																						0/0
UBSMA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	06/16/2023	06/13/2025	330	167,241	507.03	4,501			3,293		3,020			(1,208)				0/0
TA2305539																						0/0
UBSMA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	04/11/2023	04/03/2025	802	402,910	503.6	10,613			6,742		7,579			(3,871)				0/0
TA2304201																						0/0
UBSMA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	11/29/2023	11/24/2025	455	223,862	490.43	6,359			6,086		8,105			(272)				0/0
TA2309307																						0/0
UBSMA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	11/10/2023	10/23/2025	440	214,418	480.68	6,991			6,518		10,201			(473)				0/0
TA2308579																						0/0
UBSMA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	03/17/2023	03/14/2025	1,884	938,328	502.23	22,699			13,732		18,232			(8,967)				0/0
TA2303813																						0/0
UBSMA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	12/05/2023	11/03/2025	300	147,764	487.99	4,527			4,365		5,602			(162)				0/0
TA2309014																						0/0
UBSMA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	03/17/2023	03/07/2025	3,010	1,499,134	511.3	27,363			16,448		19,673			(10,915)				0/0
TA2303815																						0/0
UBSMA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	05/19/2023	05/05/2025	400	201,967	503.8	5,680			3,890		3,921			(1,770)				0/0
TA2304910																						0/0
UBSMA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	08/18/2023	08/15/2025	1,560	776,969	499	20,417			16,694		19,955			(3,722)				0/0
TA2306977																						0/0
UBSMA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	05/18/2023	05/05/2025	506	255,465	503.84	7,137			4,898		4,940			(2,239)				0/0
TA2304877																						0/0
UBSMA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	10/11/2023	10/06/2025	1,941	944,408	483.73	27,655			24,599		40,982			(3,056)				0/0
TA2308089																						0/0
UBSMA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	09/29/2023	09/26/2025	533	258,241	486.64	6,525			5,714		10,276			(811)				0/0
TA2307857																						0/0
UBSMA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	12/21/2023	12/05/2025	168	83,930	493.3	2,734			2,711		2,789			(23)				0/0
TA2309301																						0/0
UBSMA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	07/13/2023	06/26/2025	501	254,263	505.83	7,170			5,474		4,886			(1,697)				0/0
TA2306165																						0/0
UBSMA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	10/20/2023	10/03/2025	371	178,488	482.52	4,564			4,120		8,099			(444)				0/0
TA2308233																						0/0
UBSMA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	09/22/2023	09/05/2025	336	164,485	499.3	3,248			2,804		4,290			(444)				0/0
TA2307670																						0/0
UBSMA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	09/18/2023	08/29/2025	361	179,588	501.18	4,277			3,656		4,360			(621)				0/0
TA2307598																						0/0
UBSMA1A5 INDEX 2 YR	N/A		Equity/Index	UBS-	04/20/2023	04/17/2025	819	413,018	505.52	10,873			7,088		7,336			(3,785)				0/0
TA2304359																						0/0
UBSNP1-EUROPEAN																						0/0
TA2304404																						0/0
UBSNP1-EUROPEAN																						0/0
TA2306733																						0/0
UBSNP1-EUROPEAN																						0/0
TA2304905																						0/0
UBSNP1-EUROPEAN																						0/0
TA2307596																						0/0
UBSNP1-EUROPEAN																						0/0
TA2303916																						0/0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
UBSNP1 - EUROPEAN	N/A		Equity/Index	UBS-	05/15/2023	05/15/2024	10,723	3,000,000	281.762510000000		64,200		64,200		11,252							0/0
TA2304737									002													0/0
UBSNP1 - EUROPEAN	N/A		Equity/Index	UBS-	02/10/2023	02/09/2024	16,500	4,738,072	288.33		106,763		106,763		4,276							0/0
TA2303335																						0/0
UBSNP1 - EUROPEAN	N/A		Equity/Index	UBS-	08/18/2023	08/19/2024	6,242	1,700,000	274.491999999999		35,734		35,734		20,752							0/0
TA2306982									999													0/0
UBSNP1 - EUROPEAN	N/A		Equity/Index	UBS-	05/11/2023	05/10/2024	2,000	561,088	286.58		9,036		9,036		1,553							0/0
TA2304694																						0/0
UBSNP1 - EUROPEAN	N/A		Equity/Index	UBS-	07/28/2023	07/29/2024	9,993	2,800,000	282.440591999999		58,632		58,632		16,886							0/0
TA2306597									998													0/0
UBSNP1 - EUROPEAN	N/A		Equity/Index	UBS-	10/27/2023	10/29/2024	7,518	2,000,000	268.2833		41,560		41,560		49,983							0/0
TA2308354																						0/0
UBSNP1 - EUROPEAN	N/A		Equity/Index	UBS-	06/16/2023	06/12/2024	4,400	1,226,066	275.52		36,374		36,374		10,004							0/0
TA2305533																						0/0
UBSNP1 - EUROPEAN	N/A		Equity/Index	UBS-	12/29/2023	12/30/2024	7,419	2,000,000	271.367700000000		43,240		43,240		44,555							0/0
TA2309459									001													0/0
UBSNP1 - EUROPEAN	N/A		Equity/Index	UBS-	10/12/2023	10/11/2024	13,130	3,500,000	268.7423		72,730		72,730		82,310							0/0
TA2308116																						0/0
UBSNP1 - EUROPEAN	N/A		Equity/Index	UBS-	04/05/2023	04/04/2024	10,585	3,006,242	284.73		70,081		70,081		6,444							0/0
TA2304132																						0/0
UBSNP1 - EUROPEAN	N/A		Equity/Index	UBS-	10/06/2023	10/08/2024	3,009	800,000	268.174500000000		16,544		16,544		19,434							0/0
TA2307983									002													0/0
UBSNP1 - EUROPEAN	N/A		Equity/Index	UBS-	06/08/2023	06/05/2024	5,000	1,378,861	275.07		35,055		35,055		11,239							0/0
TA2305266																						0/0
UBSNP1 - EUROPEAN	N/A		Equity/Index	UBS-	06/23/2023	06/24/2024	5,063	1,400,000	291.31		29,806		29,806		9,048							0/0
TA2305702																						0/0
UBSNP1 - EUROPEAN	N/A		Equity/Index	UBS-	01/25/2023	01/18/2024	8,000	2,327,717	291.31		55,019		55,019		1,015							0/0
TA2303157																						0/0
UBSNP1 - EUROPEAN	N/A		Equity/Index	UBS-	03/10/2023	03/11/2024	9,000	2,516,685	281		55,870		55,870		4,455							0/0
TA2303723									999													0/0
UBSNP1 - EUROPEAN	N/A		Equity/Index	UBS-	04/27/2023	04/26/2024	8,275	2,322,702	282.029999999999		51,770		51,770		7,109							0/0
TA2304461									997													0/0
UBSNP1 - EUROPEAN	N/A		Equity/Index	UBS-	09/22/2023	09/20/2024	11,074	3,000,000	273.0829		62,460		62,460		46,733							0/0
TA2307673																						0/0
UBSNP1 - EUROPEAN	N/A		Equity/Index	UBS-	05/15/2023	05/03/2024	1,140	318,945	998		1,138		1,138		365							0/0
TA2304794																						0/0
UBSNP1 - EUROPEAN	N/A		Equity/Index	UBS-	08/22/2023	08/22/2024	8,834	2,400,000	273.890899999999		50,064		50,064		31,446							0/0
TA2307103									999													0/0
UBSNP1 - EUROPEAN	N/A		Equity/Index	UBS-	08/09/2023	08/09/2024	12,301	3,400,000	278.660900000000		70,856		70,856		28,177							0/0
TA2306824									003													0/0
UBSNP1 - EUROPEAN	N/A		Equity/Index	UBS-	03/10/2023	03/08/2024	16,000	4,474,125	282.029999999999		92,147		92,147		7,124							0/0
TA2303722									997													0/0
UBSNP1 - EUROPEAN	N/A		Equity/Index	UBS-	02/08/2023	02/07/2024	5,254	1,513,888	290.49		31,382		31,382		1,268							0/0
TA2303335																						0/0
UBSNP1 - EUROPEAN	N/A		Equity/Index	UBS-	06/09/2023	06/11/2024	6,886	1,900,000	277.370313000000		40,945		40,945		12,517							0/0
TA2306301									001													0/0
UBSNP1 - EUROPEAN	N/A		Equity/Index	UBS-	02/17/2023	02/16/2024	20,981	6,000,000	287.913086000000		128,100		128,100		6,215							0/0
TA2303447									002													0/0
UBSNP1 - EUROPEAN	N/A		Equity/Index	UBS-	04/24/2023	04/22/2024	3,905	1,101,138	283.17		24,746		24,746		3,046							0/0
TA2304402																						0/0
UBSNP1 - EUROPEAN	N/A		Equity/Index	UBS-	05/12/2023	05/13/2024	7,147	2,000,000	281.810468000000		42,880		42,880		7,341							0/0
TA2304741									001													0/0
UBSNP1 - EUROPEAN	N/A		Equity/Index	UBS-	12/29/2023	12/31/2024	4,451	1,200,000	271.367700000000		25,992		25,992		26,774							0/0
TA2309460									001													0/0
UBSNP1 - EUROPEAN	N/A		Equity/Index	UBS-	05/11/2023	05/10/2024	18,000	5,049,796	282.51		108,088		108,088		17,465							0/0
TA2304698																						0/0
UBSNP1 - EUROPEAN	N/A		Equity/Index	UBS-	02/16/2023	02/16/2024	7,500	2,143,418	286.61		49,141		49,141		2,226							0/0
TA2303429																						0/0
UBSNP1 - EUROPEAN	N/A		Equity/Index	UBS-	08/25/2023	08/27/2024	4,759	1,300,000	275.166099999999		27,560		27,560		15,594							0/0
TA2307120									997													0/0
UBSNP1 - EUROPEAN	N/A		Equity/Index	UBS-	06/08/2023	06/07/2024	2,797	771,335	275.339999999999		19,309		19,309		6,210							0/0
TA2305268									999													0/0
UBSNP1 - EUROPEAN	N/A		Equity/Index	UBS-	09/21/2023	09/20/2024	11,801	3,200,000	273.660700000000		65,184		65,184		47,452							0/0
TA2307688									002													0/0
UBSNP1 - EUROPEAN	N/A		Equity/Index	UBS-	06/23/2023	06/21/2024	6,509	1,800,000	276.517491000000		38,142		38,142		11,404							0/0
TA2305703									001													0/0

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
UBSNP1 - EUROPEAN	N/A		Equity/Index	UBS-	06/06/2023	06/06/2024	13,451	3,700,000	277.044050000000		78,736		78,736		24,389							0/0
TA2305232									001													0/0
UBSNP1 - EUROPEAN	N/A		Equity/Index	UBS-	07/19/2023	07/19/2024	14,633	4,100,000	282.594490000000		84,788		84,788		23,145							0/0
TA2303635									001													0/0
UBSNP1 - EUROPEAN	N/A		Equity/Index	UBS-	09/29/2023	10/01/2024	3,720	1,000,000	271.346600000000		20,450		20,450		18,386							0/0
TA2307847									002													0/0
UBSNP1 - EUROPEAN	N/A		Equity/Index	UBS-	08/18/2023	08/16/2024	6,242	1,700,000	274.491199999999		35,564		35,564		20,630							0/0
TA2306981									990													0/0
UBSNP1 - EUROPEAN	N/A		Equity/Index	UBS-	01/19/2023	01/17/2024	3,500	1,016,042	292.27		21,586		21,586		401							0/0
TA2303107									284.309849999999		59,472		59,472		7,930							0/0
UBSNP1 - EUROPEAN	N/A		Equity/Index	UBS-	04/28/2023	04/29/2024	9,922	2,800,000	998													0/0
TA2304483									277.840098000000		140,075		140,075		41,934							0/0
UBSNP1 - EUROPEAN	N/A		Equity/Index	UBS-	06/14/2023	06/14/2024	23,547	6,500,000	001													0/0
TA2305457									287.959999999999		33,006		33,006		1,212							0/0
UBSNP1 - EUROPEAN	N/A		Equity/Index	UBS-	02/10/2023	02/06/2024	5,000	1,435,780	998													0/0
TA2303357																						0/0
UBSNP1 - EUROPEAN	N/A		Equity/Index	UBS-	04/05/2023	04/03/2024	9,051	2,570,571	284.55		60,555		60,555		5,474							0/0
TA2304133									282.440591999999													0/0
UBSNP1 - EUROPEAN	N/A		Equity/Index	UBS-	07/28/2023	07/30/2024	5,353	1,500,000	998		31,455		31,455		9,092							0/0
TA2306598																						0/0
UBSNP1 - EUROPEAN	N/A		Equity/Index	UBS-	04/11/2023	04/05/2024	4,882	1,383,451	286.14		26,653		26,653		2,923							0/0
TA2304209									003													0/0
UBSNP1 - EUROPEAN	N/A		Equity/Index	UBS-	06/08/2023	06/07/2024	1,100	303,349			6,917		6,917		2,087							0/0
TA2305269																						0/0
UBSNP1 - EUROPEAN	N/A		Equity/Index	UBS-	01/30/2023	01/25/2024	4,232	1,223,476	295.19		19,434		19,434		631							0/0
TA2303208																						0/0
UBSNP1 - EUROPEAN	N/A		Equity/Index	UBS-	04/24/2023	04/19/2024	14,213	4,007,803	281.07		103,094		103,094		12,507							0/0
TA2304403									286.899999999999													0/0
UBSNP1 - EUROPEAN	N/A		Equity/Index	UBS-	02/10/2023	02/09/2024	4,500	1,292,202	998		31,960		31,960		1,188							0/0
TA2303356									292.399547999999													0/0
UBSNP1 - EUROPEAN	N/A		Equity/Index	UBS-	01/27/2023	01/26/2024	10,335	3,000,000	998		63,660		63,660		1,776							0/0
TA2303182									002													0/0
UBSNP1 - EUROPEAN	N/A		Equity/Index	UBS-	05/11/2023	05/10/2024	3,200	897,741	002		21,136		21,136		3,453							0/0
TA2304697																						0/0
UBSNP1 - EUROPEAN	N/A		Equity/Index	UBS-	09/29/2023	09/27/2024	13,391	3,600,000	002		73,116		73,116		65,623							0/0
TA2307849									273.856600000000		55,084		55,084		34,389							0/0
UBSNP1 - EUROPEAN	N/A		Equity/Index	UBS-	08/24/2023	08/23/2024	9,562	2,600,000	001													0/0
TA2307109									282.406829000000													0/0
UBSNP1 - EUROPEAN	N/A		Equity/Index	UBS-	05/09/2023	05/09/2024	7,490	2,100,000	002		44,751		44,751		7,175							0/0
TA2304655									266.827400000000													0/0
UBSNP1 - EUROPEAN	N/A		Equity/Index	UBS-	12/08/2023	12/09/2024	7,543	2,000,000	001		43,380		43,380		58,534							0/0
TA2309101									277.957988		59,528		59,528		15,231							0/0
UBSNP1 - EUROPEAN	N/A		Equity/Index	UBS-	05/23/2023	05/23/2024	10,147	2,800,000			17,429		17,429		4,913							0/0
TA2304983									278.06													0/0
UBSNP1 - EUROPEAN	N/A		Equity/Index	UBS-	06/30/2023	06/20/2024	2,704	750,660														0/0
TA2305883									287.07		28,209		28,209		9,663							0/0
UBSNP1 - EUROPEAN	N/A		Equity/Index	UBS-	08/07/2023	07/19/2024	9,019	2,498,488														0/0
TA2306783									280.42		41,135		41,135		3,175							0/0
UBSNP1 - EUROPEAN	N/A		Equity/Index	UBS-	03/10/2023	03/08/2024	6,400	1,789,650														0/0
TA2303720									269.863		22,814		22,814		23,818							0/0
UBSNP1 - EUROPEAN	N/A		Equity/Index	UBS-	10/16/2023	10/16/2024	4,110	1,100,000														0/0
TA2308144																						0/0
UBSNP1 - EUROPEAN	N/A		Equity/Index	UBS-	05/10/2023	05/03/2024	4,507	1,266,929	304.86		6,032		6,032		1,674							0/0
TA2304670																						0/0
UBSNP1 - EUROPEAN	N/A		Equity/Index	UBS-	04/11/2023	04/04/2024	2,598	734,711	284.75		15,554		15,554		1,604							0/0
TA2304210									284.309849999999													0/0
UBSNP1 - EUROPEAN	N/A		Equity/Index	UBS-	04/28/2023	04/30/2024	7,087	2,000,000	998		42,540		42,540		5,707							0/0
TA2304484									290.029999999999		27,769		27,769		1,935							0/0
UBSNP1 - EUROPEAN	N/A		Equity/Index	UBS-	03/03/2023	03/01/2024	6,000	1,705,399	997													0/0
TA2303620																						0/0
UBSNP1 - EUROPEAN	N/A		Equity/Index	UBS-	06/02/2023	05/31/2024	8,358	2,300,000	275.1875		55,913		55,913		18,025							0/0
TA2305157									278.836479999999		77,515		77,515		27,084							0/0
UBSNP1 - EUROPEAN	N/A		Equity/Index	UBS-	08/02/2023	08/02/2024	13,326	3,700,000	999													0/0
TA2306692									277.168500000000		40,508		40,508		12,072							0/0
UBSNP1 - EUROPEAN	N/A		Equity/Index	UBS-	06/02/2023	06/03/2024	6,904	1,900,000	002													0/0
TA2305158																						0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
UBSNP1-EUROPEAN	N/A		Equity/Index	UBS-	09/19/2023	09/19/2024	9,873	2,700,000	278.11		54,702		54,702		32,688							0/0
UBSNP1-EUROPEAN	N/A		Equity/Index	UBS-	05/11/2023	05/01/2024	14,000	3,927,619	002		76,791		76,791		11,783							0/0
UBSNP1-EUROPEAN	N/A		Equity/Index	UBS-	01/25/2023	01/23/2024	5,500	1,600,395	291.73		37,074		37,074		.864							0/0
UBSNP1-EUROPEAN	N/A		Equity/Index	UBS-	02/27/2023	02/21/2024	1,412	400,048	284.5		.8,905		.8,905		.468							0/0
UBSNP1-EUROPEAN	N/A		Equity/Index	UBS-	11/30/2023	11/29/2024	7,485	2,000,000	269,2167		42,180		42,180		49,048							0/0
UBSNP1-EUROPEAN	N/A		Equity/Index	UBS-	12/04/2023	12/02/2024	8,947	2,387,663	002		48,635		48,635		58,221							0/0
UBSNP1-EUROPEAN	N/A		Equity/Index	UBS-	12/13/2023	12/13/2024	11,244	3,000,000	268,5115999999		64,860		64,860		78,968							0/0
UBSNP1-EUROPEAN	N/A		Equity/Index	UBS-	04/27/2023	04/24/2024	4,324	1,213,700	281.98		27,062		27,062		3,664							0/0
UBSNP1-EUROPEAN	N/A		Equity/Index	UBS-	02/13/2023	02/12/2024	2,873	827,239	998		18,926		18,926		.805							0/0
UBSNP1-EUROPEAN	N/A		Equity/Index	UBS-	05/15/2023	05/03/2024	3,368	942,286	303.33		4,427		4,427		1,282							0/0
UBSNP1-EUROPEAN	N/A		Equity/Index	UBS-	02/22/2023	02/21/2024	3,000	852,152	284.5		20,026		20,026		.997							0/0
UBSNP1-EUROPEAN	N/A		Equity/Index	UBS-	04/13/2023	04/12/2024	5,296	1,500,000	999		36,630		36,630		3,801							0/0
UBSNP1-EUROPEAN	N/A		Equity/Index	UBS-	12/20/2023	12/19/2024	10,938	2,948,616	002		63,797		63,797		64,773							0/0
UBSNP1-EUROPEAN	N/A		Equity/Index	UBS-	11/29/2023	11/29/2024	8,599	2,300,000	002		48,461		48,461		55,108							0/0
UBSNP1-EUROPEAN	N/A		Equity/Index	UBS-	12/08/2023	12/06/2024	6,411	1,700,000	001		36,686		36,686		49,676							0/0
UBSNP1-EUROPEAN	N/A		Equity/Index	UBS-	07/13/2023	07/01/2024	9,959	2,783,376	997		61,651		61,651		15,937							0/0
UBSNP1-EUROPEAN	N/A		Equity/Index	UBS-	04/20/2023	04/17/2024	8,944	2,518,687	293.24		54,887		54,887		.6,623							0/0
UBSNP1-EUROPEAN	N/A		Equity/Index	UBS-	09/27/2023	09/27/2024	13,004	3,500,000	002		71,190		71,190		62,033							0/0
UBSNP1-EUROPEAN	N/A		Equity/Index	UBS-	04/27/2023	04/26/2024	2,520	707,337	279.98		18,070		18,070		2,553							0/0
UBSNP1-EUROPEAN	N/A		Equity/Index	UBS-	02/22/2023	02/16/2024	4,000	1,136,202	002		24,309		24,309		1,179							0/0
UBSNP1-EUROPEAN	N/A		Equity/Index	UBS-	06/02/2023	06/04/2024	5,814	1,600,000	002		34,160		34,160		10,246							0/0
UBSNP1-EUROPEAN	N/A		Equity/Index	UBS-	07/12/2023	07/12/2024	10,776	3,000,000	002		62,400		62,400		18,326							0/0
UBSNP1-EUROPEAN	N/A		Equity/Index	UBS-	09/22/2023	09/24/2024	5,168	1,400,000	998		28,616		28,616		21,239							0/0
UBSNP1-EUROPEAN	N/A		Equity/Index	UBS-	01/26/2023	01/03/2024	5,627	1,636,933	294.24		30,812		30,812		.172							0/0
UBSNP1-EUROPEAN	N/A		Equity/Index	UBS-	01/13/2023	01/12/2024	19,000	5,531,844	002		123,217		123,217		1,668							0/0
UBSNP1-EUROPEAN	N/A		Equity/Index	UBS-	05/31/2023	05/30/2024	5,379	1,468,389	273.8		33,801		33,801		13,388							0/0
UBSNP1-EUROPEAN	N/A		Equity/Index	UBS-	05/22/2023	05/16/2024	4,554	1,259,559	284.02		17,970		17,970		3,887							0/0
UBSNP1-EUROPEAN	N/A		Equity/Index	UBS-	12/29/2023	12/27/2024	4,822	1,300,000	001		27,976		27,976		28,902							0/0
UBSNP1-EUROPEAN	N/A		Equity/Index	UBS-	06/09/2023	06/07/2024	7,985	2,200,000	001		47,102		47,102		14,226							0/0
UBSNP1-EUROPEAN	N/A		Equity/Index	UBS-	05/26/2023	05/24/2024	6,213	1,700,000	998		41,684		41,684		15,627							0/0
UBSNP1-EUROPEAN	N/A		Equity/Index	UBS-	03/14/2023	03/14/2024	12,491	3,500,000	002		75,810		75,810		.6,160							0/0
UBSNP1-EUROPEAN	N/A		Equity/Index	UBS-	04/11/2023	04/05/2024	12,676	3,584,756	284.01		79,932		79,932		.8,181							0/0
UBSNP1-EUROPEAN	N/A		Equity/Index	UBS-	10/03/2023	10/03/2024	10,129	2,700,000	269,0136		55,107		55,107		60,629							0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
UBSNP1-EUROPEAN	N/A		Equity/Index	UBS-	04/26/2023	04/26/2024	12,501	3,500,000	282,140,280,000		74,025		74,025		10,749							0/0
UBSNP1-EUROPEAN	N/A		Equity/Index	UBS-	05/10/2023	05/02/2024	4,986	1,401,577	279,82		36,874		36,874		5,534							0/0
UBSNP1-EUROPEAN	N/A		Equity/Index	UBS-	03/20/2023	03/15/2024	6,385	1,785,344	003		45,389		45,389		4,030							0/0
UBSNP1-EUROPEAN	N/A		Equity/Index	UBS-	02/09/2023	02/08/2024	9,723	2,789,551	291,12		50,658		50,658		2,266							0/0
UBSNP1-EUROPEAN	N/A		Equity/Index	UBS-	10/26/2023	10/25/2024	9,791	2,600,000	002		53,846		53,846		67,157							0/0
UBSNP1-EUROPEAN	N/A		Equity/Index	UBS-	12/08/2023	12/10/2024	9,806	2,600,000	001		56,472		56,472		76,310							0/0
UBSNP1-EUROPEAN	N/A		Equity/Index	UBS-	10/19/2023	10/18/2024	13,832	3,700,000	266,6438		77,182		77,182		81,640							0/0
UBSNP1-EUROPEAN	N/A		Equity/Index	UBS-	09/11/2023	09/06/2024	18,724	5,121,885	276,25		102,214		102,214		58,165							0/0
UBSNP1-EUROPEAN	N/A		Equity/Index	UBS-	09/18/2023	09/09/2024	6,412	1,755,417	997		33,483		33,483		18,940							0/0
UBSNP1-EUROPEAN	N/A		Equity/Index	UBS-	06/30/2023	06/28/2024	3,018	837,829	997		20,733		20,733		6,238							0/0
UBSNP1-EUROPEAN	N/A		Equity/Index	UBS-	04/24/2023	04/22/2024	2,275	641,508	998		3,215		3,215		788							0/0
UBSNP1-EUROPEAN	N/A		Equity/Index	UBS-	05/12/2023	05/14/2024	5,718	1,600,000	001		34,352		34,352		5,908							0/0
UBSNP1-EUROPEAN	N/A		Equity/Index	UBS-	09/06/2023	09/06/2024	9,160	2,500,000	001		51,850		51,850		31,091							0/0
UBSNP1-EUROPEAN	N/A		Equity/Index	UBS-	05/02/2023	05/02/2024	4,982	1,393,406	284,39		26,591		26,591		4,090							0/0
UBSNP1-EUROPEAN	N/A		Equity/Index	UBS-	07/17/2023	07/02/2024	4,997	1,393,057	998		25,747		25,747		7,144							0/0
UBSNP1-EUROPEAN	N/A		Equity/Index	UBS-	08/11/2023	08/13/2024	9,420	2,600,000	999		54,522		54,522		22,745							0/0
UBSNP1-EUROPEAN	N/A		Equity/Index	UBS-	12/21/2023	12/20/2024	11,875	3,200,000	999		69,248		69,248		70,934							0/0
UBSNP1-EUROPEAN	N/A		Equity/Index	UBS-	07/17/2023	07/03/2024	3,247	905,194	276,12		22,572		22,572		6,593							0/0
UBSNP1-EUROPEAN	N/A		Equity/Index	UBS-	03/30/2023	03/28/2024	12,477	3,500,000	282,366198		75,320		75,320		7,469							0/0
UBSNP1-EUROPEAN	N/A		Equity/Index	UBS-	10/20/2023	10/18/2024	5,992	1,600,000	999		32,896		32,896		36,107							0/0
UBSNP1-EUROPEAN	N/A		Equity/Index	UBS-	02/01/2023	01/30/2024	2,373	893,610	002		20,622		20,622		502							0/0
UBSNP1-EUROPEAN	N/A		Equity/Index	UBS-	10/25/2023	10/25/2024	13,538	3,600,000	998		74,520		74,520		90,287							0/0
UBSNP1-EUROPEAN	N/A		Equity/Index	UBS-	02/01/2023	01/26/2024	4,340	1,288,549	998		32,971		32,971		783							0/0
UBSNP1-EUROPEAN	N/A		Equity/Index	UBS-	11/10/2023	11/08/2024	18,486	4,900,000	267,3211		101,185		101,185		133,823							0/0
UBSNP1-EUROPEAN	N/A		Equity/Index	UBS-	03/29/2023	03/28/2024	13,561	3,800,000	997		81,624		81,624		8,209							0/0
UBSNP1-EUROPEAN	N/A		Equity/Index	UBS-	05/18/2023	05/17/2024	13,340	3,700,000	997		79,809		79,809		17,289							0/0
UBSNP1-EUROPEAN	N/A		Equity/Index	UBS-	03/24/2023	03/26/2024	3,206	900,000	999		19,575		19,575		1,843							0/0
UBSNP1-EUROPEAN	N/A		Equity/Index	UBS-	02/24/2023	02/23/2024	10,943	3,100,000	003		65,844		65,844		3,688							0/0
UBSNP1-EUROPEAN	N/A		Equity/Index	UBS-	11/14/2023	11/14/2024	9,698	2,600,000	999		53,612		53,612		56,744							0/0
UBSNP1-EUROPEAN	N/A		Equity/Index	UBS-	11/21/2023	11/21/2024	13,427	3,600,000	998		74,376		74,376		79,611							0/0
UBSNP1-EUROPEAN	N/A		Equity/Index	UBS-	01/13/2023	01/10/2024	15,000	4,367,246	998		118,520		118,520		1,165							0/0
UBSNP1-EUROPEAN	N/A		Equity/Index	UBS-	06/27/2023	06/27/2024	4,332	1,200,000	998		25,308		25,308		7,534							0/0
UBSNP1-EUROPEAN	N/A		Equity/Index	UBS-	11/13/2023	11/13/2024	2,626	700,000	268,8725		14,497		14,497		17,172							0/0

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
UBSNP1-EUROPEAN	N/A		Equity/Index	UBS-	03/13/2023	03/12/2024	2,346	666,164	299.82		3,934		3,934		.579							0/0
TA23037001																						0/0
UBSNP1-EUROPEAN	N/A		Equity/Index	UBS-	03/22/2023	03/22/2024	5,739	1,600,000	280,576168		34,672		34,672		3,477							0/0
TA2303906																						0/0
UBSNP1-EUROPEAN	N/A		Equity/Index	UBS-	04/14/2023	04/16/2024	10,990	3,100,000	002	284,10896200000	66,340		66,340		7,726							0/0
TA2304271																						0/0
UBSNP1-EUROPEAN	N/A		Equity/Index	UBS-	04/27/2023	04/24/2024	9,460	2,655,319	283.39		53,759		53,759		7,294							0/0
TA2304459																						0/0
UBSNP1-EUROPEAN	N/A		Equity/Index	UBS-	10/06/2023	10/04/2024	7,523	2,000,000	002	268,17450000000	41,080		41,080		48,381							0/0
TA2307982																						0/0
UBSNP1-EUROPEAN	N/A		Equity/Index	UBS-	05/31/2023	05/22/2024	7,523	2,000,000	002	279,0299999999999	37,547		37,547		11,259							0/0
TA2305123																						0/0
UBSNP1-EUROPEAN	N/A		Equity/Index	UBS-	06/08/2023	06/07/2024	8,824	2,408,824	997	277,16000000000	24,407		24,407		7,272							0/0
TA2305267																						0/0
UBSNP1-EUROPEAN	N/A		Equity/Index	UBS-	06/30/2023	06/26/2024	4,000	1,103,088	003	276,8999999999999	35,980		35,980		10,864							0/0
TA2306881																						0/0
UBSNP1-EUROPEAN	N/A		Equity/Index	UBS-	06/30/2023	06/26/2024	5,120	1,421,367	998													0/0
TA2306986																						0/0
UBSNP1-EUROPEAN	N/A		Equity/Index	UBS-	08/18/2023	08/15/2024	4,039	1,100,000	273.892		23,969		23,969		14,049							0/0
TA2304208																						0/0
UBSNP1-EUROPEAN	N/A		Equity/Index	UBS-	04/11/2023	04/03/2024	4,294	1,214,338	291.75		15,597		15,597		2,141							0/0
TA2309282																						0/0
UBSNP1-EUROPEAN	N/A		Equity/Index	UBS-	12/20/2023	12/19/2024	8,576	2,311,879	269.94		54,982		54,982		55,873							0/0
TA2303171																						0/0
UBSNP1-EUROPEAN	N/A		Equity/Index	UBS-	01/26/2023	01/23/2024	4,273	1,243,045	291.39		29,260		29,260		.673							0/0
TA2307448																						0/0
UBSNP1-EUROPEAN	N/A		Equity/Index	UBS-	09/07/2023	09/06/2024	13,551	3,700,000	998	275,2588999999999	77,034		77,034		45,850							0/0
TA2303108																						0/0
UBSNP1-EUROPEAN	N/A		Equity/Index	UBS-	01/19/2023	01/19/2024	4,000	1,161,191	291.31		26,364		26,364		514							0/0
TA2306906																						0/0
UBSNP1-EUROPEAN	N/A		Equity/Index	UBS-	07/28/2023	07/26/2024	10,350	2,900,000	998	282,4405919999999	60,436		60,436		17,294							0/0
TA2305057																						0/0
UBSNP1-EUROPEAN	N/A		Equity/Index	UBS-	05/26/2023	05/24/2024	19,735	5,400,000	275.621556		114,264		114,264		38,167							0/0
TA2308446																						0/0
UBSNP1-EUROPEAN	N/A		Equity/Index	UBS-	11/02/2023	11/01/2024	15,689	4,200,000	999	289,9266999999999	87,192		87,192		93,348							0/0
TA2308282																						0/0
UBSNP1-EUROPEAN	N/A		Equity/Index	UBS-	10/23/2023	10/23/2024	4,884	1,300,000	999	286,5946999999999	26,663		26,663		31,381							0/0
TA2303293																						0/0
UBSNP1-EUROPEAN	N/A		Equity/Index	UBS-	02/06/2023	02/05/2024	1,935	557,207	003	281,6600000000000	10,418		10,418		416							0/0
TA2307890																						0/0
UBSNP1-EUROPEAN	N/A		Equity/Index	UBS-	09/29/2023	09/30/2024	6,323	1,700,000	002	271,3466000000000	34,697		34,697		31,200							0/0
TA2303183																						0/0
UBSNP1-EUROPEAN	N/A		Equity/Index	UBS-	01/27/2023	01/29/2024	2,411	700,000	998	292,3995479999999	14,924		14,924		468							0/0
TA2303254																						0/0
UBSNP1-EUROPEAN	N/A		Equity/Index	UBS-	02/03/2023	02/01/2024	4,000	1,159,231	002	299,6000000000000	13,846		13,846		642							0/0
TA2305661																						0/0
UBSNP1-EUROPEAN	N/A		Equity/Index	UBS-	06/22/2023	06/21/2024	6,846	1,900,000	001	279,5370790000000	40,299		40,299		11,038							0/0
TA2305054																						0/0
UBSNP1-EUROPEAN	N/A		Equity/Index	UBS-	05/26/2023	05/29/2024	1,096	300,000	275.621556		6,399		6,399		2,171			(3,780)				0/0
TA2304671																						0/0
UBSNP1-EUROPEAN	N/A		Equity/Index	UBS-	05/10/2023	05/03/2024	5,983	1,569,385	997	283,8399999999999	31,518		31,518		4,651							0/0
TA2306239																						0/0
UBSNP1-EUROPEAN	N/A		Equity/Index	UBS-	07/14/2023	07/16/2024	4,654	1,300,000	002	281,6030640000000	27,183		27,183		7,649							0/0
TA2303156																						0/0
UBSNP1-EUROPEAN	N/A		Equity/Index	UBS-	01/25/2023	01/24/2024	4,000	1,163,858	997	290,8399999999999	28,590		28,590		.661							0/0
TA2306805																						0/0
UBSNP1-EUROPEAN	N/A		Equity/Index	UBS-	08/08/2023	08/08/2024	8,323	2,300,000	998	278,7192999999999	47,564		47,564		18,838							0/0
TA2306655																						0/0
UBSNP1-EUROPEAN	N/A		Equity/Index	UBS-	06/21/2023	06/21/2024	16,527	4,600,000	999	280,2036699999999	98,670		98,670		25,387							0/0
TA2303427																						0/0
UBSNP1-EUROPEAN	N/A		Equity/Index	UBS-	02/16/2023	02/09/2024	4,000	1,143,156	003	287,1600000000000	25,002		25,002		1,013							0/0
TA2306521																						0/0
UBSNP1-EUROPEAN	N/A		Equity/Index	UBS-	07/24/2023	07/17/2024	3,874	1,092,751	280.69		28,797		28,797		7,019							0/0
TA2306982																						0/0
UBSNP1-EUROPEAN	N/A		Equity/Index	UBS-	08/17/2023	08/09/2024	13,774	3,741,697	001	285,7099999999999	52,195		52,195		28,289							0/0
TA2303412																						0/0
UBSNP1-EUROPEAN	N/A		Equity/Index	UBS-	02/15/2023	02/13/2024	4,247	1,217,253	998	284,1499999999999	23,982		23,982		1,167							0/0
TA2303721																						0/0
UBSNP1-EUROPEAN	N/A		Equity/Index	UBS-	03/10/2023	03/08/2024	5,400	1,510,017	998		26,820		26,820		2,175							0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
UBSNP1 - EUROPEAN	N/A		Equity/Index	UBS-	05/15/2023	05/03/2024	4,362	1,120,383	282.77		23,866		23,866		3,860							0/0
TA23047361																						0/0
UBSNP1 - EUROPEAN	N/A		Equity/Index	UBS-	05/31/2023	05/17/2024	6,238	1,702,884	281.56		21,689		21,689		5,978							0/0
TA2305122																						0/0
UBSNP1 - EUROPEAN	N/A		Equity/Index	UBS-	11/10/2023	11/12/2024	7,168	1,900,000	287,3211		39,501		39,501		51,996							0/0
TA2306583																						0/0
UBSNP1 - EUROPEAN	N/A		Equity/Index	UBS-	08/23/2023	08/23/2024	11,719	3,200,000	001		67,008		67,008		37,509							0/0
TA2307091																						0/0
UBSNP1 - EUROPEAN	N/A		Equity/Index	UBS-	01/06/2023	01/04/2024	9,000	2,603,528	997		68,655		68,655		347							0/0
TA23072987																						0/0
UBSNP1 - EUROPEAN	N/A		Equity/Index	UBS-	01/06/2023	01/05/2024	13,000	3,760,652	288.3		91,592		91,592		576							0/0
TA23072988																						0/0
UBSNP1 - EUROPEAN	N/A		Equity/Index	UBS-	07/27/2023	07/26/2024	17,141	4,800,000	002		100,752		100,752		29,042							0/0
TA23066575																						0/0
UBSNP1 - EUROPEAN	N/A		Equity/Index	UBS-	06/09/2023	06/10/2024	10,888	3,000,000	001		64,530		64,530		19,679							0/0
TA23063032																						0/0
UBSNP1 - EUROPEAN	N/A		Equity/Index	UBS-	02/03/2023	02/02/2024	2,000	579,616	299.87		6,807		6,807		328							0/0
TA2303255																						0/0
UBSNP1 - EUROPEAN	N/A		Equity/Index	UBS-	12/15/2023	12/13/2024	14,849	4,000,000	002		85,800		85,800		87,517							0/0
TA2309199																						0/0
UBSNP1 - EUROPEAN	N/A		Equity/Index	UBS-	08/09/2023	08/07/2024	6,151	1,700,000	998		39,712		39,712		16,188							0/0
TA2306827																						0/0
UBSNP1 - EUROPEAN	N/A		Equity/Index	UBS-	02/03/2023	01/30/2024	4,000	1,159,231	290.55		26,105		26,105		742							0/0
TA2303259																						0/0
UBSNP1 - EUROPEAN	N/A		Equity/Index	UBS-	10/11/2023	10/11/2024	10,500	2,800,000	268,9753		57,764		57,764		64,615							0/0
TA2308081																						0/0
UBSNP1 - EUROPEAN	N/A		Equity/Index	UBS-	03/24/2023	03/22/2024	12,469	3,500,000	999		75,635		75,635		6,791							0/0
TA2303957																						0/0
UBSNP1 - EUROPEAN	N/A		Equity/Index	UBS-	07/21/2023	07/23/2024	2,488	700,000	002		14,630		14,630		3,847							0/0
TA2306469																						0/0
UBSNP1 - EUROPEAN	N/A		Equity/Index	UBS-	04/19/2023	04/19/2024	14,214	4,000,000	293,63072		84,120		84,120		10,546							0/0
TA2304346																						0/0
UBSNP1 - EUROPEAN	N/A		Equity/Index	UBS-	05/24/2023	05/24/2024	10,912	3,000,000	999		63,900		63,900		18,378							0/0
TA2305024																						0/0
UBSNP1 - EUROPEAN	N/A		Equity/Index	UBS-	11/24/2023	11/26/2024	2,999	800,000	999		16,928		16,928		20,147							0/0
TA2308817																						0/0
UBSNP1 - EUROPEAN	N/A		Equity/Index	UBS-	05/12/2023	05/10/2024	7,862	2,200,000	001		46,948		46,948		7,890							0/0
TA2304740																						0/0
UBSNP1 - EUROPEAN	N/A		Equity/Index	UBS-	12/22/2023	12/20/2024	10,383	2,800,000	002		60,620		60,620		61,350							0/0
TA2306352																						0/0
UBSNP1 - EUROPEAN	N/A		Equity/Index	UBS-	11/22/2023	11/22/2024	29,535	7,900,000	001		165,347		165,347		186,132							0/0
TA2308792																						0/0
UBSNP1 - EUROPEAN	N/A		Equity/Index	UBS-	08/11/2023	08/12/2024	4,710	1,300,000	998		27,222		27,222		11,335							0/0
TA2306872																						0/0
UBSNP1 - EUROPEAN	N/A		Equity/Index	UBS-	11/24/2023	11/22/2024	4,874	1,300,000	998		27,326		27,326		32,645							0/0
TA2308816																						0/0
UBSNP1 - EUROPEAN	N/A		Equity/Index	UBS-	05/16/2023	05/16/2024	5,036	1,400,000	999		29,890		29,890		6,030							0/0
TA2304837																						0/0
UBSNP1 - EUROPEAN	N/A		Equity/Index	UBS-	03/23/2023	03/20/2024	9,150	2,558,130	283.3		48,257		48,257		4,447							0/0
TA2303917																						0/0
UBSNP1 - EUROPEAN	N/A		Equity/Index	UBS-	05/10/2023	05/01/2024	4,442	1,248,657	282.19		28,002		28,002		4,035							0/0
TA2304676																						0/0
UBSNP1 - EUROPEAN	N/A		Equity/Index	UBS-	11/06/2023	11/01/2024	16,192	4,352,559	003		95,258		95,258		94,750							0/0
TA2308511																						0/0
UBSNP1 - EUROPEAN	N/A		Equity/Index	UBS-	03/17/2023	03/18/2024	7,535	2,100,000	999		45,948		45,948		4,281							0/0
TA2303833																						0/0
UBSNP1 - EUROPEAN	N/A		Equity/Index	UBS-	06/28/2023	06/28/2024	15,919	4,400,000	998		93,280		93,280		29,459							0/0
TA2306820																						0/0
UBSNP1 - EUROPEAN	N/A		Equity/Index	UBS-	10/05/2023	10/04/2024	10,174	2,700,000	998		55,377		55,377		67,654							0/0
TA2307957																						0/0
UBSNP1 - EUROPEAN	N/A		Equity/Index	UBS-	05/17/2023	05/17/2024	15,456	4,300,000	003		91,934		91,934		18,392							0/0
TA2304800																						0/0
UBSNP1 - EUROPEAN	N/A		Equity/Index	UBS-	01/20/2023	01/19/2024	17,220	5,000,000	001		110,850		110,850		2,241							0/0
TA2303116																						0/0
UBSNP1 - EUROPEAN	N/A		Equity/Index	UBS-	07/07/2023	07/05/2024	5,799	1,600,000	001		33,328		33,328		11,458							0/0
TA2305995																						0/0
UBSNP1 - EUROPEAN	N/A		Equity/Index	UBS-	04/03/2023	03/28/2024	8,012	2,265,349	289.18		35,402		35,402		3,759							0/0
TA2304095																						0/0

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
UBSNP1 - EUROPEAN	N/A		Equity/Index	UBS-	11/17/2023	11/15/2024	10,121	2,700,000	288,949700000000		56,133		56,133		65,891							0/0
TA2308686			Equity/Index	UBS-	04/11/2023	04/05/2024	2,683	758,749	288,709999999999		11,350		11,350		1,448							0/0
UBSNP1 - EUROPEAN	N/A		Equity/Index	UBS-	06/30/2023	06/28/2024	5,730	1,590,710	282,12		28,170		28,170		7,699							0/0
TA2304207			Equity/Index	UBS-	01/09/2023	01/09/2024	5,875	1,700,000	291,786291000000		35,445		35,445		393							0/0
UBSNP1 - EUROPEAN	N/A		Equity/Index	UBS-	02/27/2023	02/21/2024	8,068	2,285,828	285,92		46,200		46,200		2,598							0/0
TA2303020			Equity/Index	UBS-	04/03/2023	03/28/2024	9,742	2,754,497	283,31		64,188		64,188		5,662							0/0
UBSNP1 - EUROPEAN	N/A		Equity/Index	UBS-	04/20/2023	04/18/2024	13,937	3,924,747	283,55		83,876		83,876		10,262							0/0
TA2304094			Equity/Index	UBS-	08/25/2023	08/23/2024	8,420	2,300,000	297		48,461		48,461		27,128							0/0
UBSNP1 - EUROPEAN	N/A		Equity/Index	UBS-	01/04/2023	01/03/2024	7,424	2,138,313	289,149999999999		48,478		48,478		231							0/0
TA2303008			Equity/Index	UBS-	07/25/2023	07/25/2024	9,208	2,600,000	284,736361999999		53,924		53,924		13,773							0/0
UBSNP1 - EUROPEAN	N/A		Equity/Index	UBS-	01/30/2023	01/26/2024	5,478	1,583,696	294,73		26,035		26,035		856							0/0
TA2306541			Equity/Index	UBS-	11/10/2023	11/08/2024	6,791	1,800,000	266,048800000000		40,734		40,734		54,052							0/0
UBSNP1 - EUROPEAN	N/A		Equity/Index	UBS-	10/10/2023	10/10/2024	4,496	1,200,000	293,263399999999		24,708		24,708		26,988							0/0
TA2303207			Equity/Index	UBS-	03/20/2023	03/08/2024	1,768	494,360	289,08		6,042		6,042		577							0/0
UBSNP1 - EUROPEAN	N/A		Equity/Index	UBS-	10/04/2023	10/04/2024	10,173	2,700,000	287,861100000000		55,134		55,134		66,954							0/0
TA230860			Equity/Index	UBS-	02/13/2023	02/07/2024	4,748	1,367,118	288,220000000000		32,468		32,468		1,198							0/0
UBSNP1 - EUROPEAN	N/A		Equity/Index	UBS-	05/22/2023	05/17/2024	2,321	641,949	276,23		13,903		13,903		3,293							0/0
TA2307040			Equity/Index	UBS-	04/03/2023	03/22/2024	3,533	998,936	276,68		35,201		35,201		3,421							0/0
UBSNP1 - EUROPEAN	N/A		Equity/Index	UBS-	05/11/2023	05/08/2024	4,100	1,150,231	282,720000000000		24,191		24,191		3,850							0/0
UBSNP1 - EUROPEAN	N/A		Equity/Index	UBS-	05/22/2023	05/10/2024	9,884	2,736,511	286,410000000000		32,208		32,208		6,879							0/0
TA2304959			Equity/Index	UBS-	06/01/2023	05/31/2024	21,179	5,800,000	275,884650000000		122,844		122,844		41,697							0/0
UBSNP1 - EUROPEAN	N/A		Equity/Index	UBS-	09/28/2023	09/27/2024	12,242	3,300,000	272,120999999999		66,858		66,858		56,417							0/0
TA2306128			Equity/Index	UBS-	09/15/2023	09/16/2024	6,207	1,700,000	276,280599999999		35,037		35,037		20,057							0/0
UBSNP1 - EUROPEAN	N/A		Equity/Index	UBS-	01/18/2023	01/18/2024	4,463	1,300,000	293,613565999999		27,326		27,326		548							0/0
TA2303100			Equity/Index	UBS-	08/16/2023	08/16/2024	12,842	3,500,000	274,619599999999		73,745		73,745		41,978							0/0
UBSNP1 - EUROPEAN	N/A		Equity/Index	UBS-	04/11/2023	04/08/2024	4,844	1,369,877	298,83		10,751		10,751		2,036							0/0
TA2304213			Equity/Index	UBS-	02/08/2023	02/06/2024	1,934	557,152	289,76		12,108		12,108		461							0/0
UBSNP1 - EUROPEAN	N/A		Equity/Index	UBS-	06/12/2023	06/07/2024	10,021	2,761,035	283,529999999999		37,712		37,712		10,182							0/0
TA2303331			Equity/Index	UBS-	12/04/2023	12/03/2024	6,983	1,863,535	289,350000000000		38,021		38,021		45,546							0/0
UBSNP1 - EUROPEAN	N/A		Equity/Index	UBS-	04/28/2023	04/26/2024	4,607	1,300,000	294,309849999999		27,482		27,482		3,589							0/0
TA2308099			Equity/Index	UBS-	12/04/2023	12/02/2024	5,148	1,373,833	289,74		6,545		6,545		6,783							0/0
UBSNP1 - EUROPEAN	N/A		Equity/Index	UBS-	02/03/2023	02/01/2024	5,000	1,449,039	294,48		24,985		24,985		916							0/0
TA2303266			Equity/Index	UBS-	12/06/2023	12/06/2024	11,298	3,000,000	287,367000000000		64,260		64,260		84,371							0/0
UBSNP1 - EUROPEAN	N/A		Equity/Index	UBS-	05/03/2023	05/03/2024	8,918	2,500,000	282,428846000000		53,075		53,075		8,092							0/0
TA2304589			Equity/Index	UBS-					002													0/0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
UBSNP1-EUROPEAN	N/A		Equity/Index	UBS-	10/24/2023	10/24/2024	9,401	2,500,000	268,3641000000		51,075		51,075		61,538							0/0
TA2308279									001													0/0
UBSNP1-EUROPEAN	N/A		Equity/Index	UBS-	03/03/2023	03/04/2024	7,100	2,018,056	284,5299999999		48,049		48,049		2,754							0/0
TA2303621									891													0/0
UBSNP1-EUROPEAN	N/A		Equity/Index	UBS-	11/24/2023	11/25/2024	6,374	1,700,000	268,7560399999		35,904		35,904		42,712							0/0
TA2308819									998													0/0
UBSNP1-EUROPEAN	N/A		Equity/Index	UBS-	07/06/2023	07/05/2024	32,944	9,100,000	278,380764		190,554		190,554		63,829							0/0
TA2305977																						0/0
UBSNP1-EUROPEAN	N/A		Equity/Index	UBS-	07/14/2023	07/15/2024	5,370	1,500,000	281,6030640000		31,320		31,320		8,766							0/0
TA2306237									002													0/0
UBSNP1-EUROPEAN	N/A		Equity/Index	UBS-	02/22/2023	02/14/2024	4,500	1,278,228	286,86		25,333		25,333		1,249							0/0
TA2303488																						0/0
UBSNP1-EUROPEAN	N/A		Equity/Index	UBS-	07/11/2023	07/11/2024	5,758	1,600,000	280,2616990000		33,072		33,072		10,010							0/0
TA2306100									002													0/0
UBSNP1-EUROPEAN	N/A		Equity/Index	UBS-	04/25/2023	04/25/2024	4,607	1,300,000	284,4464110000		27,313		27,313		3,523							0/0
TA2304432									001													0/0
UBSNP1-EUROPEAN	N/A		Equity/Index	UBS-	08/21/2023	08/21/2024	5,886	1,600,000	273,9909000000		33,504		33,504		20,763							0/0
TA2307028																						0/0
UBSNP1-EUROPEAN	N/A		Equity/Index	UBS-	08/01/2023	08/01/2024	10,395	2,900,000	281,2700560000		60,378		60,378		19,104							0/0
TA2306671									001													0/0
UBSNP1-EUROPEAN	N/A		Equity/Index	UBS-	05/10/2023	05/08/2024	2,078	584,131	282,7200000000		12,773		12,773		1,926							0/0
TA2304675									003													0/0
UBSNP1-EUROPEAN	N/A		Equity/Index	UBS-	02/03/2023	02/01/2024	9,500	2,753,174	292,2900000000		55,274		55,274		1,818							0/0
TA2303257									002													0/0
UBSNP1-EUROPEAN	N/A		Equity/Index	UBS-	04/27/2023	04/26/2024	2,236	627,621	286,98		9,908		9,908		1,461							0/0
TA2304462																						0/0
UBSNP1-EUROPEAN	N/A		Equity/Index	UBS-	06/16/2023	06/14/2024	13,612	3,793,002	276,05		109,038		109,038		29,626							0/0
TA2305535																						0/0
UBSNP1-EUROPEAN	N/A		Equity/Index	UBS-	10/20/2023	10/22/2024	4,494	1,200,000	269,3557999999		24,828		24,828		27,232							0/0
TA2308238									998													0/0
UBSNP1-EUROPEAN	N/A		Equity/Index	UBS-	05/02/2023	05/02/2024	1,600	449,304	303,57		2,305		2,305		662							0/0
TA2304582																						0/0
UBSNP1-EUROPEAN	N/A		Equity/Index	UBS-	12/22/2023	12/24/2024	3,708	1,000,000	271,3826000000		21,780		21,780		22,058							0/0
TA2309353									002													0/0
UBSNP1-EUROPEAN	N/A		Equity/Index	UBS-	03/01/2023	02/28/2024	7,000	1,977,634	284,8500000000		41,005		41,005		2,468							0/0
TA2303581									002													0/0
UBSNP1-EUROPEAN	N/A		Equity/Index	UBS-	08/31/2023	08/30/2024	3,641	1,000,000	277,0068		20,670		20,670		10,446							0/0
TA2307317																						0/0
UBSNP1-EUROPEAN	N/A		Equity/Index	UBS-	07/21/2023	07/19/2024	10,664	3,000,000	281,3238999999		72,750		72,750		18,688							0/0
TA2306458									998													0/0
UBSNP1-EUROPEAN	N/A		Equity/Index	UBS-	03/10/2023	03/06/2024	5,800	1,621,870	284,01		28,985		28,985		2,262							0/0
TA2303719																						0/0
UBSNP1-EUROPEAN	N/A		Equity/Index	UBS-	03/03/2023	03/01/2024	17,920	5,093,469	284,5299999999		120,772		120,772		6,625							0/0
TA2303618									997													0/0
UBSNP1-EUROPEAN	N/A		Equity/Index	UBS-	05/09/2023	05/03/2024	11,000	3,083,962	293,23		29,790		29,790		6,342							0/0
TA2304657																						0/0
UBSNP1-EUROPEAN	N/A		Equity/Index	UBS-	07/07/2023	07/08/2024	5,436	1,500,000	284,1089620000		31,395		31,395		10,861							0/0
TA2305993									002													0/0
UBSNP1-EUROPEAN	N/A		Equity/Index	UBS-	04/14/2023	04/12/2024	10,635	3,000,000			63,810		63,810		7,173							0/0
TA2304270																						0/0
UBSNP1-EUROPEAN	N/A		Equity/Index	UBS-	10/31/2023	10/31/2024	13,180	3,500,000	267,8691		72,170		72,170		90,625							0/0
TA2308411																						0/0
UBSNP1-EUROPEAN	N/A		Equity/Index	UBS-	03/20/2023	03/15/2024	3,886	1,086,885	278,7		28,121		28,121		2,529							0/0
TA2303863																						0/0
UBSNP1-EUROPEAN	N/A		Equity/Index	UBS-	03/01/2023	02/23/2024	8,000	2,260,153	283,2900000000		51,684		51,684		2,684							0/0
TA2303579									002													0/0
UBSNP1-EUROPEAN	N/A		Equity/Index	UBS-	05/19/2023	05/21/2024	6,140	1,700,000	275,7452660000		36,635		36,635		8,431							0/0
TA2304907									002													0/0
UBSNP1-EUROPEAN	N/A		Equity/Index	UBS-	09/26/2023	09/26/2024	11,136	3,000,000	271,9798999999		60,780		60,780		51,627							0/0
TA2307766									998													0/0
UBSNP1-EUROPEAN	N/A		Equity/Index	UBS-	06/16/2023	06/13/2024	11,310	3,151,546	276,12		90,093		90,093		24,394							0/0
TA2305504																						0/0
UBSNP1-EUROPEAN	N/A		Equity/Index	UBS-	02/13/2023	02/07/2024	2,718	782,609	293,7		12,830		12,830		622							0/0
TA2303382																						0/0
UBSNP1-EUROPEAN	N/A		Equity/Index	UBS-	02/22/2023	02/22/2024	11,500	3,266,582	285,07		74,022		74,022		3,850							0/0
TA2303484									001													0/0
UBSNP1-EUROPEAN	N/A		Equity/Index	UBS-	08/03/2023	08/02/2024	8,673	2,400,000	279,0036220000		49,896		49,896		18,686							0/0
TA2306711																						0/0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
UBSNP1 - EUROPEAN	N/A		Equity/Index	UBS-	10/20/2023	10/21/2024	4,888	1,300,000	268,355/99999999		26,888		26,888		29,479							0/0
TA2308237									998													0/0
UBSNP1 - EUROPEAN	N/A		Equity/Index	UBS-	03/23/2023	03/21/2024	6,333	1,770,562	276,160000000000		53,853		53,853		6,407							0/0
TA2303918									003													0/0
UBSNP1 - EUROPEAN	N/A		Equity/Index	UBS-	06/30/2023	06/26/2024	4,900	1,360,293	277,589999999999		32,881		32,881		9,718							0/0
TA2305882									897													0/0
UBSNP1 - EUROPEAN	N/A		Equity/Index	UBS-	09/15/2023	09/13/2024	12,780	3,500,000	276,280599999999		71,785		71,785		40,923							0/0
TA2307555									999													0/0
UBSNP1 - EUROPEAN	N/A		Equity/Index	UBS-	03/24/2023	03/25/2024	7,482	2,100,000	282,543660999999		45,612		45,612		4,427							0/0
TA2303955									999													0/0
UBSNP1 - EUROPEAN	N/A		Equity/Index	UBS-	04/14/2023	04/15/2024	1,773	500,000	284,108962000000		10,685		10,685		1,231							0/0
TA2304272									002													0/0
UBSNP1 - EUROPEAN	N/A		Equity/Index	UBS-	12/07/2023	12/06/2024	11,667	3,100,000	267,353799999999		67,177		67,177		87,304							0/0
TA2309083									998													0/0
UBSNP1 - EUROPEAN	N/A		Equity/Index	UBS-	02/03/2023	01/31/2024	8,000	2,318,462	290,73		51,663		51,663		1,526							0/0
TA2303263									001													0/0
UBSNP1 - EUROPEAN	N/A		Equity/Index	UBS-	03/28/2023	03/28/2024	7,151	2,000,000	281,594107000000		43,060		43,060		4,463							0/0
TA2304008									998													0/0
UBSNP1 - EUROPEAN	N/A		Equity/Index	UBS-	12/05/2023	12/05/2024	10,881	2,900,000	268,509799999999		61,422		61,422		75,135							0/0
TA2309010									998													0/0
UBSNP1 - EUROPEAN	N/A		Equity/Index	UBS-	02/06/2023	02/02/2024	2,489	716,738	288,98		16,000		16,000		517							0/0
TA2303292									276,39													0/0
UBSNP1 - EUROPEAN	N/A		Equity/Index	UBS-	06/30/2023	06/28/2024	4,945	1,372,785	276,39		36,033		36,033		11,162							0/0
TA2305878									998													0/0
UBSNP1 - EUROPEAN	N/A		Equity/Index	UBS-	05/04/2023	05/03/2024	15,679	4,400,000	282,70092		93,500		93,500		14,052							0/0
TA2304602									002													0/0
UBSNP1 - EUROPEAN	N/A		Equity/Index	UBS-	12/22/2023	12/23/2024	9,270	2,500,000	271,382600000000		54,375		54,375		55,039							0/0
TA2309354									902													0/0
UBSNP1 - EUROPEAN	N/A		Equity/Index	UBS-	06/05/2023	05/31/2024	15,238	4,191,474	274,76		103,554		103,554		34,547							0/0
TA2305910									991,11													0/0
UBSNP1 - EUROPEAN	N/A		Equity/Index	UBS-	04/11/2023	04/05/2024	6,721	1,900,680	273,410000000000		25,699		25,699		3,489							0/0
TA2304242									003													0/0
UBSNP1 - EUROPEAN	N/A		Equity/Index	UBS-	04/03/2023	03/27/2024	3,465	979,710	287,660000000000		41,793		41,793		5,905							0/0
TA2304096									903													0/0
UBSNP1 - EUROPEAN	N/A		Equity/Index	UBS-	05/15/2023	05/03/2024	1,223	342,166	287,660000000000		4,697		4,697		831							0/0
TA2304792									001													0/0
UBSNP1 - EUROPEAN	N/A		Equity/Index	UBS-	10/18/2023	10/18/2024	11,209	3,000,000	268,8082		62,550		62,550		65,330							0/0
TA2308183									001													0/0
UBSNP1 - EUROPEAN	N/A		Equity/Index	UBS-	11/17/2023	11/19/2024	5,623	1,500,000	268,949700000000		31,380		31,380		36,876							0/0
TA2308699									998													0/0
UBSNP1 - EUROPEAN	N/A		Equity/Index	UBS-	11/08/2023	11/08/2024	9,771	2,600,000	268,291		54,080		54,080		66,027							0/0
TA2308550									998													0/0
UBSNP1 - EUROPEAN	N/A		Equity/Index	UBS-	08/11/2023	08/09/2024	5,072	1,400,000	278,211799999999		29,176		29,176		12,023							0/0
TA2306869									998													0/0
UBSNP1 - EUROPEAN	N/A		Equity/Index	UBS-	06/08/2023	06/06/2024	7,200	1,985,559	275,06		50,578		50,578		16,349							0/0
TA2305270									001													0/0
UBSNP1 - EUROPEAN	N/A		Equity/Index	UBS-	08/30/2023	08/30/2024	10,533	2,900,000	285,269155000000		59,943		59,943		28,699							0/0
TA2307302									001													0/0
UBSNP1 - EUROPEAN	N/A		Equity/Index	UBS-	04/13/2023	04/12/2024	14,829	4,200,000	280,728719000000		89,544		89,544		9,703							0/0
TA2304248									281,24													0/0
UBSNP1 - EUROPEAN	N/A		Equity/Index	UBS-	03/13/2023	03/12/2024	2,321	649,172	280,728719000000		14,308		14,308		1,145							0/0
TA2303759									001													0/0
UBSNP1 - EUROPEAN	N/A		Equity/Index	UBS-	03/15/2023	03/15/2024	17,565	4,900,000	280,728719000000		107,114		107,114		9,415							0/0
TA2303784									998													0/0
UBSNP1 - EUROPEAN	N/A		Equity/Index	UBS-	10/27/2023	10/25/2024	8,270	2,200,000	268,2833		45,408		45,408		54,742							0/0
TA2308357									286,61													0/0
UBSNP1 - EUROPEAN	N/A		Equity/Index	UBS-	02/16/2023	02/15/2024	2,500	714,473	286,61		16,357		16,357		727							0/0
TA2303428									991,52													0/0
UBSNP1 - EUROPEAN	N/A		Equity/Index	UBS-	04/17/2023	04/11/2024	6,769	1,907,724	293,339999999999		47,170		47,170		5,260							0/0
TA2304308									997													0/0
UBSNP1 - EUROPEAN	N/A		Equity/Index	UBS-	05/09/2023	05/31/2024	8,000	2,242,882	281,100000000000		12,360		12,360		4,035			(7,525)				0/0
TA2304656									002													0/0
UBSNP1 - EUROPEAN	N/A		Equity/Index	UBS-	03/20/2023	03/13/2024	4,774	1,334,884	281,603064000000		29,306		29,306		2,404							0/0
TA2303858									002													0/0
UBSNP1 - EUROPEAN	N/A		Equity/Index	UBS-	07/14/2023	07/12/2024	13,247	3,700,000	281,603064000000		76,886		76,886		21,349							0/0
TA2306238									992													0/0
UBSNP1 - EUROPEAN	N/A		Equity/Index	UBS-	02/03/2023	02/02/2024	16,000	4,636,925	292,56		91,544		91,544		3,135							0/0
TA2303258																						0/0

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
UBSNP1-EUROPEAN	N/A		Equity/Index	UBS-	08/07/2023	07/25/2024	4,466	1,237,193	287.05		14,220		14,220		4,995							0/0
TA2306784			Equity/Index	UBS-	01/09/2023	01/05/2024	7,964	2,304,657	990	231,649999999999	48,192		48,192		341							0/0
TA2303018			Equity/Index	UBS-	01/19/2023	01/12/2024	5,000	1,451,489	291.08		33,110		33,110		431							0/0
UBSNP1-EUROPEAN	N/A		Equity/Index	UBS-	07/26/2023	07/26/2024	12,048	3,400,000	284.430993		71,196		71,196		18,373							0/0
TA2306593			Equity/Index	UBS-	06/16/2023	06/12/2024	2,858	796,385	997	281,029999999999	16,381		16,381		3,832							0/0
UBSNP1-EUROPEAN	N/A		Equity/Index	UBS-	03/03/2023	03/01/2024	13,160	3,740,509	282.52		101,032		101,032		5,206							0/0
TA2303619			Equity/Index	UBS-	11/17/2023	11/18/2024	10,496	2,800,000	1001	268,949700000000	58,492		58,492		68,485							0/0
UBSNP1-EUROPEAN	N/A		Equity/Index	UBS-	04/12/2023	04/11/2024	10,062	2,850,642	284.14		65,847		65,847		6,764							0/0
TA2304234			Equity/Index	UBS-	03/17/2023	03/19/2024	9,329	2,600,000	999	280,399363599999	56,966		56,966		5,404							0/0
UBSNP1-EUROPEAN	N/A		Equity/Index	UBS-	03/01/2023	02/27/2024	3,400	960,565	283.27		22,122		22,122		1,237							0/0
TA2303580			Equity/Index	UBS-	08/04/2023	06/06/2024	5,076	1,400,000	998	278,055795999999	29,260		29,260		11,933							0/0
TA2306734			Equity/Index	UBS-	01/09/2023	01/08/2024	2,658	769,184	1003	293,910000000000	13,882		13,882		156							0/0
TA2303019			Equity/Index	UBS-	09/22/2023	09/23/2024	10,704	2,900,000	998	273,435999999999	59,189		59,189		43,974							0/0
UBSNP1-EUROPEAN	N/A		Equity/Index	UBS-	07/07/2023	07/09/2024	3,624	1,000,000	1001	278,140660000000	20,960		20,960		7,306							0/0
TA2305996			Equity/Index	UBS-	05/19/2023	05/20/2024	5,779	1,600,000	1002	276,745266000000	34,432		34,432		7,900							0/0
UBSNP1-EUROPEAN	N/A		Equity/Index	UBS-	03/10/2023	03/01/2024	5,000	1,398,164	286	274,491199999999	21,446		21,446		1,681							0/0
TA2303717			Equity/Index	UBS-	08/18/2023	08/20/2024	6,976	1,900,000	998	275,160999999999	39,995		39,995		23,468							0/0
UBSNP1-EUROPEAN	N/A		Equity/Index	UBS-	08/25/2023	08/23/2024	6,956	1,900,000	997	275,160999999999	40,033		40,033		22,410							0/0
TA2306985			Equity/Index	UBS-	05/02/2023	04/26/2024	7,700	2,162,278	289.7		27,852		27,852		4,840							0/0
UBSNP1-EUROPEAN	N/A		Equity/Index	UBS-	11/07/2023	11/07/2024	10,128	2,700,000	1001	269,001000000000	55,323		55,323		64,834							0/0
TA2304561			Equity/Index	UBS-	04/11/2023	04/08/2024	7,154	2,023,142	286.07		39,373		39,373		4,419							0/0
UBSNP1-EUROPEAN	N/A		Equity/Index	UBS-	07/21/2023	07/22/2024	8,887	2,500,000	1002	283,630756000000	52,150		52,150		13,600							0/0
TA2304212			Equity/Index	UBS-	02/15/2023	02/14/2024	5,380	1,544,854	289.98		29,946		29,946		1,492							0/0
UBSNP1-EUROPEAN	N/A		Equity/Index	UBS-	01/06/2023	01/05/2024	3,200	925,699	998	286,959999999999	26,125		26,125		145							0/0
TA2303413			Equity/Index	UBS-	03/10/2023	03/07/2024	14,000	3,914,859	998	282,209999999999	79,503		79,503		6,035							0/0
UBSNP1-EUROPEAN	N/A		Equity/Index	UBS-	10/13/2023	10/15/2024	11,206	3,000,000	1002	269,947400000000	62,550		62,550		64,325							0/0
TA2308124			Equity/Index	UBS-	08/04/2023	08/02/2024	7,252	2,000,000	998	278,055795999999	41,540		41,540		16,774							0/0
UBSNP1-EUROPEAN	N/A		Equity/Index	UBS-	03/23/2023	03/22/2024	12,877	3,600,000	1002	281,394400000000	77,868		77,868		7,401							0/0
TA2303921			Equity/Index	UBS-	07/18/2023	07/18/2024	5,013	1,400,000	999	281,656995999999	28,952		28,952		8,280							0/0
UBSNP1-EUROPEAN	N/A		Equity/Index	UBS-	08/17/2023	08/16/2024	12,885	3,500,000	998	273,672199999999	73,745		73,745		45,711							0/0
TA2306963			Equity/Index	UBS-	08/10/2023	08/09/2024	7,610	2,100,000	998	278,161499999999	43,848		43,848		18,102							0/0
UBSNP1-EUROPEAN	N/A		Equity/Index	UBS-	05/10/2023	05/07/2024	5,924	1,665,251	284		33,301		33,301		5,006							0/0
TA2306830			Equity/Index	UBS-	04/11/2023	04/05/2024	5,888	1,665,119	285.43		33,696		33,696		3,603							0/0
UBSNP1-EUROPEAN	N/A		Equity/Index	UBS-	03/06/2023	03/05/2024	3,246	921,883	286		19,601		19,601		1,267							0/0
TA2304205			Equity/Index	UBS-																		0/0
UBSNP1-EUROPEAN	N/A		Equity/Index	UBS-																		0/0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
UBSNP1-EUROPEAN	N/A		Equity/Index	UBS-	09/12/2023	09/12/2024	7,681	2,100,000	275,8997		42,966		42,966		25,150							0/0
TA23075701	UBSNP1-EUROPEAN		Equity/Index	UBS-	09/12/2023	09/12/2024	7,681	2,100,000	276,280599999999		42,966		42,966		25,150							0/0
UBSNP1-EUROPEAN	N/A		Equity/Index	UBS-	09/15/2023	09/17/2024	7,688	2,100,000	898		43,344		43,344		24,850							0/0
TA2307556	UBSNP1-EUROPEAN		Equity/Index	UBS-	09/15/2023	09/17/2024	7,688	2,100,000	898		43,344		43,344		24,850							0/0
UBSNP1-EUROPEAN	N/A		Equity/Index	UBS-	02/24/2023	02/26/2024	9,178	2,600,000	003		55,484		55,484		3,259							0/0
TA2303519	UBSNP1-EUROPEAN		Equity/Index	UBS-	02/24/2023	02/26/2024	9,178	2,600,000	003		55,484		55,484		3,259							0/0
UBSNP1-EUROPEAN	N/A		Equity/Index	UBS-	05/28/2023	05/28/2024	5,482	1,500,000	275,621556		31,950		31,950		10,747							0/0
TA2305056	UBSNP1-EUROPEAN		Equity/Index	UBS-	05/28/2023	05/28/2024	5,482	1,500,000	275,621556		31,950		31,950		10,747							0/0
UBSNP1-EUROPEAN	N/A		Equity/Index	UBS-	06/23/2023	06/25/2024	3,616	1,000,000	001		21,320		21,320		6,509							0/0
TA2305701	UBSNP1-EUROPEAN		Equity/Index	UBS-	06/23/2023	06/25/2024	3,616	1,000,000	001		21,320		21,320		6,509							0/0
UBSNP1-EUROPEAN	N/A		Equity/Index	UBS-	10/13/2023	10/11/2024	7,470	2,000,000	002		41,440		41,440		42,720							0/0
TA2308125	UBSNP1-EUROPEAN		Equity/Index	UBS-	10/13/2023	10/11/2024	7,470	2,000,000	002		41,440		41,440		42,720							0/0
UBSNP1-EUROPEAN	N/A		Equity/Index	UBS-	01/11/2023	01/11/2024	7,570	2,200,000	997		46,288		46,288		602							0/0
TA2303038	UBSNP1-EUROPEAN		Equity/Index	UBS-	01/11/2023	01/11/2024	7,570	2,200,000	997		46,288		46,288		602							0/0
UBSNP1-EUROPEAN	N/A		Equity/Index	UBS-	10/27/2023	10/28/2024	6,015	1,600,000	268,2833		33,184		33,184		39,926							0/0
TA2308355	UBSNP1-EUROPEAN		Equity/Index	UBS-	10/27/2023	10/28/2024	6,015	1,600,000	268,2833		33,184		33,184		39,926							0/0
UBSNP1-EUROPEAN	N/A		Equity/Index	UBS-	10/06/2023	10/07/2024	8,651	2,300,000	002		47,472		47,472		55,820							0/0
TA2307980	UBSNP1-EUROPEAN		Equity/Index	UBS-	10/06/2023	10/07/2024	8,651	2,300,000	002		47,472		47,472		55,820							0/0
UBSNP1-EUROPEAN	N/A		Equity/Index	UBS-	09/11/2023	08/30/2024	22,865	6,254,275	997		111,924		111,924		61,446							0/0
TA2307487	UBSNP1-EUROPEAN		Equity/Index	UBS-	09/11/2023	08/30/2024	22,865	6,254,275	997		111,924		111,924		61,446							0/0
UBSNP1-EUROPEAN	N/A		Equity/Index	UBS-	03/17/2023	03/15/2024	6,817	1,900,000	999		41,363		41,363		3,733							0/0
TA2303831	UBSNP1-EUROPEAN		Equity/Index	UBS-	03/17/2023	03/15/2024	6,817	1,900,000	999		41,363		41,363		3,733							0/0
UBSNP1-EUROPEAN	N/A		Equity/Index	UBS-	02/16/2023	02/14/2024	3,300	943,104	286,86		21,204		21,204		937							0/0
TA2303426	UBSNP1-EUROPEAN		Equity/Index	UBS-	02/16/2023	02/14/2024	3,300	943,104	286,86		21,204		21,204		937							0/0
UBSNP1-EUROPEAN	N/A		Equity/Index	UBS-	06/07/2023	06/07/2024	10,169	2,800,000	997		59,920		59,920		18,322							0/0
TA2305254	UBSNP1-EUROPEAN 2 Yr		Equity/Index	UBS-	06/07/2023	06/07/2024	10,169	2,800,000	997		59,920		59,920		18,322							0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	08/26/2022	08/23/2024	2,050	600,000	999	20,178			6,549		2,376				(10,173)			0/0
TA2301765	UBSNP1-EUROPEAN 2 Yr		Equity/Index	UBS-	08/26/2022	08/23/2024	2,050	600,000	999	20,178			6,549		2,376				(10,173)			0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	02/10/2023	01/31/2025	2,500	717,890	290,73		20,910		11,549		5,417				(9,361)			0/0
TA2303354	UBSNP1-EUROPEAN 2 Yr		Equity/Index	UBS-	02/10/2023	01/31/2025	2,500	717,890	290,73		20,910		11,549		5,417				(9,361)			0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	08/25/2022	08/23/2024	6,722	1,968,697	293,38	65,649			21,279		8,508				(33,051)			0/0
TA2301713	UBSNP1-EUROPEAN 2 Yr		Equity/Index	UBS-	08/25/2022	08/23/2024	6,722	1,968,697	293,38	65,649			21,279		8,508				(33,051)			0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	09/05/2023	07/11/2025	4,431	1,210,803	275,92		30,111		24,921		22,851				(5,190)			0/0
TA2307392	UBSNP1-EUROPEAN 2 Yr		Equity/Index	UBS-	09/05/2023	07/11/2025	4,431	1,210,803	275,92		30,111		24,921		22,851				(5,190)			0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	02/24/2022	02/14/2024	2,270	673,367	298,2	22,009			1,353		557				(11,220)			0/0
TA2202056	UBSNP1-EUROPEAN 2 Yr		Equity/Index	UBS-	02/24/2022	02/14/2024	2,270	673,367	298,2	22,009			1,353		557				(11,220)			0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	05/27/2022	05/24/2024	5,582	1,700,000	001	57,987			11,549		4,193				(29,274)			0/0
TA2200978	UBSNP1-EUROPEAN 2 Yr		Equity/Index	UBS-	05/27/2022	05/24/2024	5,582	1,700,000	001	57,987			11,549		4,193				(29,274)			0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	08/25/2023	08/26/2025	2,197	600,000	997		18,672		15,466		14,305				(3,206)			0/0
TA2307123	UBSNP1-EUROPEAN 2 Yr		Equity/Index	UBS-	08/25/2023	08/26/2025	2,197	600,000	997		18,672		15,466		14,305				(3,206)			0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	08/08/2023	08/08/2025	1,447	400,000	998		12,520		10,047		8,057				(2,473)			0/0
TA2306806	UBSNP1-EUROPEAN 2 Yr		Equity/Index	UBS-	08/08/2023	08/08/2025	1,447	400,000	998		12,520		10,047		8,057				(2,473)			0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	04/20/2023	04/17/2025	5,112	1,439,571	002		45,879		29,910		19,011				(15,969)			0/0
TA2304356	UBSNP1-EUROPEAN 2 Yr		Equity/Index	UBS-	04/20/2023	04/17/2025	5,112	1,439,571	002		45,879		29,910		19,011				(15,969)			0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	03/20/2023	03/10/2025	2,701	755,241	280,58		24,982		15,080		10,458				(9,903)			0/0
TA2303859	UBSNP1-EUROPEAN 2 Yr		Equity/Index	UBS-	03/20/2023	03/10/2025	2,701	755,241	280,58		24,982		15,080		10,458				(9,903)			0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	11/03/2022	11/01/2024	2,425	690,796	291,36	17,042			7,169		3,761				(8,580)			0/0
TA2202414	UBSNP1-EUROPEAN 2 Yr		Equity/Index	UBS-	11/03/2022	11/01/2024	2,425	690,796	291,36	17,042			7,169		3,761				(8,580)			0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	03/31/2022	03/28/2024	2,336	706,205	305,81	21,015			2,525		1,069				(10,595)			0/0
TA2200488	UBSNP1-EUROPEAN 2 Yr		Equity/Index	UBS-	03/31/2022	03/28/2024	2,336	706,205	305,81	21,015			2,525		1,069				(10,595)			0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	09/13/2023	08/29/2025	7,691	2,104,232	275,92		63,808		54,156		48,826				(9,652)			0/0
TA2307533	UBSNP1-EUROPEAN 2 Yr		Equity/Index	UBS-	09/13/2023	08/29/2025	7,691	2,104,232	275,92		63,808		54,156		48,826				(9,652)			0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	09/15/2023	09/15/2025	3,286	900,000	275,2672		28,782		24,665		21,966				(4,117)			0/0
TA2307553	UBSNP1-EUROPEAN 2 Yr		Equity/Index	UBS-	09/15/2023	09/15/2025	3,286	900,000	275,2672		28,782		24,665		21,966				(4,117)			0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	04/21/2022	04/19/2024	3,460	1,063,662	998	35,951			5,405		2,013				(18,100)			0/0
TA2200675	UBSNP1-EUROPEAN 2 Yr		Equity/Index	UBS-	04/21/2022	04/19/2024	3,460	1,063,662	998	35,951			5,405		2,013				(18,100)			0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	01/31/2022	01/25/2024	4,096	1,222,916	296,8	46,649			1,551		606				(23,583)			0/0
TA2200116	UBSNP1-EUROPEAN 2 Yr		Equity/Index	UBS-	01/31/2022	01/25/2024	4,096	1,222,916	296,8	46,649			1,551		606				(23,583)			0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	04/25/2022	04/19/2024	5,479	1,662,759	309,11	46,693			7,039		2,928				(23,572)			0/0
TA2200697	UBSNP1-EUROPEAN 2 Yr		Equity/Index	UBS-	04/25/2022	04/19/2024	5,479	1,662,759	309,11	46,693			7,039		2,928				(23,572)			0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	07/07/2023	07/07/2025	2,537	700,000	999		22,421		17,055		14,087				(5,366)			0/0
TA2305994	UBSNP1-EUROPEAN 2 Yr		Equity/Index	UBS-	07/07/2023	07/07/2025	2,537	700,000	999		22,421											

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	07/27/2022	07/26/2024	4,068	1,200,000	295.053799000000	41,136			11,697		4,126			(20,625)				0/0
TA2201435									303													0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	01/05/2022	01/03/2024	3,217	967,453	801.064399999999	34,001			94		87			(17,094)				0/0
TA2200006									999													0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	12/09/2022	12/10/2024	2,087	600,000	287.511700000000	20,646			9,756		4,744			(10,351)				0/0
TA2202791									002													0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	08/04/2022	08/02/2024	1,449	428,569	295.69	14,778			4,362		1,532			(7,440)				0/0
TA2201508																						0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	03/11/2022	03/04/2024	4,000	1,199,296	302.83	36,880	19,566		3,227		1,368			(18,696)				0/0
TA2200330																						0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	10/27/2023	10/29/2025	2,255	600,000	999				17,902		22,821			(1,664)				0/0
TA2308358																						0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	04/04/2022	03/28/2024	5,252	1,590,040	302.24	56,221			6,775		2,546			(28,422)				0/0
TA2200512																						0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	12/16/2022	12/17/2024	6,268	1,800,000	287.94556	59,994			28,926		14,277			(30,079)				0/0
TA2202868																						0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	12/22/2023	12/23/2025	3,708	1,000,000	271.086000000000		32,430		32,207		33,127			(223)				0/0
TA2309351									001													0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	11/10/2023	11/10/2025	1,886	500,000	266.552399999999		15,925		14,874		19,592			(1,051)				0/0
TA2308584									998													0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	01/19/2023	01/13/2025	3,100	899,923	291.149999999999		29,753		15,598		6,512			(14,154)				0/0
TA2303109									998													0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	04/11/2023	04/04/2025	9,057	2,561,308	286.029999999999		76,265		48,484		29,957			(27,781)				0/0
TA2304215									897													0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	12/12/2023	08/08/2025	6,383	1,691,417	279.89	23,552			22,849		29,234			(703)				0/0
TA2309148									304.709999999999													0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	04/04/2022	04/02/2024	4,542	1,375,088	898	43,924			5,558		2,227			(22,053)				0/0
TA2200509																						0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	01/13/2023	01/10/2025	5,500	1,601,323	290.62		56,416		29,262		12,978			(27,155)				0/0
TA2303054																						0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	02/11/2022	02/02/2024	2,810	837,432	300.06	26,762			1,194		509			(13,624)				0/0
TA2200210																						0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	10/27/2023	10/28/2025	2,631	700,000	287.063999999999		22,806		20,864		26,585			(1,942)				0/0
TA2308356									999													0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	08/04/2023	08/04/2025	5,801	1,600,000	277.890300000000		49,744		39,754		32,588			(9,990)				0/0
TA2306735									002													0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	03/17/2023	03/18/2025	1,794	500,000	280.037057		16,315		9,906		7,226			(6,410)				0/0
TA2303834																						0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	03/28/2023	03/28/2025	1,251	350,000	280.866907000000		11,491		7,124		4,988			(4,366)				0/0
TA2304009									003													0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	10/17/2022	09/20/2024	2,198	624,657	288.18	17,100			6,407		3,264			(8,891)				0/0
TA2202245																						0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	05/18/2023	05/16/2025	3,605	1,000,000	278.854224999999		32,250		22,286		17,251			(9,964)				0/0
TA2304873									999													0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	03/24/2023	03/26/2025	713	200,000	281.729659999999		6,664		4,114		2,724			(2,550)				0/0
TA2303960									997													0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	09/12/2022	09/06/2024	5,472	1,592,504	289.94	56,664			19,515		7,890			(28,606)				0/0
TA2201924																						0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	10/28/2022	10/29/2024	2,805	800,000	286.237199999999	25,640			10,636		5,372			(12,855)				0/0
TA2202348																						0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	02/10/2023	02/10/2025	6,000	1,722,935	287.75		57,638		32,188		16,275			(25,449)				0/0
TA2303358																						0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	12/29/2023	12/31/2025	1,484	400,000	270.747599999999		13,128		13,128		13,465							0/0
TA2309458									998													0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	10/06/2023	10/07/2025	3,761	1,000,000	267.642800000000		31,320		27,787		36,304			(3,533)				0/0
TA2307984									002													0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	10/19/2022	10/18/2024	7,757	2,200,000	283.880463000000	72,688			29,055		14,531			(36,444)				0/0
TA2202266																						0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	05/02/2023	05/01/2025	2,050	575,671	292.19		18,663		12,459		8,368			(6,204)				0/0
TA2304564																						0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	05/27/2022	05/28/2024	3,940	1,200,000	304.994194999999	40,884			8,323		3,021			(20,526)				0/0
TA2200979									999													0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	10/07/2022	10/09/2024	1,754	500,000	285.360121999999	16,560			6,415		2,970			(8,303)				0/0
TA2202173																						0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	08/11/2022	07/15/2024	1,511	446,369	292.82	16,818			4,709		1,513			(8,789)				0/0
TA2201576																						0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	03/01/2023	02/27/2025	4,500	1,271,336	293.27		41,849		24,350		15,066			(17,499)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	02/03/2023	01/24/2025	6,600	1,912,731	290.639999999999		61,841		33,551		14,210			(28,290)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	10/05/2023	10/03/2025	4,522	1,200,000	998		38,364		33,966		45,279			(4,398)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	05/26/2023	05/23/2025	5,117	1,400,000	001		44,856		31,517		29,679			(13,339)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	03/04/2022	03/01/2024	3,000	908,498	301.36		34,190		2,833		1,046			(17,236)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	03/03/2022	02/28/2024	1,281	386,038	299.279999999999		14,873		1,193		432			(7,508)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	05/22/2023	05/01/2025	3,711	1,026,399	282.19		26,898		18,464		14,432			(8,434)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	02/22/2023	02/21/2025	11,000	3,124,557	284.5		104,497		59,856		30,935			(44,641)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	02/08/2023	02/06/2025	2,650	763,420	998		26,307		14,547		6,498			(11,760)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	05/09/2022	05/08/2024	2,172	654,726	002		18,697		3,287		1,346			(9,374)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	05/26/2023	05/22/2025	2,357	645,000	001		19,485		13,683		12,745			(5,802)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	03/24/2022	03/22/2024	4,000	1,209,982	303.49		40,511		4,526		1,687			(20,395)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	06/06/2022	06/04/2024	2,359	717,735	305.55		23,453		5,000		1,902			(11,775)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	07/07/2022	06/21/2024	9,537	2,798,658	299.37		73,171		17,701		7,504			(37,563)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	10/19/2022	10/17/2024	3,746	1,062,460	284.19		34,559		13,786		6,845			(17,351)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	11/18/2022	11/15/2024	6,602	1,900,000	998		65,056		28,664		13,664			(32,798)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	05/10/2023	05/06/2025	3,330	936,071	281.56		31,721		21,483		13,965			(10,238)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	02/08/2023	02/07/2025	2,459	708,396	289.01		23,345		12,923		5,842			(10,422)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	07/07/2023	07/08/2025	2,537	700,000	999		22,435		17,073		14,065			(5,362)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	05/03/2023	05/02/2025	4,637	1,300,000	001		43,043		28,794		19,488			(14,249)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	04/20/2022	04/18/2024	2,054	631,899	308.12		21,468		3,189		1,180			(10,778)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	09/02/2022	08/29/2024	3,500	1,009,260	292.67		28,260		9,433		4,323			(14,287)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	04/08/2022	04/05/2024	7,000	2,133,223	002		79,246		10,398		3,581			(39,952)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	02/13/2023	02/12/2025	2,266	652,462	998		21,463		12,029		5,478			(9,434)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	09/27/2023	09/26/2025	4,458	1,200,000	001		38,280		33,337		37,242			(4,943)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	08/05/2022	08/05/2024	1,703	500,000	999		16,980		5,068		1,983			(8,525)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	07/11/2022	06/27/2024	4,297	1,263,615	297.68		36,631		9,119		3,586			(18,700)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	05/23/2023	05/23/2025	1,812	500,000	277.516479		16,050		11,184		9,355			(4,866)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	06/09/2023	06/11/2025	2,178	600,000	999		19,764		14,288		12,126			(5,476)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	03/03/2022	03/01/2024	1,595	480,664	299.93		18,045		1,493		552			(9,085)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	09/05/2023	07/18/2025	7,291	1,992,319	281.56		43,799		36,328		33,042			(7,472)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	01/23/2023	01/17/2025	1,744	506,256	291.51		16,498		8,717		4,050			(7,781)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	08/11/2022	08/09/2024	5,540	1,636,598	295.92		54,823		16,711		6,022			(27,600)				0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	10/13/2023	10/14/2025	3,735	1,000,000	289,0104		32,150		28,794		34,226			(3,356)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	05/16/2022	05/09/2024	2,941	892,615	301.57	33,439			5,975		2,007			(16,905)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	07/21/2023	07/21/2025	2,133	600,000	282.308534000000		19,644		15,321		9,891			(4,323)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	08/18/2022	08/02/2024	1,872	550,403	295.77	17,202			5,177		2,084			(8,831)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	01/04/2023	12/27/2024	9,660	2,782,342	289.23		90,426		45,276		20,080			(45,150)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	10/06/2022	10/01/2024	1,429	407,599	285.5	13,515			5,136		2,322			(6,842)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	06/12/2023	06/05/2025	3,081	848,892	275.25		29,388		21,192		18,222			(8,176)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	10/26/2023	10/24/2025	2,259	600,000	266.5711		19,470		17,778		23,232			(1,692)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	12/23/2022	12/20/2024	4,000	1,153,846	288.27	40,006			19,588		9,267			(20,196)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	01/07/2022	01/09/2024	3,330	1,000,000	999	33,356			367		195			(16,724)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	09/20/2023	09/03/2025	3,691	1,009,110	277.18		28,503		24,460		22,135			(4,043)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	01/27/2022	01/26/2024	1,695	499,862	999	17,440			601		251			(8,780)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	07/18/2023	07/18/2025	1,432	400,000	901		13,076		10,116		7,149			(2,960)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	05/24/2023	05/23/2025	1,091	300,000	902		9,663		6,743		5,945			(2,920)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	08/26/2022	08/28/2024	2,733	800,000	292.960267999999	26,992			8,886		3,253			(13,515)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	07/06/2023	07/03/2025	5,430	1,500,000	977.406841000000		48,135		36,500		29,814			(11,635)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	03/24/2023	03/25/2025	713	200,000	997.729656999999		5,660		4,108		2,722			(2,552)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	11/10/2023	11/06/2025	3,395	900,000	999		25,605		23,905		31,273			(1,700)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	12/15/2022	12/09/2024	1,811	521,339	287.51	18,110			8,615		4,100			(9,168)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	04/11/2023	04/03/2025	5,546	1,568,402	997		54,421		34,570		21,346			(19,851)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	03/17/2022	03/14/2024	2,342	705,810	299.95	26,276			2,649		973			(13,247)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	02/27/2023	02/21/2025	6,420	1,818,916	286.339999999999		53,987		31,138		18,107			(22,849)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	05/10/2023	05/07/2025	3,636	1,022,088	282.77		32,838		22,254		14,343			(10,584)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	04/24/2023	04/17/2025	4,464	1,258,765	282.7		41,875		27,375		17,125			(14,500)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	05/13/2022	05/14/2024	1,982	600,000	998	19,974			3,677		1,376			(10,014)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	07/14/2022	07/12/2024	7,568	2,208,040	292.7	72,484			19,296		7,725			(36,492)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	12/01/2022	11/29/2024	3,794	1,100,000	998	36,542			16,784		7,644			(18,397)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	11/21/2022	10/28/2024	1,595	458,416	998	17,007			7,261		3,138			(8,805)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	09/05/2023	06/13/2025	6,057	1,655,119	276.8		44,543		36,532		33,470			(8,011)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	12/12/2023	11/07/2025	2,667	706,722	267.27		21,210		20,660		26,792			(550)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	01/24/2022	01/18/2024	1,825	542,207	299.11	17,604			415		191			(8,900)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	11/07/2022	10/10/2024	3,400	975,917	285.02	34,950			14,110		6,016			(18,198)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	04/29/2022	04/25/2024	4,000	1,214,275	903	39,288			6,249		2,284			(19,834)				0/0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received)	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	06/05/2023	05/30/2025	4,458	1,226,250	276,459999999999		39,399		28,064		24,484			(11,335)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	12/01/2022	11/27/2024	5,282	1,531,364	287,92	57,256			26,213		11,604			(28,905)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	05/12/2023	05/13/2025	2,502	700,000	230,998960000000		23,079		15,788		10,915			(7,291)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	07/20/2022	07/18/2024	10,058	2,947,526	233,209999999999	100,295			27,454		10,750			(50,355)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	11/21/2022	10/25/2024	1,901	546,362	291,08	15,594			6,620		3,245			(8,108)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	06/01/2023	05/30/2025	3,652	1,000,000	274,378429999999		33,620		23,882		22,306			(9,738)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	08/11/2023	08/13/2025	2,174	600,000	278,0462		18,720		15,151		12,365			(3,569)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	08/03/2023	08/01/2025	723	200,000	278,865254999999		6,196		4,940		3,888			(1,256)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	05/04/2022	04/09/2024	3,500	1,065,509	304,75	35,681			5,018		1,811			(18,500)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	07/07/2022	07/05/2024	13,800	4,049,936	292,62	144,532			37,080		12,838			(72,764)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	02/08/2023	02/03/2025	4,875	1,404,404	289,94		44,313		24,421		11,076			(19,892)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	06/30/2023	06/06/2025	12,990	3,606,164	275,06		135,882		101,040		78,062			(34,842)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	11/04/2022	11/06/2024	2,784	800,000	289,165638	24,648			10,481		4,964			(12,341)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	09/26/2022	08/23/2024	2,971	839,580	295,74	14,458			4,889		2,846			(7,593)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	05/27/2022	05/08/2024	3,612	1,100,000	302,253085	41,492			7,512		2,449			(21,421)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	09/05/2023	06/16/2025	2,213	604,718	279,05		14,569		11,961		10,826			(2,608)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	04/28/2023	04/29/2025	2,835	800,000	283,181077000000		26,504		17,621		10,972			(8,883)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	05/15/2023	05/08/2025	4,183	1,170,303	281,31		37,706		25,747		17,812			(11,960)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	02/18/2022	02/16/2024	2,355	700,000	297,653885	24,182			1,539		611			(12,208)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	03/10/2022	03/08/2024	4,032	1,209,632	303	39,587			3,658		1,481			(19,930)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	12/07/2022	12/05/2024	4,431	1,276,274	303	43,167			20,129		9,642			(21,673)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	01/26/2022	01/26/2024	577	200,000	295,822769999999	6,984			240		101			(3,501)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	11/04/2022	11/04/2024	1,740	500,000	289,165638	15,385			6,518		3,082			(7,724)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	04/28/2022	04/26/2024	5,015	1,527,086	304,56	52,676			8,428		3,042			(26,520)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	10/16/2023	10/16/2025	2,616	700,000	299		22,358		20,058		23,907			(2,300)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	02/24/2022	02/22/2024	3,072	911,270	297,899999999999	30,392			2,181		884			(15,307)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	04/13/2023	04/11/2025	6,708	1,900,000	283,229899999999		65,740		42,255		25,424			(23,485)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	02/28/2022	02/23/2024	4,131	1,233,311	297,76	44,961			3,296		1,249			(22,698)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	01/19/2023	01/17/2025	5,300	1,538,578	291,31		50,665		26,695		12,297			(23,970)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	03/03/2023	02/28/2025	7,400	2,103,326	295,69		66,977		39,224		22,367			(27,753)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	04/19/2023	04/17/2025	3,554	1,000,000	292,476946999999		32,820		21,308		13,786			(11,512)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	02/22/2023	02/14/2025	3,000	852,152	285,790000000000		26,787		15,232		7,900			(11,554)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	03/13/2023	03/12/2025	3,373	943,411	280,709999999999		31,161		18,663		13,037			(12,489)				0/0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
UBSNP1 - EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	05/02/2023	04/25/2025	3,336	936,800	293.4100000000		28,616		19,024		12,714			(9,591)				0/0
UBSNP1 - EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	02/03/2023	01/31/2025	5,000	1,449,039	232.2900000000		44,184		24,167		10,414			(20,017)				0/0
UBSNP1 - EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	11/23/2022	11/18/2024	9,715	2,800,000	287.6492999999	98,028			43,780		20,454			(49,626)				0/0
UBSNP1 - EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	08/22/2022	06/14/2024	2,143	626,608	301.33	13,266			3,317		1,539			(7,337)				0/0
UBSNP1 - EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	12/16/2022	12/16/2024	5,920	1,700,000	287.94556	56,627			27,262		13,446			(28,430)				0/0
UBSNP1 - EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	12/15/2022	12/06/2024	4,844	1,394,459	291.3	40,910			19,372		9,523			(20,797)				0/0
UBSNP1 - EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	02/03/2022	02/01/2024	1,236	370,408	299.89	12,946			554		223			(6,527)				0/0
UBSNP1 - EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	09/22/2023	09/18/2025	3,681	1,000,000	272.5681999999		31,450		27,231		27,916			(4,219)				0/0
UBSNP1 - EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	03/17/2022	03/15/2024	4,013	1,209,400	300.24	44,508			4,543		1,683			(22,408)				0/0
UBSNP1 - EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	04/27/2023	04/25/2025	3,454	969,500	280.94		33,117		21,926		14,578			(11,191)				0/0
UBSNP1 - EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	01/09/2023	01/09/2025	4,402	1,300,000	998		42,666		21,889		9,479			(20,777)				0/0
UBSNP1 - EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	12/07/2023	12/05/2025	3,764	1,000,000	001		32,680		31,733		39,623			(947)				0/0
UBSNP1 - EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	06/22/2023	06/20/2025	2,522	700,000	998		23,121		17,094		13,081			(6,027)				0/0
UBSNP1 - EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	10/27/2022	10/04/2024	3,500	999,303	285.55	32,976			12,975		5,782			(17,097)				0/0
UBSNP1 - EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	09/30/2022	09/27/2024	6,000	1,699,193	293.7	55,767			20,797		10,375			(28,115)				0/0
UBSNP1 - EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	10/13/2023	10/15/2025	1,868	500,000	289.0104		16,085		14,408		17,068			(1,677)				0/0
UBSNP1 - EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	09/16/2022	09/18/2024	2,779	800,000	289.49	26,272			9,406		3,858			(13,154)				0/0
UBSNP1 - EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	12/02/2022	12/04/2024	3,451	1,000,000	290.3272	33,580			15,569		7,127			(16,813)				0/0
UBSNP1 - EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	03/13/2023	03/07/2025	2,244	627,636	003		17,259		10,288		7,001			(6,970)				0/0
UBSNP1 - EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	08/18/2023	08/18/2025	4,773	1,300,000	274.3005		40,625		33,249		31,980			(7,376)				0/0
UBSNP1 - EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	09/12/2022	07/26/2024	3,582	1,042,462	294.64	29,088			8,842		3,470			(15,590)				0/0
UBSNP1 - EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	07/26/2022	07/19/2024	6,198	1,823,667	003	65,438			18,127		6,795			(33,082)				0/0
UBSNP1 - EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	08/16/2023	08/15/2025	3,669	1,000,000	997		31,110		25,298		24,214			(5,812)				0/0
UBSNP1 - EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	05/02/2023	03/28/2025	4,208	1,181,671	998		39,159		25,504		16,998			(13,655)				0/0
UBSNP1 - EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	03/10/2023	03/06/2025	2,900	810,935	284.01		22,686		13,492		9,355			(9,193)				0/0
UBSNP1 - EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	08/19/2022	08/20/2024	5,300	1,554,031	294				16,337		5,984			(25,703)				0/0
UBSNP1 - EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	08/11/2022	07/26/2024	3,458	1,021,538	297.2	32,025			9,324		3,475			(16,440)				0/0
UBSNP1 - EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	10/27/2022	10/24/2024	4,500	1,284,818	283.94	46,131			18,924		8,718			(23,257)				0/0
UBSNP1 - EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	03/28/2022	03/22/2024	4,058	1,227,847	303.86	40,287			4,513		1,712			(20,338)				0/0
UBSNP1 - EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	03/23/2023	03/20/2025	4,628	1,293,883	279.62		44,610		27,358		19,182			(17,253)				0/0
UBSNP1 - EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	09/12/2022	08/30/2024	5,052	1,470,272	289.69	52,651			17,796		7,118			(26,840)				0/0
UBSNP1 - EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	01/05/2022	01/03/2024	1,578	474,554	307.1148	12,792			35		40			(6,431)				0/0
UBSNP1 - EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	04/14/2022	02/13/2024	1,083	333,374	296.02	16,657			1,077		295			(9,143)				0/0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	11/16/2022	11/14/2024	3,444	995,878	288.77	34,738			15,195		6,937			(17,441)				0/0
TA2202646									231,98610000000													0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	08/04/2022	07/12/2024	3,222	952,967	002	37,981			10,412		3,549			(19,692)				0/0
TA2201905									281,66491000000													0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	03/30/2023	03/28/2025	3,565	1,000,000	002		32,760		20,424		13,747			(12,336)				0/0
TA2304045									285,23079999999													0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	11/02/2023	10/31/2025	2,988	800,000	999		25,408		23,445		27,322			(1,963)				0/0
TA2308447																						0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	06/10/2022	06/06/2024	5,000	1,515,476	304.25	49,264			10,698		3,957			(24,870)				0/0
TA2201111									268,84469999999													0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	10/18/2023	10/17/2025	3,363	900,000	999		28,917		26,017		31,024			(2,900)				0/0
TA2308184									281,72965699999													0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	03/24/2023	03/24/2025	1,069	300,000	997		9,981		6,151		4,069			(3,830)				0/0
TA2303950									286,39999999999													0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	03/06/2023	03/04/2025	2,840	806,577	998		24,702		14,542		8,492			(10,159)				0/0
TA2303657																						0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	05/05/2022	05/01/2024	5,000	1,519,130	303.64	52,736			8,826		3,160			(26,623)				0/0
TA2200760																						0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	01/09/2023	01/06/2025	3,511	1,016,029	292.31		30,777		15,728		6,974			(15,049)				0/0
TA2303017									298,01043099999													0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	01/21/2022	01/19/2024	3,029	900,000	998	30,817			766		337			(15,536)				0/0
TA2200073																						0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	07/21/2022	07/01/2024	2,923	856,529	296.36	24,962			6,426		2,460			(12,887)				0/0
TA2201383									293,82763499999													0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	08/05/2022	08/07/2024	2,043	600,000	999	20,406			6,130		2,403			(10,217)				0/0
TA2201519									270,74759999999													0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	12/29/2023	12/29/2025	1,113	300,000	998		9,831		9,831		10,136							0/0
TA2309457																						0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	03/23/2023	03/17/2025	2,496	697,824	294.25	19,461			11,903		7,993			(7,558)				0/0
TA2303910									292,29000000000													0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	05/02/2023	04/24/2025	5,884	1,652,317	002		53,051		35,245		23,604			(17,806)				0/0
TA2304557																						0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	08/11/2022	08/08/2024	3,775	1,115,184	294.67	39,400			11,973		4,142			(19,863)				0/0
TA2201576																						0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	06/12/2023	05/19/2025	4,321	1,190,543	277.56		36,582		26,159		21,978			(10,433)				0/0
TA2305357																						0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	11/17/2023	11/17/2025	2,999	800,000	268,2561		25,544		24,103		29,066			(1,441)				0/0
TA2308702																						0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	05/15/2023	05/09/2025	6,610	1,849,320	285.3		49,699		33,958		23,245			(15,742)				0/0
TA2304791									293,82763499999													0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	08/05/2022	08/06/2024	1,703	500,000	999	16,990			5,088		1,992			(8,518)				0/0
TA2201518									290,27999999999													0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	01/25/2023	01/23/2025	5,000	1,454,823	997		51,629		27,554		11,277			(24,075)				0/0
TA2303150									272,54109999999													0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	09/22/2023	09/24/2025	1,476	400,000	997		12,652		10,969		11,218			(1,883)				0/0
TA2307681																						0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	10/24/2022	10/23/2024	2,665	756,687	285.92	23,147			9,411		4,550			(11,605)				0/0
TA2202299									269,27999999999													0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	12/12/2023	11/28/2025	3,745	992,379	997		27,473		26,781		34,630			(692)				0/0
TA2309146									276,89999999999													0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	06/30/2023	06/26/2025	8,760	2,431,871	998		85,491		64,178		49,190			(21,314)				0/0
TA2305885																						0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	11/03/2022	11/01/2024	3,890	1,108,123	998	35,527			14,946		7,654			(17,886)				0/0
TA2202408									285,64999999999													0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	08/09/2023	08/07/2025	4,342	1,200,000	998		40,008		32,138		25,904			(7,870)				0/0
TA2306826																						0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	09/05/2023	06/20/2025	4,088	1,117,076	279.01		27,079		22,261		20,253			(4,818)				0/0
TA2307390																						0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	04/14/2022	04/11/2024	1,436	442,036	303.76	18,104			2,529		800			(9,140)				0/0
TA2200611									270,30895900000													0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	08/02/2023	08/01/2025	6,123	1,700,000	002		53,839		42,746		32,550			(11,093)				0/0
TA2306691																						0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	01/06/2023	01/03/2025	8,500	2,458,888	287.61		90,650		46,076		19,299			(44,574)				0/0
TA2302985																						0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	04/07/2022	04/04/2024	4,443	1,348,398	305.14	43,634			5,665		2,166			(21,998)				0/0
TA2200549									286,23719999999													0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	10/28/2022	10/30/2024	3,156	900,000	997	28,893			11,997		5,523			(14,451)				0/0
TA2202350																						0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	01/23/2023	01/14/2025	1,113	323,087	295,850000000000		3,679		4,569		2,095			(4,111)				0/0
TA2303142									302													0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	12/02/2022	12/03/2024	6,212	1,800,000	230,529999999999	59,888			27,714		12,705			(30,016)				0/0
TA2202714									997													0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	08/23/2023	08/22/2025	3,296	900,000	274,951599999999		28,143		23,156		21,610			(4,387)				0/0
TA2307092									998													0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	05/22/2023	05/16/2025	3,872	1,070,929	278,83		33,240		23,034		18,484			(10,206)				0/0
TA2304960									278													0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	06/14/2023	06/13/2025	1,811	500,000	277,067169999999		16,375		11,899		9,831			(4,476)				0/0
TA2305498									998													0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	07/26/2023	07/25/2025	4,607	1,300,000	283,358627000000		42,172		33,077		20,777			(9,095)				0/0
TA2306584									001													0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	03/29/2023	03/28/2025	2,855	800,000	281,387099999999		26,216		16,277		11,142			(9,939)				0/0
TA2304035									998													0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	05/27/2022	05/29/2024	3,612	1,100,000	304,994194999999	37,510			7,677		2,811			(18,807)				0/0
TA2200974									999													0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	02/03/2022	01/31/2024	1,722	516,053	299,56	18,282			759		303			(9,230)				0/0
TA2200132									268													0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	11/22/2023	11/21/2025	7,103	1,900,000	268,540399999999	61,845			58,859		68,784			(2,986)				0/0
TA2308793									999													0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	01/20/2023	01/17/2025	2,066	600,000	291,322501999999	19,836			10,466		4,826			(9,370)				0/0
TA2303117									999													0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	11/07/2023	11/07/2025	1,501	400,000	268,281400000000	12,624			11,706		14,381			(918)				0/0
TA2308528									002													0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	06/28/2023	06/27/2025	3,618	1,000,000	277,441185000000	32,620			24,331		19,789			(8,289)				0/0
TA2305821									302													0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	03/10/2022	03/07/2024	1,525	457,498	302	14,614			1,332		549			(7,368)				0/0
TA2200323									284													0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	05/10/2023	04/10/2025	4,653	1,307,969	284	37,333			24,835		15,860			(12,498)				0/0
TA2304674									88													0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	01/31/2022	01/10/2024	2,564	765,517	300	24,691			314		163			(12,747)				0/0
TA2200117									43													0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	04/13/2022	04/12/2024	2,711	834,292	300,682000000000	30,372			4,273		1,503			(15,291)				0/0
TA2200603									002													0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	09/05/2023	07/10/2025	3,944	1,077,727	276	29,446			24,363		22,435			(5,083)				0/0
TA2307391									99													0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	08/18/2022	08/15/2024	2,279	670,069	295	21,165			6,636		2,482			(10,670)				0/0
TA2201649									75													0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	09/16/2022	09/16/2024	3,474	1,000,000	288	32,790			11,682		4,764			(16,463)				0/0
TA2201980									49													0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	02/03/2022	01/04/2024	2,132	638,923	303,529999999999	18,592			80		66			(9,750)				0/0
TA2200133									997													0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	09/20/2023	09/09/2025	4,113	1,124,484	273	38,602			33,172		30,377			(5,430)				0/0
TA2307643									07													0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	03/10/2023	03/07/2025	8,000	2,237,062	281				40,961		28,759			(27,846)				0/0
TA2303725									94													0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	03/30/2022	03/28/2024	3,291	1,000,000	304,425280999999	33,986			4,067		1,584			(17,063)				0/0
TA2200478									998													0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	05/20/2022	05/17/2024	9,700	2,938,560	302,399999999999	103,950			19,670		6,891			(52,406)				0/0
TA2200914									998													0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	08/08/2022	07/29/2024	2,000	589,345	296	18,599			5,432		2,015			(9,442)				0/0
TA2201543									44													0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	02/18/2022	02/21/2024	1,682	500,000	297	17,334			1,214		480			(8,691)				0/0
TA2200238									94													0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	02/28/2022	02/16/2024	3,318	990,590	297,709999999999	36,020			2,314		880			(18,362)				0/0
TA2200280									998													0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	02/17/2023	02/14/2025	3,497	1,000,000	285,654600000000	33,110			18,776		9,098			(14,334)				0/0
TA2303448									002													0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	03/31/2022	02/23/2024	2,033	614,604	303,910000000000	19,356			1,487		598			(10,239)				0/0
TA2200489									003													0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	08/04/2022	08/01/2024	5,580	1,650,389	295	56,747			16,695		5,841			(28,609)				0/0
TA2201507									74													0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	04/19/2022	04/12/2024	3,689	1,126,575	300	36,186			5,112		1,969			(18,294)				0/0
TA2200684									74													0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	01/14/2022	01/12/2024	3,600	1,081,203	301	37,195			566		270			(18,776)				0/0
TA2200049									08													0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	08/25/2022	08/21/2024	1,026	300,488	294	9,720			3,133		1,166			(4,907)				0/0
TA2201715									002													0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	02/11/2022	01/24/2024	6,000	1,788,110	297,100,000,000	64,613			2,099		837			(33,311)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	11/18/2022	11/20/2024	3,475	1,000,000	283,204,200,000	32,320			14,364		6,945			(16,182)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	04/08/2022	04/02/2024	1,700	518,068	304,13	18,393			2,347		879			(9,311)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	07/29/2022	07/10/2024	2,500	741,103	297,507,799,999	24,075			6,495		2,352			(12,412)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	08/12/2022	06/12/2024	3,380	1,000,000	296,281,956,999	33,620			10,359		3,723			(16,879)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	05/27/2022	05/23/2024	3,283	1,000,000	304,019,576,000	35,370			7,005		2,464			(17,881)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	07/12/2023	07/11/2025	2,873	800,000	279,604,753,000		25,936		19,844		14,637			(6,092)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	04/11/2023	04/09/2025	5,308	1,501,086	285,350,000,000		46,270		29,631		18,266			(16,739)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	11/23/2022	11/22/2024	6,939	2,000,000	289,090,500,000	65,980			29,668		14,052			(33,218)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	10/06/2022	10/04/2024	4,659	1,328,904	285,07	45,007			17,220		7,875			(22,690)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	07/29/2022	07/22/2024	6,500	1,926,868	293,43	75,176			21,196		7,397			(38,110)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	09/07/2023	09/05/2025	4,029	1,100,000	297,970,000,000		35,211		29,772		27,829			(5,439)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	07/29/2022	06/25/2024	4,000	1,185,765	303	37,317			9,477		3,464			(19,655)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	07/22/2022	07/24/2024	3,067	900,000	293,7	30,672			8,625		3,366			(15,357)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	05/02/2023	03/19/2025	2,049	575,391	278,8	21,082			13,634		9,140			(7,448)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	06/17/2022	06/18/2024	1,335	400,000	297,088,509,999	13,492			3,136		1,178			(6,774)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	04/14/2023	04/14/2025	3,545	1,000,000	283,088,509,999		33,170		21,399		13,471			(11,771)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	12/21/2023	12/19/2025	2,598	700,000	271,099,699,999		22,428		22,242		23,097			(186)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	06/23/2023	06/25/2025	3,616	1,000,000	277,328,426,999		33,100		24,564		19,829			(8,536)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	09/26/2022	09/19/2024	2,888	818,951	287,779,999,999	21,351			7,748		4,166			(10,794)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	12/04/2023	11/14/2025	7,506	2,003,107	269,12	61,005			58,768		70,132			(2,237)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	03/07/2022	03/06/2024	3,031	915,959	305,197,999,999	28,407			2,636		1,074			(14,242)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	10/14/2022	10/16/2024	8,000	2,271,603	284,88	72,926			28,910		14,130			(36,513)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	12/09/2022	12/11/2024	3,478	1,000,000	288,144,226	33,510			15,859		7,745			(16,778)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	02/06/2023	02/03/2025	1,391	400,555	289,81	12,567			6,918		3,124			(5,669)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	03/03/2023	02/24/2025	3,500	994,816	283,290,000,000		35,097		20,473		11,608			(14,624)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	08/25/2022	08/22/2024	3,440	1,007,486	292,399,999,999	35,037			11,324		4,035			(17,664)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	09/15/2023	09/16/2025	3,286	900,000	275,2672	28,800			24,686		22,017			(4,114)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	04/14/2023	04/16/2025	1,773	500,000	283,008,509,999	16,610			10,732		6,741			(5,878)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	06/06/2022	06/03/2024	4,942	1,503,623	303,45	53,625			11,375		4,063			(26,960)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	08/31/2023	08/29/2025	1,820	500,000	276,3476	15,805			13,229		11,400			(2,576)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	03/22/2023	03/21/2025	5,022	1,400,000	273,739,720,000	46,242			28,266		20,779			(17,976)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	03/18/2022	03/19/2024	9,281	2,800,000	302,131,300,000	96,376			10,326		3,802			(48,320)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	11/17/2023	11/19/2025	1,874	500,000	266,2561	15,985			15,086		18,259			(899)				0/0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index	Cumulative Prior Year(s) Initial Cost of Premium (Received)	Current Year Initial Undiscounted Premium (Received)	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	10/14/2022	09/26/2024	4,000	1,135,802	292.589999999999	39,888			15,138		7,451			(20,540)				0/0
TA22022216									997													0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	08/18/2022	08/16/2024	4,711	1,385,122	294.95	45,348			14,261		5,240			(22,830)				0/0
TA2201651																						0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	12/13/2023	12/12/2025	3,748	1,000,000	288.031400000000		32,420		31,663		37,641			(757)				0/0
TA2309182									002													0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	05/13/2022	05/13/2024	1,652	500,000	303.600352999999	16,635			3,043		1,121			(8,352)				0/0
TA2200816									998													0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	08/18/2023	08/20/2025	3,304	900,000	274.3005		28,161		23,062		22,193			(5,089)				0/0
TA2306983																						0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	01/13/2023	12/24/2024	3,000	873,449	288.459999999999		33,358		16,915		6,602			(16,443)				0/0
TA2303055									998													0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	01/31/2022	01/30/2024	2,336	697,444	298.959999999999	24,345			971		401			(12,223)				0/0
TA2200118									998													0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	08/25/2023	08/27/2025	3,661	1,000,000	275.166099999999		31,140		25,800		23,997			(5,340)				0/0
TA2307124									997													0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	10/24/2022	10/18/2024	5,465	1,560,223	289.3	40,685			16,375		8,674			(20,539)				0/0
TA2202298																						0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	06/09/2022	06/07/2024	3,314	1,008,444	304.99	33,663			7,336		2,683			(16,948)				0/0
TA2201096									001													0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	07/21/2023	07/22/2025	2,844	800,000	282.308534000000		26,216		20,454		13,255			(5,762)				0/0
TA2306462																						0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	07/14/2022	07/11/2024	4,833	1,410,076	294.07	43,531			11,544		4,782			(21,946)				0/0
TA2201327									897													0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	07/29/2022	06/17/2024	3,000	889,324	299.529999999999	25,917			6,356		2,444			(13,810)				0/0
TA2201450																						0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	06/29/2022	06/14/2024	17,410	5,186,557	300.58	156,624			36,195		13,899			(80,067)				0/0
TA2201214																						0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	05/15/2023	05/09/2025	4,221	1,180,935	290.36		39,739		27,152		18,923			(12,587)				0/0
TA2304706									997													0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	11/14/2022	11/07/2024	7,955	2,297,176	327.029999999999	82,836			35,682		15,858			(41,877)				0/0
TA2202594																						0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	11/14/2023	11/14/2025	1,482	400,000	289.4513		12,852		12,041		13,722			(811)				0/0
TA2308686																						0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	01/04/2023	12/19/2024	6,123	1,763,590	286.649999999999		63,755		31,564		13,672			(32,190)				0/0
TA2300009									998													0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	12/12/2023	11/20/2025	3,054	809,273	287.73		23,998		23,387		30,417			(611)				0/0
TA2309145																						0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	09/23/2022	09/24/2024	3,514	1,000,000	287.790000000000	32,780			12,022		5,578			(16,435)				0/0
TA2202052									998													0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	12/15/2022	12/12/2024	3,698	1,064,556	292	36,609			17,495		8,361			(18,456)				0/0
TA2202868									002													0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	12/08/2023	12/09/2025	3,017	800,000	266.429700000000		25,896		25,185		32,221			(711)				0/0
TA2309103									003													0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	10/24/2023	10/24/2025	1,128	300,000	266.981400000000		9,729		8,835		11,386			(894)				0/0
TA2308278									001													0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	09/15/2023	09/17/2025	2,556	700,000	275.2672		22,421		19,222		17,161			(3,199)				0/0
TA2307557																						0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	11/14/2022	11/12/2024	2,795	807,116	290.43	25,141			10,928		5,004			(12,622)				0/0
TA2202536																						0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	08/09/2023	08/08/2025	7,598	2,100,000	292	66,633			53,544		42,895			(13,089)				0/0
TA2306825									002													0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	05/12/2023	05/14/2025	2,144	600,000	280.998960000000		19,794		13,549		9,366			(6,245)				0/0
TA2304744									001													0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	08/22/2022	06/12/2024	2,021	590,935	304.44	10,710			2,653		1,378			(5,941)				0/0
TA2201685																						0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	09/12/2022	08/16/2024	4,062	1,182,155	294.14	34,356			11,158		4,392			(17,863)				0/0
TA2201926																						0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	01/11/2023	01/10/2025	1,376	400,000	302		13,236		6,818		2,859			(6,418)				0/0
TA2303037									002													0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	05/16/2022	05/10/2024	3,694	1,121,156	292	39,862			7,167		2,564			(20,124)				0/0
TA2200851									997													0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	03/20/2023	03/14/2025	6,440	1,800,723	278.149999999999		63,688		38,583		27,126			(25,105)				0/0
TA2303862									998													0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	09/22/2023	09/23/2025	1,476	400,000	272.541099999999		12,644		10,959		11,234			(1,685)				0/0
TA2307680									997													0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	03/23/2023	03/21/2025	4,650	1,300,000	280.611535		42,939		26,356		18,500			(16,583)				0/0
TA2303922																						0/0

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	05/19/2023	05/20/2025	2,167	600,000	275,35765000000		19,380		13,444		10,711			(5,536)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	12/08/2023	12/10/2025	3,017	800,000	200,42970000000		25,912		25,201		32,247			(711)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	11/28/2022	11/25/2024	3,729	1,070,971	287.8	35,684			16,171		7,904			(17,940)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	05/12/2022	05/03/2024	4,449	1,345,133	304.98	41,472			7,105		2,834			(21,083)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	11/24/2023	11/25/2025	1,875	500,000	268,00920000000		16,120		15,367		18,570			(753)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	04/14/2023	04/15/2025	1,773	500,000	283,00856999999		16,600		10,717		6,729			(5,883)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	10/19/2022	10/11/2024	3,259	924,335	284.11	30,054			11,838		5,920			(15,215)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	02/24/2022	02/09/2024	4,149	1,230,748	299.07	38,553			2,115		902			(19,792)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	04/03/2023	03/31/2025	4,108	1,161,514	281.3	42,609			26,704		16,382			(15,905)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	10/14/2022	10/11/2024	12,000	3,407,405	284,54000000000	110,704			43,425		21,231			(55,811)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	05/10/2023	05/02/2025	4,234	1,190,188	281.56		40,217		27,165		17,629			(13,052)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	10/06/2023	10/06/2025	2,257	600,000	267,64280000000		18,780		16,659		21,618			(2,121)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	09/02/2022	08/30/2024	8,500	2,451,061	290	77,505			25,942		11,386			(39,128)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	07/28/2023	07/28/2025	5,353	1,500,000	281,59959499999		48,120		37,993		25,742			(10,127)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	09/15/2022	09/13/2024	7,353	2,116,892	290,64999999999	62,809			22,178		10,050			(31,621)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	05/06/2022	05/03/2024	5,200	1,577,334	304.32	52,067			8,844		3,277			(26,244)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	03/24/2022	03/21/2024	3,000	907,487	301.68	32,776			3,622		1,353			(16,524)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	10/27/2022	10/25/2024	4,000	1,142,060	284.62	39,821			16,368		7,550			(20,046)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	08/11/2023	08/12/2025	1,812	500,000	278,0462		15,580		12,613		10,284			(2,977)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	10/07/2022	10/07/2024	1,754	500,000	285,36012199999	16,540			6,379		2,927			(8,316)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	05/09/2022	03/27/2024	2,087	629,104	303.33	19,295			2,419		902			(10,266)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	09/29/2023	09/30/2025	4,092	1,100,000	270,45940000000		34,815		30,511		34,344			(4,304)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	02/14/2022	02/08/2024	2,151	639,994	299.37	20,658			1,087		468			(10,444)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	05/12/2023	05/12/2025	2,144	600,000	299,98896000000		19,764		13,511		9,347			(6,253)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	02/10/2022	02/09/2024	334	100,000	299,22806300000	3,488			188		75			(1,756)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	09/19/2022	09/12/2024	3,299	949,394	290,24	26,572			10,091		4,188			(14,444)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	12/16/2022	12/13/2024	4,182	1,200,946	998	35,667			17,094		8,570			(17,981)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	03/14/2022	03/08/2024	4,955	1,481,554	300.7	48,093			4,457		1,810			(24,279)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	12/05/2022	11/29/2024	3,709	1,069,716	287.23	39,406			17,689		8,249			(19,389)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	02/03/2023	01/30/2025	4,000	1,159,231	298,10000000000		40,610		22,186		9,204			(18,423)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	11/03/2022	11/01/2024	4,564	1,300,000	286,65904599999	39,923			16,795		8,601			(20,099)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	03/07/2022	02/09/2024	3,361	1,015,684	299,29000000000	39,827			2,213		788			(20,706)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	09/08/2022	09/06/2024	11,150	3,214,175	288.25	109,410			37,577		16,405			(55,082)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	07/29/2022	07/05/2024	3,500	1,037,545	295,7165	36,324			9,611		3,287			(18,860)				0/0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	10/11/2023	10/10/2025	1,500	400,000	268,202		12,680		11,287		14,215			(1,393)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	12/07/2022	12/06/2024	6,386	1,839,379	998	62,795			29,328		14,041			(31,484)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	12/12/2023	08/28/2025	3,303	875,255	273,14		18,078		17,556		23,041			(622)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	10/12/2023	10/10/2025	2,626	700,000	303		22,323		19,952		25,195			(2,371)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	05/09/2022	05/07/2024	3,307	996,860	305,706000000000				4,969		2,040			(14,281)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	01/27/2023	01/27/2025	2,411	700,000	291,180369999999		23,226		12,524		5,350			(10,702)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	11/18/2022	11/19/2024	4,170	1,200,000	288,9452				17,394		8,386			(19,656)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	12/22/2023	12/22/2025	1,854	500,000	271,086000000000		16,200		16,088		16,549			(112)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	07/11/2022	06/28/2024	2,888	849,272	297,290000000000				6,269		2,441			(12,783)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	04/07/2022	04/05/2024	1,924	583,911	304,49				2,547		.951			(9,786)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	10/06/2022	10/03/2024	4,796	1,367,981	284,36				18,242		8,322			(24,124)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	11/08/2023	11/07/2025	3,007	800,000	999		25,512		23,690		29,800			(1,822)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	09/05/2023	06/12/2025	2,942	803,923	275,52		23,046		18,895		17,420			(4,151)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	01/14/2022	01/11/2024	3,800	1,141,270	999	36,885			511		260			(18,637)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	02/24/2023	02/26/2025	4,236	1,200,000	284,311048000000		39,188		22,673		12,065			(16,495)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	02/16/2023	02/14/2025	3,300	943,104	287,02		30,457		17,248		8,375			(13,209)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	01/14/2022	01/05/2024	3,500	1,051,170	300,57				205		.132			(18,749)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	05/13/2022	05/15/2024	1,322	400,000	303,600352999999				2,468		.923			(6,673)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	10/25/2023	10/24/2025	2,256	600,000	286,7921		19,602		17,825		22,984			(1,777)				0/0
UBSNP1-EUROPEAN 2 Yr	N/A		Equity/Index	UBS-	09/22/2022	09/20/2024	5,332	1,526,232	287,459999999999				18,047		8,377			(25,047)				0/0
0199999999 - Purchased Options - Hedging Other - Call Options and Warrants										118,475,037	530,500,383		537,205,613	XX	759,014,138	3,330		(64,814,585)		XXX		XX
Purchased Options - Hedging Other - Put Options																						
Purchased Options - Hedging Other - Caps																						
Purchased Options - Hedging Other - Floors																						
Purchased Options - Hedging Other - Collars																						
Purchased Options - Hedging Other - Other																					XXX	XXX
0219999999 - Purchased Options - Hedging Other - Subtotal - Hedging Other										118,475,037	530,500,383		537,205,613	XX	759,014,138	3,330		(64,814,585)				XXX
Purchased Options - Replications - Call Options and Warrants																						
Purchased Options - Replications - Put Options																						
Purchased Options - Replications - Caps																						
Purchased Options - Replications - Floors																						
Purchased Options - Replications - Collars																						
Purchased Options - Replications - Other																						
Purchased Options - Income Generation - Call Options and Warrants																						
Purchased Options - Income Generation - Put Options																						
Purchased Options - Income Generation - Caps																						
Purchased Options - Income Generation - Floors																						
Purchased Options - Income Generation - Collars																						
Purchased Options - Income Generation - Other																						
Purchased Options - Other - Call Options and Warrants																						
EC-17TH STREET HOLDINGS LLC				N/A-	12/18/2022	12/18/2030							4,501,667		4,501,667	50,052						
PAVACTIV INC				N/A-	06/30/2020	06/30/2024							557,810		557,810	409,061						
SPECTACLE BLOCK INC				N/A-	07/01/2021	07/01/2021							142,857		142,857	127,619						
PORTION SPONSOR LLC				N/A-	12/31/2021	12/24/2025							465,196		465,196	(21,997,702)						
0369999999 - Purchased Options - Other - Call Options and Warrants													5,667,529	XX	5,667,530						XXX	XXX
Purchased Options - Other - Put Options																						

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
Purchased Options - Other - Caps																						
Purchased Options - Other - Floors																						
Purchased Options - Other - Collars																						
Purchased Options - Other - Other																						
Purchased Options - Other - Subtotal - Other																						
0429999999 - Purchased Options - Total	Purchased Options - Total	Purchased Options - Subtotal - Call Options and Warrants								118,475,037	530,500,383		5,667,529	XXX	5,667,530	(21,490,970)					XXX	XXX
0439999999 - Purchased Options - Total	Purchased Options - Total	Purchased Options - Subtotal - Call Options and Warrants								118,475,037	530,500,383		542,873,142	XXX	764,681,668	(21,487,640)			(64,814,585)		XXX	XXX
0499999999 - Purchased Options - Total	Purchased Options - Total	Purchased Options - Subtotal - Call Options and Warrants								118,475,037	530,500,383		542,873,142	XXX	764,681,668	(21,487,640)			(64,814,585)		XXX	XXX
Written Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Call Options and Warrants																						
Written Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Put Options																						
Written Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Caps																						
Written Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Floors																						
Written Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Collars																						
Written Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Other																						
Written Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Call Options and Warrants																						
Written Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Put Options																						
Written Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Caps																						
Written Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Floors																						
Written Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Collars																						
Written Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Other																						
Written Options - Hedging Other - Call Options and Warrants																						
SSAP 500 - CAPPED																						
TA2305743...		N/A...	Equity/Index...	RBO-	06/23/2023...	01/25/2024...	500	2,177,330	4193.18		(20,480)		(20,480)		(27,522)							0/0...
SSAP 500 - CAPPED																						0/0...
TA2305644...		N/A...	Equity/Index...	TOCC-	06/20/2023...	01/12/2024...	800	3,510,768	4158.24		(43,756)		(43,756)		(56,665)							0/0...
SSAP 500 - CAPPED																						0/0...
TA2309485...		N/A...	Equity/Index...	BNP-	12/29/2023...	12/12/2024...	200	953,422	4650.17		(28,268)		(28,268)		(28,310)							0/0...
SSAP 500 - CAPPED																						0/0...
TA2305834...		N/A...	Equity/Index...	BNP-	06/28/2023...	01/05/2024...	180	786,395	3895.08		(37,417)		(37,417)		(44,428)							0/0...
SSAP 500 - CAPPED																						0/0...
TA2306320...		N/A...	Equity/Index...	BNP-	07/17/2023...	05/17/2024...	604	2,726,480	4004		(206,761)		(206,761)		(239,566)							0/0...
SSAP 500 - CAPPED																						0/0...
TA2305686...		N/A...	Equity/Index...	TOCC-	06/22/2023...	01/19/2024...	1,300	5,678,582	3972.61		(246,564)		(246,564)		(306,221)							0/0...
SSAP 500 - CAPPED																						0/0...
TA2305842...		N/A...	Equity/Index...	BNP-	06/28/2023...	01/08/2024...	4,191	18,309,892	3895.08		(870,471)		(870,471)		(1,034,173)							0/0...
SSAP 500 - CAPPED																						0/0...
TA2305505...		N/A...	Equity/Index...	TOCC-	06/16/2023...	01/04/2024...	400	1,772,136	4023.73		(20,554)		(20,554)		(24,765)							0/0...
SSAP 500 - CAPPED																						0/0...
TA2305860...		N/A...	Equity/Index...	BNP-	06/29/2023...	01/16/2024...	2,034	8,930,663	4119.16		(202,688)		(202,688)		(251,525)							0/0...
SSAP 500 - CAPPED																						0/0...
TA2306056...		N/A...	Equity/Index...	BMO-	07/07/2023...	06/28/2024...	296	1,307,491	4381.49		(54,819)		(54,819)		(71,791)							0/0...
SSAP 500 - CAPPED																						0/0...
TA2305706...		N/A...	Equity/Index...	RBO-	06/26/2023...	06/21/2024...	2,450	10,628,894	4353.76		(390,996)		(390,996)		(523,623)							0/0...
SSAP 500 - CAPPED																						0/0...
TA2305676...		N/A...	Equity/Index...	TOCC-	06/22/2023...	01/19/2024...	400	1,747,256	4084.05		(13,290)		(13,290)		(16,766)							0/0...
SSAP 500 - CAPPED																						0/0...
TA2306210...		N/A...	Equity/Index...	RBO-	07/13/2023...	04/26/2024...	358	1,609,672	996		(116,031)		(116,031)		(141,196)							0/0...
SSAP 500 - CAPPED																						0/0...
TA2306110...		N/A...	Equity/Index...	SG-	07/11/2023...	07/01/2024...	436	1,918,186	4450.38		(93,635)		(93,635)		(121,690)							0/0...
SSAP 500 - CAPPED																						0/0...
TA2305806...		N/A...	Equity/Index...	SG-	06/27/2023...	01/29/2024...	1,300	5,694,858	4070.56		(250,094)		(250,094)		(318,108)							0/0...
SSAP 500 - CAPPED																						0/0...
TA2305641...		N/A...	Equity/Index...	TOCC-	06/20/2023...	01/11/2024...	1,300	5,704,998	3969.61		(245,498)		(245,498)		(303,062)							0/0...
SSAP 500 - CAPPED																						0/0...
TA2306212...		N/A...	Equity/Index...	RBO-	07/13/2023...	04/10/2024...	95	427,148	997		(8,384)		(8,384)		(10,042)							0/0...
SSAP 500 - CAPPED																						0/0...
TA2309480...		N/A...	Equity/Index...	BNP-	12/29/2023...	12/12/2024...	128	610,190	997		(26,446)		(26,446)		(26,153)							0/0...
SSAP 500 - CAPPED																						0/0...
TA2305737...		N/A...	Equity/Index...	RBO-	06/23/2023...	01/23/2024...	2,200	9,580,252	4140.57		(204,446)		(204,446)		(269,070)							0/0...
SSAP 500 - CAPPED																						0/0...
TA2306109...		N/A...	Equity/Index...	SG-	07/11/2023...	07/01/2024...	523	2,300,944	4450.38		(72,660)		(72,660)		(91,840)							0/0...
SSAP 500 - CAPPED																						0/0...
TA2305648...		N/A...	Equity/Index...	TOCC-	06/20/2023...	01/12/2024...	2,300	10,093,458	4102.67		(227,204)		(227,204)		(290,286)							0/0...
SSAP 500 - CAPPED																						0/0...
TA2305646...		N/A...	Equity/Index...	TOCC-	06/20/2023...	01/12/2024...	400	438,846	4142.5		(6,687)		(6,687)		(8,652)							0/0...
SSAP 500 - CAPPED																						0/0...
TA2305829...		N/A...	Equity/Index...	BNP-	06/28/2023...	01/05/2024...	1,428	6,238,732	996		(149,512)		(149,512)		(175,271)							0/0...

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
S&P 500 - CAPPED	N/A		Equity/Index	TOCC	06/20/2023	01/11/2024	600	2,633,076	4140.62		(29,199)		(29,199)		(37,570)							0/0
TA2305638			Equity/Index	RBC	07/10/2023	05/24/2024	5,367	23,609,594	4205.45		(964,665)		(964,665)		(1,206,630)							0/0
S&P 500 - CAPPED	N/A		Equity/Index	BNP	06/28/2023	01/09/2024	184	803,870	4047.7736		(12,374)		(12,374)		(15,074)							0/0
TA2305845			Equity/Index	BNP	12/29/2023	12/20/2024	1,172	5,587,053	4004	4898.5200000000	(123,177)		(123,177)		(121,939)							0/0
TA2309488			Equity/Index	TOCC	06/22/2023	01/22/2024	2,700	11,793,978	3972.61		(511,338)		(511,338)		(635,571)							0/0
TA2305693			Equity/Index	RBC	06/23/2023	01/26/2024	200	871,132	4233.38		(12,152)		(12,152)		(16,723)							0/0
TA2305765			Equity/Index	RBC	07/13/2023	04/26/2024	328	1,474,783	4055.99		(78,116)		(78,116)		(92,225)							0/0
TA2306198			Equity/Index	RBC	06/23/2023	01/26/2024	1,000	4,354,660	996	4270.9399999999	(32,950)		(32,950)		(46,485)							0/0
TA2305749			Equity/Index	TOCC	06/16/2023	01/02/2024	1,600	7,088,544	3954.71		(182,519)		(182,519)		(216,690)							0/0
TA2305598			Equity/Index	RBC	07/13/2023	04/26/2024	242	1,088,102	4004	4135.3500000000	(50,413)		(50,413)		(60,233)							0/0
TA2306204			Equity/Index	RBC	06/23/2023	01/25/2024	1,600	6,967,456	4016.22		(290,336)		(290,336)		(369,023)							0/0
TA2305747			Equity/Index	RBC	07/13/2023	04/10/2024	346	1,555,716	997	4109.1099999999	(128,179)		(128,179)		(156,216)							0/0
TA2306216			Equity/Index	RBC	07/10/2023	05/29/2024	190	835,816	4004	4221.0200000000	(34,230)		(34,230)		(42,940)							0/0
TA2306086			Equity/Index	TOCC	06/16/2023	01/03/2024	2,700	11,961,918	3938.86		(288,399)		(288,399)		(340,490)							0/0
S&P 500 - CAPPED	N/A		Equity/Index	TOCC	06/16/2023	01/04/2024	1,400	6,202,476	3968.67		(137,570)		(137,570)		(163,683)							0/0
TA2305596			Equity/Index	BNP	12/29/2023	12/23/2024	1,250	5,958,888	4078.71		(72,838)		(72,838)		(71,835)							0/0
TA2309495			Equity/Index	TOCC	06/22/2023	01/19/2024	3,900	17,035,746	4091.93		(357,959)		(357,959)		(455,594)							0/0
S&P 500 - CAPPED	N/A		Equity/Index	TOCC	06/16/2023	01/04/2024	400	1,772,136	3852.97		(79,470)		(79,470)		(93,008)							0/0
TA2305597			Equity/Index	RBC	06/23/2023	01/26/2024	1,200	5,225,592	996	4248.3999999999	(59,484)		(59,484)		(82,513)							0/0
TA2305763			Equity/Index	BNP	07/17/2023	05/17/2024	187	844,125	4004	4158.7700000000	(24,667)		(24,667)		(28,083)							0/0
TA2306316			Equity/Index	TOCC	06/22/2023	01/19/2024	1,000	4,368,140	4015.88		(88,824)		(88,824)		(109,741)							0/0
TA2305682			Equity/Index	SG	06/27/2023	01/26/2024	5,300	23,217,498	4192.7		(502,175)		(502,175)		(656,404)							0/0
TA2305796			Equity/Index	BNP	06/28/2023	01/08/2024	2,117	9,248,877	4001	4011.9324000000	(227,408)		(227,408)		(275,602)							0/0
TA2305841			Equity/Index	RBC	06/23/2023	01/26/2024	800	3,483,728	4004	4235.8100000000	(41,168)		(41,168)		(56,665)							0/0
TA2305764			Equity/Index	BNP	07/17/2023	05/17/2024	179	808,013	996	4191.9799999999	(53,924)		(53,924)		(62,525)							0/0
TA2306324			Equity/Index	BNP	07/17/2023	05/17/2024	351	1,584,428	4198.05		(79,645)		(79,645)		(91,804)							0/0
TA2306329			Equity/Index	BNP	06/29/2023	01/16/2024	1,507	6,616,770	3999.09		(302,063)		(302,063)		(366,531)							0/0
TA2305681			Equity/Index	SG	07/11/2023	07/01/2024	595	2,573,713	4450.38		(67,796)		(67,796)		(85,157)							0/0
TA2306108			Equity/Index	BNP	12/29/2023	12/12/2024	156	743,669	4004	5187.8500000000	(83)		(83)		(86)							0/0
TA2309482			Equity/Index	SG	06/27/2023	01/26/2024	200	876,132	4070.56		(37,534)		(37,534)		(48,983)							0/0
TA2305801			Equity/Index	BNP	12/29/2023	12/23/2024	2,347	11,188,407	4901.42		(242,915)		(242,915)		(240,345)							0/0
TA2309493			Equity/Index	TOCC	06/22/2023	01/22/2024	2,500	10,920,350	4091.84		(229,286)		(229,286)		(292,065)							0/0
S&P 500 - CAPPED	N/A		Equity/Index	SG	07/11/2023	07/01/2024	3,620	15,926,226	4450.38		(308,315)		(308,315)		(384,417)							0/0
TA2306107			Equity/Index	TOCC	06/20/2023	01/11/2024	500	2,194,230	4158.17		(17,352)		(17,352)		(22,559)							0/0
TA2306537			Equity/Index																			0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
SWP 500 - CAPPED TA2305675	N/A		Equity/Index	TOCC	06/22/2023	01/19/2024	900	3,931,326	4188.67		(27,859)		(27,859)		(36,434)							0/0
SWP 500 - CAPPED TA2305609	N/A		Equity/Index	TOCC	06/16/2023	01/05/2024	1,500	6,645,510	4086.92		(67,537)		(67,537)		(83,161)							0/0
SWP 500 - CAPPED TA2306332	N/A		Equity/Index	BNP	07/17/2023	05/17/2024	170	767,387	4198.05		(56,787)		(56,787)		(66,108)							0/0
SWP 500 - CAPPED TA2305599	N/A		Equity/Index	TOCC	06/16/2023	01/02/2024	2,900	12,847,986	3839.5		(622,266)		(622,266)		(726,659)							0/0
SWP 500 - CAPPED TA2305633	N/A		Equity/Index	TOCC	06/20/2023	01/10/2024	600	2,633,076	4030.62		(28,149)		(28,149)		(35,350)							0/0
SWP 500 - CAPPED TA2305592	N/A		Equity/Index	TOCC	06/16/2023	01/02/2024	200	886,068	3993.08		(16,243)		(16,243)		(19,417)							0/0
SWP 500 - CAPPED TA2305604	N/A		Equity/Index	SG	06/27/2023	01/29/2024	300	1,314,198	4245.54		(16,170)		(16,170)		(21,445)							0/0
SWP 500 - CAPPED TA2305600	N/A		Equity/Index	SG	06/27/2023	01/26/2024	500	2,190,330	4060.43		(95,650)		(95,650)		(122,283)							0/0
TA2305677	N/A		Equity/Index	TOCC	06/22/2023	01/19/2024	600	2,620,884	4069.35		(27,057)		(27,057)		(33,926)							0/0
TA2305640	N/A		Equity/Index	TOCC	06/20/2023	01/11/2024	1,600	7,021,536	4088.7		(144,359)		(144,359)		(183,015)							0/0
TA2305643	N/A		Equity/Index	BNP	06/28/2023	01/09/2024	232	1,013,576	4001		(8,141)		(8,141)		(9,999)							0/0
TA2306199	N/A		Equity/Index	RBC	07/13/2023	04/26/2024	98	440,636	4055.99		(33,205)		(33,205)		(39,527)							0/0
TA2305691	N/A		Equity/Index	TOCC	06/22/2023	01/22/2024	200	873,628	4131.51		(12,019)		(12,019)		(15,479)							0/0
SWP 500 - CAPPED TA2305795	N/A		Equity/Index	SG	06/27/2023	01/26/2024	2,000	8,761,320	4182.24		(190,520)		(190,520)		(247,660)							0/0
SWP 500 TA2305682	N/A		Equity/Index	BNP	06/29/2023	01/17/2024	2,419	10,621,079	4110.7		(217,323)		(217,323)		(267,947)							0/0
SWP 500 TA2305640	N/A		Equity/Index	BNP	06/28/2023	01/08/2024	217	948,043	3996		(9,906)		(9,906)		(12,188)							0/0
SWP 500 - CAPPED TA2305645	N/A		Equity/Index	TOCC	06/20/2023	01/12/2024	6,600	28,963,636	3996		(413,651)		(413,651)		(527,671)							0/0
TA2305686	N/A		Equity/Index	BNP	06/29/2023	01/12/2024	1,207	5,299,563	3993.17		(245,274)		(245,274)		(295,915)							0/0
SWP 500 - CAPPED TA2305760	N/A		Equity/Index	RBC	06/23/2023	01/26/2024	200	870,932	4233.3		(7,692)		(7,692)		(10,707)							0/0
SWP 500 - CAPPED TA2305739	N/A		Equity/Index	RBC	06/23/2023	01/24/2024	600	2,612,796	3996		(25,140)		(25,140)		(33,810)							0/0
TA2306082	N/A		Equity/Index	RBC	07/10/2023	06/21/2024	297	1,306,512	4003		(52,352)		(52,352)		(67,815)							0/0
SWP 500 - CAPPED TA2305679	N/A		Equity/Index	TOCC	06/22/2023	01/19/2024	1,200	5,241,768	4147.42		(57,137)		(57,137)		(73,937)							0/0
SWP 500 - CAPPED TA2305611	N/A		Equity/Index	TOCC	06/16/2023	01/05/2024	400	1,772,136	4050.88		(30,006)		(30,006)		(36,579)							0/0
TA2306078	N/A		Equity/Index	RBC	07/10/2023	06/03/2024	191	840,215	4282.37		(22,811)		(22,811)		(28,724)							0/0
TA2305608	N/A		Equity/Index	SG	06/27/2023	01/30/2024	2,100	9,199,386	4138.3		(186,522)		(186,522)		(236,888)							0/0
SWP 500 - CAPPED TA2305745	N/A		Equity/Index	RBC	06/23/2023	01/25/2024	1,300	5,661,058	4136.71		(110,162)		(110,162)		(144,347)							0/0
TA2305690	N/A		Equity/Index	TOCC	06/22/2023	01/22/2024	200	873,628	4004		(9,997)		(9,997)		(12,934)							0/0
SWP 500 - CAPPED TA2306050	N/A		Equity/Index	BNP	07/07/2023	06/14/2024	1,576	6,961,507	4409.59		(243,713)		(243,713)		(325,062)							0/0
SWP 500 - CAPPED TA2305610	N/A		Equity/Index	TOCC	06/16/2023	01/05/2024	700	3,101,238	4065.66		(43,851)		(43,851)		(53,675)							0/0
SWP 500 - CAPPED TA2305741	N/A		Equity/Index	RBC	06/23/2023	01/24/2024	1,400	6,096,524	4138.09		(119,252)		(119,252)		(156,432)							0/0
SWP 500 - CAPPED TA2305630	N/A		Equity/Index	BNP	06/28/2023	01/05/2024	4,911	21,455,471	4012.006617		(527,638)		(527,638)		(639,120)							0/0
SWP 500 - CAPPED TA2305681	N/A		Equity/Index	TOCC	06/22/2023	01/19/2024	200	873,628	4131.51		(12,037)		(12,037)		(15,488)							0/0
TA2305605	N/A		Equity/Index	SG	06/27/2023	01/29/2024	1,800	7,885,188	4192.7700000000		(170,190)		(170,190)		(222,559)							0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
S&P 500 - CAPPED TA2307261	N/A		Equity/Index	BNP-	12/29/2023	12/12/2024	83	395,670	4879.99		(13,196)		(13,196)		(13,012)							0/0
S&P 500 - CAPPED TA2307262	N/A		Equity/Index	T00C-	06/22/2023	01/19/2024	500	2,184,070	3898.95		(93,472)		(93,472)		(113,118)							0/0
S&P 500 - CL IOUET TA2307260	N/A		Equity/Index	MS-	08/29/2023	02/09/2024	800,000	800,000	4090.46		(15,200)		(15,200)		(19,413)							0/0
S&P 500 - CL IOUET TA2307295	N/A		Equity/Index	MS-	08/29/2023	04/12/2024	800,000	800,000	4091.95		(28,240)		(28,240)		(38,974)							0/0
S&P 500 - CL IOUET TA2307271	N/A		Equity/Index	MS-	08/29/2023	01/19/2024	700,000	700,000	3972.61		(30,100)		(30,100)		(21,537)							0/0
S&P 500 - CL IOUET TA2307272	N/A		Equity/Index	MS-	08/29/2023	01/02/2024	300,000	300,000	3839.5		(8,910)		(8,910)		(5,216)							0/0
S&P 500 - CL IOUET TA2307263	N/A		Equity/Index	MS-	08/29/2023	01/08/2024	400,000	400,000	3895.08		(19,280)		(19,280)		(22,239)							0/0
S&P 500 - CL IOUET TA2307274	N/A		Equity/Index	MS-	08/29/2023	01/26/2024	500,000	500,000	4070.56		(11,950)		(11,950)									0/0
S&P 500 - CL IOUET TA2307273	N/A		Equity/Index	MS-	08/29/2023	01/26/2024	600,000	600,000	4060.43		(12,300)		(12,300)									0/0
S&P 500 - CL IOUET TA2307301	N/A		Equity/Index	MS-	08/29/2023	07/26/2024	600,000	600,000	4566.75		(6,000)		(6,000)		(412)							0/0
S&P 500 - CL IOUET TA2307287	N/A		Equity/Index	MS-	08/29/2023	01/05/2024	700,000	700,000	3895.08		(25,690)		(25,690)		(27,491)							0/0
S&P 500 - CL IOUET TA2307282	N/A		Equity/Index	MS-	08/29/2023	02/26/2024	400,000	400,000	3970.04		(14,360)		(14,360)		(3,797)							0/0
S&P 500 - CL IOUET TA2307300	N/A		Equity/Index	MS-	08/29/2023	07/10/2024	500,000	500,000	4409.53		(13,650)		(13,650)		(20,306)							0/0
S&P 500 - CL IOUET TA2307288	N/A		Equity/Index	MS-	08/29/2023	03/13/2024	1,100,000	1,100,000	3855.76		(35,200)		(35,200)		(41,564)							0/0
S&P 500 - CL IOUET TA2307278	N/A		Equity/Index	MS-	08/29/2023	02/06/2024	800,000	800,000	4111.08		(39,920)		(39,920)		(47,792)							0/0
S&P 500 - CL IOUET TA2307270	N/A		Equity/Index	MS-	08/29/2023	01/16/2024	700,000	700,000	3999.09		(13,650)		(13,650)		(21,100)							0/0
S&P 500 - CL IOUET TA2307292	N/A		Equity/Index	MS-	08/29/2023	03/28/2024	500,000	500,000	4109.3100000000		(14,000)		(14,000)		(3,274)							0/0
S&P 500 - CL IOUET TA2307299	N/A		Equity/Index	MS-	08/29/2023	07/08/2024	400,000	400,000	4388.95		(10,720)		(10,720)		(13,192)							0/0
S&P 500 - CL IOUET TA2307296	N/A		Equity/Index	MS-	08/29/2023	04/29/2024	500,000	500,000	3996		(12,350)		(12,350)		(564)							0/0
S&P 500 - CL IOUET TA2307286	N/A		Equity/Index	MS-	08/29/2023	03/07/2024	800,000	800,000	3986.37		(42,480)		(42,480)		(52,088)							0/0
S&P 500 - CL IOUET TA2307289	N/A		Equity/Index	MS-	08/29/2023	01/11/2024	600,000	600,000	3969.61		(15,600)		(15,600)		(20,170)							0/0
S&P 500 - CL IOUET TA2307279	N/A		Equity/Index	MS-	08/29/2023	02/09/2024	800,000	800,000	4090.46		(19,040)		(19,040)		(26,014)							0/0
S&P 500 - CL IOUET TA2307287	N/A		Equity/Index	MS-	08/29/2023	03/12/2024	800,000	800,000	3861.59		(37,200)		(37,200)		(51,988)							0/0
S&P 500 - CL IOUET TA2307298	N/A		Equity/Index	MS-	08/29/2023	07/05/2024	400,000	400,000	4411.59		(11,360)		(11,360)		(14,106)							0/0
S&P 500 - CL IOUET TA2307281	N/A		Equity/Index	MS-	08/29/2023	02/12/2024	500,000	500,000	4090.46		(8,300)		(8,300)		(8,812)							0/0
S&P 500 - CL IOUET TA2307265	N/A		Equity/Index	MS-	08/29/2023	01/04/2024	500,000	500,000	3852.97		(18,050)		(18,050)		(15,376)							0/0
S&P 500 - CL IOUET TA2307272	N/A		Equity/Index	MS-	08/29/2023	01/25/2024	400,000	400,000	4016.22		(10,720)		(10,720)		(2,031)							0/0
S&P 500 - CL IOUET TA2307291	N/A		Equity/Index	MS-	08/29/2023	04/01/2024	300,000	300,000	4004		(10,650)		(10,650)		(5,599)							0/0
S&P 500 - CL IOUET TA2307284	N/A		Equity/Index	MS-	08/29/2023	03/05/2024	300,000	300,000	4045.64		(16,440)		(16,440)		(17,773)							0/0
S&P 500 - CL IOUET TA2307289	N/A		Equity/Index	MS-	08/29/2023	03/28/2024	700,000	700,000	3971.27		(18,900)		(18,900)		(1,464)							0/0
S&P 500 - CL IOUET TA2307275	N/A		Equity/Index	MS-	08/29/2023	01/26/2024	700,000	700,000	4070.56		(11,620)		(11,620)									0/0
S&P 500 - CL IOUET TA2307286	N/A		Equity/Index	MS-	08/29/2023	01/05/2024	400,000	400,000	3895.08		(24,560)		(24,560)		(29,013)							0/0
S&P 500 - CL IOUET TA2307264	N/A		Equity/Index	MS-	08/29/2023	01/03/2024	400,000	400,000	3824.14		(15,680)		(15,680)		(10,772)							0/0

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
S&P 500 - C/I Q/UET	N/A		Equity/Index	MS	08/29/2023	03/01/2024	500,000	500,000	9551.35		(25,000)	(5,249)	(25,000)		(16,094)	5,427						0/0
TA2307263									4109.3100000000		(22,380)	(81,846)	(22,380)		(21,152)	88,414						0/0
S&P 500 - C/I Q/UET	N/A		Equity/Index	MS	08/29/2023	04/02/2024	600,000	600,000	904		(20,650)	(17,466)	(20,650)		(21,511)	19,791						0/0
TA2307263									4045.64		(10,040)	(5,408)	(10,040)		(10,282)	23,807						0/0
S&P 500 - C/I Q/UET	N/A		Equity/Index	MS	08/29/2023	03/04/2024	500,000	500,000	4045.64		(9,510)	(5,408)	(9,510)		(2,142)	7,719						0/0
TA2307265									4446.92		(13,600)	(19,257)	(13,600)		(10,710)	23,807						0/0
S&P 500 - C/I Q/UET	N/A		Equity/Index	MS	08/29/2023	07/05/2024	400,000	400,000	4446.92		(20,440)	(27,849)	(20,440)		(19,652)	23,807						0/0
TA2307297									4030.83		(9,510)	(5,408)	(9,510)		(2,142)	7,719						0/0
S&P 500 - C/I Q/UET	N/A		Equity/Index	MS	08/29/2023	03/28/2024	300,000	300,000	4030.83		(13,600)	(12,753)	(13,600)		(10,710)	23,807						0/0
TA2307290									4136.4799999999		(20,440)	(27,849)	(20,440)		(19,652)	23,807						0/0
S&P 500 - C/I Q/UET	N/A		Equity/Index	MS	08/29/2023	02/02/2024	500,000	500,000	996		(20,440)	(27,849)	(20,440)		(19,652)	23,807						0/0
TA2307277									4100.6000000000		(23,520)	(90,787)	(23,520)		(14,340)	96,961						0/0
TA2307294									4004		(20,440)	(27,849)	(20,440)		(19,652)	23,807						0/0
TA2307284									4136.4799999999		(23,520)	(90,787)	(23,520)		(14,340)	96,961						0/0
TA2307276									996		(13,876,728)	(90,787)	(13,876,728)	XXX	(16,913,465)	96,961					XXX	XXX
0649999999	Written Options - Hedging Other - Call Options and Warrants																					
Written Options - Hedging Other - Put Options																						
Rate Cap Fixed Rate Interest Rate Swap																						
TA2200014			Interest Rate	MS	06/13/2022	03/15/2027		214,406	4,000000	(4,613)		(5,249)	(3,944)		(3,944)	5,427		(3,593)			1,920	0/0
Rate Cap Fixed Rate Interest Rate Swap			Interest Rate	MS	06/13/2022	03/15/2027		3,498,756	4,250000	(66,018)		(81,846)	(49,406)		(49,406)	88,414		(60,476)			31,335	0/0
TA2200015			Interest Rate	MS	06/13/2022	03/15/2027		701,872	4,000000	(15,836)		(17,466)	(12,286)		(12,286)	19,791		(13,031)			6,444	0/0
Rate Cap Fixed Rate Interest Rate Swap			Interest Rate	MS	06/13/2022	05/14/2027		561,739	4,000000	(16,855)		(5,408)	(14,686)		(14,686)	7,719		(3,400)			6,095	0/0
TA2200035			Interest Rate	MS	06/13/2022	09/15/2028		722,736	4,250000	(22,316)		(19,257)	(16,322)		(16,322)	23,807		(14,843)			8,247	0/0
Rate Cap Fixed Rate Interest Rate Swap			Interest Rate	MS	06/13/2022	03/15/2026		261,549	4,000000	(6,022)		(1,169)	(5,020)		(5,020)	1,723		289			2,461	0/0
TA2200021			Interest Rate	MS	06/13/2022	07/15/2027		240,939	4,000000	(7,080)		(6,953)	(5,564)		(5,564)	8,089		(5,431)			2,544	0/0
Rate Cap Fixed Rate Interest Rate Swap			Interest Rate	MS	06/13/2022	06/15/2028		130,570	(5,254320)	(4,196)		(2,820)	(3,801)		(3,801)	3,329		(2,121)			1,454	0/0
TA2200038			Interest Rate	MS	06/13/2022	12/15/2028		2,714,693	(5,384630)	(44,888)		(12,163)	(41,830)		(41,830)	10,529		2,971			21,640	0/0
Rate Cap Fixed Rate Interest Rate Swap			Interest Rate	MS	06/13/2022	07/15/2026		1,404,719	(5,311050)	(33,726)		(15,734)	(30,980)		(30,980)	18,452		(12,300)			13,676	0/0
TA2200004			Interest Rate	MS	06/13/2022	10/15/2027		81,182	4,000000	(1,685)		(1,697)	(1,548)		(1,548)	1,806		(1,201)			717	0/0
Rate Cap Fixed Rate Interest Rate Swap			Interest Rate	MS	06/13/2022	02/12/2027		621,048	(5,393770)	(16,350)		(2,797)	(14,865)		(14,865)	5,573		865			6,616	0/0
TA2200012			Interest Rate	MS	06/13/2022	07/14/2028		266,993	4,000000	(7,812)		(5,217)	(6,303)		(6,303)	6,792		(4,284)			2,988	0/0
Rate Cap Fixed Rate Interest Rate Swap			Interest Rate	MS	06/13/2022	01/12/2029		632,757	(4,760630)	(16,635)		(12,753)	(15,176)		(15,176)	14,574		(9,255)			6,388	0/0
TA2200039			Interest Rate	MS	06/13/2022	01/14/2028		2,701,801	4,250000	(47,347)		(27,849)	(48,514)		(48,514)	25,942		(21,244)			22,571	0/0
Rate Cap Fixed Rate Interest Rate Swap			Interest Rate	MS	06/13/2022	10/15/2026		3,535,269	(4,634020)	(103,156)		(90,787)	(96,293)		(96,293)	96,961		(61,110)			32,460	0/0
TA2200019			Interest Rate	MS	06/13/2022	05/14/2027			3,500000	(5,086340)												0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received)	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
Rate Cap Fixed Rate Interest Rate Swap T62200013	N/A		Interest Rate	WS	06/13/2022	02/12/2027		2,963,441	4.250000 (/4.760630)	(53,821)		(58,146)	(43,975)		(43,975)	65,202		(45,404)		26,158		0/0
Rate Cap Fixed Rate Interest Rate Swap T62200030	N/A		Interest Rate	WS	06/13/2022	04/13/2028		688,140	4.000000 (/4.989870)	(19,668)		(17,895)	(15,154)		(15,154)	21,730		(13,405)		7,123		0/0
Rate Cap Fixed Rate Interest Rate Swap T62200036	N/A		Interest Rate	WS	06/13/2022	10/13/2028		235,783	4.000000 (/5.393770)	(7,209)		(2,792)	(6,362)		(6,362)	3,767		(2,216)		2,579		0/0
Rate Cap Fixed Rate Interest Rate Swap T62200010	N/A		Interest Rate	WS	06/13/2022	01/15/2027		377,668	4.000000 (/4.634020)	(7,481)		(7,102)	(7,406)		(7,406)	7,222		(5,013)		3,293		0/0
Rate Cap Fixed Rate Interest Rate Swap T62200016	N/A		Interest Rate	WS	06/13/2022	04/15/2027		102,057	4.000000 (/4.989870)	(2,253)		(2,445)	(1,782)		(1,782)	2,761		(1,779)		926		0/0
Rate Cap Fixed Rate Interest Rate Swap T62200031	N/A		Interest Rate	WS	06/13/2022	05/15/2028		684,746	4.000000 (/5.086340)	(19,908)		(18,599)	(15,153)		(15,153)	22,536		(14,273)		7,161		0/0
Rate Cap Fixed Rate Interest Rate Swap T62200005	N/A		Interest Rate	WS	06/13/2022	08/14/2026		2,982,332	4.000000 (/5.364570)	(49,832)		(19,418)	(48,826)		(48,826)	17,379		(5,651)		24,147		0/0
Rate Cap Fixed Rate Interest Rate Swap T62200025	N/A		Interest Rate	WS	06/13/2022	11/15/2027		940,185	4.000000 (/5.379720)	(23,281)		(14,893)	(21,514)		(21,514)	16,869		(11,284)		9,254		0/0
Rate Cap Fixed Rate Interest Rate Swap T62200011	N/A		Interest Rate	WS	06/13/2022	01/15/2027		3,649,223	4.250000 (/4.634020)	(63,187)		(63,114)	(56,412)		(56,412)	67,874		(50,331)		31,822		0/0
Rate Cap Fixed Rate Interest Rate Swap T62200042	N/A		Interest Rate	WS	06/13/2022	04/13/2029		1,058,093	4.250000 (/4.989870)	(33,256)		(28,127)	(22,977)		(22,977)	37,098		(22,706)		12,164		0/0
Rate Cap Fixed Rate Interest Rate Swap T62200034	N/A		Interest Rate	WS	06/13/2022	09/15/2028		624,240	4.000000 (/5.364570)	(18,564)		(4,413)	(15,607)		(15,607)	7,106		(1,531)		6,712		0/0
Rate Cap Fixed Rate Interest Rate Swap T62200002	N/A		Interest Rate	WS	06/13/2022	05/15/2026		6,008,719	4.000000 (/5.086340)	(96,434)		(129,447)	(83,664)		(83,664)	132,684		(91,483)		46,300		0/0
Rate Cap Fixed Rate Interest Rate Swap T62200022	N/A		Interest Rate	WS	06/13/2022	08/13/2027		1,029,628	4.000000 (/5.364570)	(23,885)		(7,015)	(20,796)		(20,796)	9,081		(2,262)		9,794		0/0
Rate Cap Fixed Rate Interest Rate Swap T62200028	N/A		Interest Rate	WS	06/13/2022	02/15/2028		935,646	4.000000 (/4.760630)	(25,480)		(21,091)	(21,978)		(21,978)	24,726		(15,374)		9,502		0/0
Rate Cap Fixed Rate Interest Rate Swap T62200008	N/A		Interest Rate	WS	06/13/2022	11/13/2026		3,435,089	4.000000 (/5.379720)	(62,785)		(50,372)	(64,199)		(64,199)	48,610		(37,185)		29,094		0/0
Rate Cap Fixed Rate Interest Rate Swap T62200043	N/A		Interest Rate	WS	06/13/2022	05/15/2029		362,401	3.500000 (/5.086340)	(16,224)		(10,750)	(14,607)		(14,607)	12,850		(7,708)		4,201		0/0
Rate Cap Fixed Rate Interest Rate Swap T62200037	N/A		Interest Rate	WS	06/13/2022	11/15/2028		332,486	4.000000 (/5.379720)	(10,419)		(5,545)	(9,264)		(9,264)	6,957		(4,269)		3,671		0/0
Rate Cap Fixed Rate Interest Rate Swap T62200003	N/A		Interest Rate	WS	06/13/2022	06/15/2026		3,372,119	4.000000 (/5.254320)	(55,474)		(76,356)	(49,645)		(49,645)	74,932		(55,058)		26,436		0/0
Rate Cap Fixed Rate Interest Rate Swap T62200023	N/A		Interest Rate	WS	06/13/2022	09/15/2027		1,077,440	4.000000 (/5.409430)	(25,267)		(9,880)	(22,926)		(22,926)	11,882		(6,027)		10,374		0/0
Rate Cap Fixed Rate Interest Rate Swap T62200029	N/A		Interest Rate	WS	06/13/2022	03/15/2028		588,463	4.000000 (/5.032740)	(16,487)		(15,532)	(13,474)		(13,474)	17,497		(10,987)		6,036		0/0
Rate Cap Fixed Rate Interest Rate Swap T62200009	N/A		Interest Rate	WS	06/13/2022	12/15/2026		3,649,174	4.000000 (/5.384630)	(69,590)		(69,952)	(72,184)		(72,184)	67,128		(50,416)		31,383		0/0
Rate Cap Fixed Rate Interest Rate Swap T62200017	N/A		Interest Rate	WS	06/13/2022	04/15/2027		4,450,248	4.250000 (/4.989870)	(86,448)		(102,679)	(58,401)		(58,401)	121,200		(79,881)		40,370		0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
Rate Cap Fixed Rate T62200040.....	N/A.....		Interest Rate.....	MS.....	06/13/2022	02/15/2029		99,593	4,250,000 / (4,760,630)	(3,005)		(2,230)	(2,308)		(2,308)	2,917		(1,801)		1,127		0/0
Rate Cap Fixed Rate T62200026.....	N/A.....		Interest Rate.....	MS.....	06/13/2022	12/15/2027		804,049	4,000,000 / (5,384,630)	(20,545)		(16,551)	(19,354)		(19,354)	18,009		(12,246)		7,999		0/0
Rate Cap Fixed Rate T62200020.....	N/A.....		Interest Rate.....	MS.....	06/13/2022	06/15/2027		841,715	4,000,000 / (5,254,320)	(19,285)		(22,172)	(15,492)		(15,492)	24,129		(16,856)		7,827		0/0
Interest Rate Swap T62200006.....	N/A.....		Interest Rate.....	MS.....	06/13/2022	09/15/2036		4,502,875	4,000,000 / (5,409,430)	(76,407)		(38,514)	(77,822)		(77,822)	34,875		(22,412)		37,052		0/0
Rate Cap Fixed Rate T62200001.....	N/A.....		Interest Rate.....	MS.....	06/13/2022	04/15/2036		8,825,095	4,000,000 / (4,989,870)	(137,270)		(184,361)	(123,466)		(123,466)	187,001		(126,786)		66,798		0/0
Rate Cap Fixed Rate T62200052.....	N/A.....		Interest Rate.....	IBC.....	08/02/2022	02/15/2024		12,089,736	4,000,000 / (4,760,630)	(19,212)		(61,351)	(10,479)		(10,479)	70,193		12,522		21,372		0/0
Interest Rate Swap T62200050.....	N/A.....		Interest Rate.....	IBC.....	08/02/2022	01/12/2024		12,400,657	4,000,000 / (4,634,020)	(16,191)		(57,330)	(2,309)		(2,309)	66,010		11,235		11,320		0/0
Rate Cap Fixed Rate T62200051.....	N/A.....		Interest Rate.....	IBC.....	08/02/2022	02/15/2024		13,803,202	3,750,000 / (4,760,630)	(28,512)		(89,172)	(15,895)		(15,895)	104,927		18,584		24,401		0/0
Interest Rate Swap T62200049.....	N/A.....		Interest Rate.....	IBC.....	08/02/2022	01/12/2024		32,946,629	3,750,000 / (4,634,020)	(57,860)		(204,993)	(8,467)		(8,467)	241,925		40,150		30,076		0/0
Rate Cap Fixed Rate T62200062.....	N/A.....		Interest Rate.....	IBC.....	08/05/2022	07/15/2024		3,423,721	4,000,000 / (5,311,050)	(12,000)		(12,759)	(22,911)		(22,911)	2,126		6,204		12,599		0/0
Interest Rate Swap T62200073.....	N/A.....		Interest Rate.....	IBC.....	08/05/2022	12/13/2024		4,741,228	4,250,000 / (5,384,630)	(20,000)		(43,221)	(50,246)		(50,246)	21,186		(28,465)		23,140		0/0
Rate Cap Fixed Rate T62200079.....	N/A.....		Interest Rate.....	IBC.....	08/05/2022	03/14/2025		1,511,808	4,000,000 / (5,032,740)	(10,000)		(23,371)	(17,826)		(17,826)	16,813		(11,693)		8,300		0/0
Interest Rate Swap T62200056.....	N/A.....		Interest Rate.....	IBC.....	08/05/2022	04/15/2024		11,634,055	4,000,000 / (4,989,870)	(36,000)		(54,535)	(30,596)		(30,596)	59,975		21,366		31,416		0/0
Rate Cap Fixed Rate T62200059.....	N/A.....		Interest Rate.....	IBC.....	08/05/2022	06/14/2024		9,556,856	3,750,000 / (5,254,320)	(40,000)		(46,977)	(63,437)		(63,437)	29,552		21,630		32,252		0/0
Interest Rate Swap T62200065.....	N/A.....		Interest Rate.....	IBC.....	08/05/2022	08/15/2024		2,231,151	4,250,000 / (5,364,570)	(7,000)		(6,264)	(14,940)		(14,940)	(1,767)		2,799		8,819		0/0
Rate Cap Fixed Rate T62200076.....	N/A.....		Interest Rate.....	IBC.....	08/05/2022	02/14/2025		2,863,882	3,500,000 / (4,760,630)	(27,000)		(42,752)	(51,000)		(51,000)	29,178		(15,766)		15,169		0/0
Interest Rate Swap T62200053.....	N/A.....		Interest Rate.....	IBC.....	08/05/2022	03/15/2024		20,058,816	3,750,000 / (5,032,740)	(74,000)		(138,810)	(48,631)		(48,631)	126,609		46,250		45,778		0/0
Rate Cap Fixed Rate T62200060.....	N/A.....		Interest Rate.....	IBC.....	08/05/2022	06/14/2024		6,073,310	4,000,000 / (5,254,320)	(21,000)		(27,003)	(33,614)		(33,614)	14,425		11,356		20,496		0/0
Interest Rate Swap T62200068.....	N/A.....		Interest Rate.....	IBC.....	08/05/2022	10/15/2024		3,713,861	4,000,000 / (5,393,770)	(15,000)		(15,821)	(39,508)		(39,508)	(812)		(6,742)		16,522		0/0
Rate Cap Fixed Rate T62200054.....	N/A.....		Interest Rate.....	IBC.....	08/05/2022	03/15/2024		13,244,307	4,000,000 / (5,032,740)	(38,000)		(78,551)	(25,852)		(25,852)	65,410		23,750		30,226		0/0
Interest Rate Swap T62200077.....	N/A.....		Interest Rate.....	IBC.....	08/05/2022	02/14/2025		1,593,062	4,000,000 / (4,760,630)	(10,000)		(20,299)	(19,599)		(19,599)	14,177		(10,626)		8,385		0/0
Rate Cap Fixed Rate T62200057.....	N/A.....		Interest Rate.....	IBC.....	08/05/2022	05/15/2024		8,316,140	3,750,000 / (5,065,340)	(33,000)		(42,834)	(39,191)		(39,191)	43,197		18,674		25,463		0/0

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
Rate Cap Fixed Rate Interest Rate Swap T62200071	N/A		Interest Rate	C/BC	08/05/2022	11/15/2024		2,990,855	4.250000 / (5.379720)	(11,000)		(16,275)	(28,717)		(28,717)	3,499		(12,120)		13,988		0/0
Rate Cap Fixed Rate Interest Rate Swap T62200074	N/A		Interest Rate	C/BC	08/05/2022	01/15/2025		3,577,407	3.500000 / (4.634020)	(31,000)		(50,054)	(63,069)		(63,069)	31,712		(16,886)		18,254		0/0
Rate Cap Fixed Rate Interest Rate Swap T62200066	N/A		Interest Rate	C/BC	08/05/2022	09/13/2024		3,839,341	4.000000 / (5.409430)	(14,000)		(14,320)	(37,182)		(37,182)	(1,448)		(591)		16,093		0/0
Rate Cap Fixed Rate Interest Rate Swap T62200072	N/A		Interest Rate	C/BC	08/05/2022	12/13/2024		2,503,884	4.000000 / (5.384630)	(13,000)		(27,424)	(32,379)		(32,379)	14,193		(14,021)		12,219		0/0
Rate Cap Fixed Rate Interest Rate Swap T62200075	N/A		Interest Rate	C/BC	08/05/2022	01/15/2025		1,501,357	4.000000 / (4.634020)	(8,000)		(17,398)	(19,012)		(19,012)	10,651		(9,096)		7,662		0/0
Rate Cap Fixed Rate Interest Rate Swap T62200063	N/A		Interest Rate	C/BC	08/05/2022	06/15/2024		8,865,641	3.750000 / (5.364570)	(37,000)		(29,218)	(85,996)		(85,996)	(3,001)		15,602		35,045		0/0
Rate Cap Fixed Rate Interest Rate Swap T62200069	N/A		Interest Rate	C/BC	08/05/2022	10/15/2024		5,705,639	4.250000 / (5.393770)	(19,000)		(25,295)	(49,809)		(49,809)	1,587		(12,168)		25,383		0/0
Rate Cap Fixed Rate Interest Rate Swap T62200055	N/A		Interest Rate	C/BC	08/05/2022	04/15/2024		14,896,928	3.750000 / (4.989870)	(59,000)		(81,336)	(49,106)		(49,106)	93,511		35,016		40,226		0/0
Rate Cap Fixed Rate Interest Rate Swap T62200064	N/A		Interest Rate	C/BC	08/05/2022	09/15/2024		3,295,272	4.000000 / (5.364570)	(12,000)		(10,267)	(27,015)		(27,015)	(2,048)		4,945		13,026		0/0
Rate Cap Fixed Rate Interest Rate Swap T62200068	N/A		Interest Rate	C/BC	08/05/2022	05/15/2024		9,578,885	4.000000 / (5.086340)	(32,000)		(42,413)	(36,697)		(36,697)	39,861		18,109		29,329		0/0
Rate Cap Fixed Rate Interest Rate Swap T62200070	N/A		Interest Rate	C/BC	08/05/2022	11/15/2024		2,394,654	4.000000 / (5.379720)	(11,000)		(17,954)	(28,082)		(28,082)	6,468		(8,762)		11,200		0/0
Rate Cap Fixed Rate Interest Rate Swap T62200061	N/A		Interest Rate	C/BC	08/05/2022	07/15/2024		11,431,043	3.750000 / (5.311050)	(48,000)		(45,977)	(91,120)		(91,120)	12,452		24,816		42,065		0/0
Rate Cap Fixed Rate Interest Rate Swap T62200067	N/A		Interest Rate	C/BC	08/05/2022	09/13/2024		7,333,371	4.250000 / (5.409430)	(23,000)		(26,619)	(58,424)		(58,424)	(1,982)		(2,879)		30,738		0/0
Rate Cap Fixed Rate Interest Rate Swap T62200078	N/A		Interest Rate	C/BC	08/05/2022	03/14/2025		3,052,222	3.500000 / (5.032740)	(30,000)		(52,414)	(53,391)		(53,391)	35,994		(19,915)		16,756		0/0
Rate Cap Fixed Rate Interest Rate Swap T62200100	N/A		Interest Rate	MS	08/12/2022	02/13/2026		14,402,768	4.000000 / (4.760630)		(131,000)	(230,230)	(227,695)		(227,695)	36,130		(132,825)		104,840		0/0
Rate Cap Fixed Rate Interest Rate Swap T62200082	N/A		Interest Rate	MS	08/12/2022	05/15/2025		2,277,489	3.500000 / (5.032740)		(22,000)	(36,388)	(39,555)		(39,555)	(3,567)		(13,988)		13,353		0/0
Rate Cap Fixed Rate Interest Rate Swap T62200105	N/A		Interest Rate	MS	08/12/2022	06/15/2029		89,474	3.500000 / (5.254320)		(3,000)	(2,501)	(3,705)		(3,705)	924		(1,629)		1,045		0/0
Rate Cap Fixed Rate Interest Rate Swap T62200099	N/A		Interest Rate	MS	08/12/2022	01/15/2026		10,623,243	4.000000 / (4.634020)		(89,000)	(149,552)	(174,879)		(174,879)	(1,997)		(83,882)		75,886		0/0
Rate Cap Fixed Rate Interest Rate Swap T62200096	N/A		Interest Rate	MS	08/12/2022	11/14/2025		8,539,716	4.000000 / (5.379720)		(63,000)	(79,682)	(134,092)		(134,092)	(29,764)		(41,328)		58,424		0/0
Rate Cap Fixed Rate Interest Rate Swap T62200102	N/A		Interest Rate	MS	08/12/2022	06/15/2027		395,206	3.750000 / (5.254320)		(6,000)	(9,843)	(9,135)		(9,135)	3,405		(6,540)		3,675		0/0
Rate Cap Fixed Rate Interest Rate Swap T62200085	N/A		Interest Rate	MS	08/12/2022	06/13/2025		1,223,717	3.750000 / (5.254320)		(10,000)	(19,749)	(18,435)		(18,435)	1,088		(9,522)		7,375		0/0
Rate Cap Fixed Rate Interest Rate Swap T62200103	N/A		Interest Rate	MS	08/12/2022	06/15/2027		2,341,340	3.500000 / (5.254320)		(44,000)	(59,284)	(66,020)		(66,020)	14,444		(36,465)		21,770		0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
Rate Cap Fixed Rate Interest Rate Swap T62200080	N/A		Interest Rate...WS		08/12/2022	04/15/2025		2,897,519	3.300000 (/4.989870)		(23,000)	(49,766)	(49,645)		(49,645)	(8,177)		(18,468)		16,485		0/0
Rate Cap Fixed Rate Interest Rate Swap T62200088	N/A		Interest Rate...WS		08/12/2022	07/15/2025		9,772,617	4.000000 (/5.311050)		(66,000)	(148,310)	(123,109)		(123,109)	30,688		(87,807)		60,670		0/0
Rate Cap Fixed Rate Interest Rate Swap T62200094	N/A		Interest Rate...WS		08/12/2022	10/15/2025		9,318,156	4.000000 (/5.393770)		(67,000)	(48,319)	(140,160)		(140,160)	(53,702)		(19,458)		62,363		0/0
Rate Cap Fixed Rate Interest Rate Swap T62200091	N/A		Interest Rate...WS		08/12/2022	09/15/2025		1,100,838	3.750000 (/5.409430)		(9,000)	(4,367)	(19,575)		(19,575)	(11,689)		1,114		7,194		0/0
Rate Cap Fixed Rate Interest Rate Swap T62200097	N/A		Interest Rate...WS		08/12/2022	12/15/2025		2,083,514	3.750000 (/5.384630)		(20,000)	(32,240)	(42,463)		(42,463)	(8,264)		(14,199)		14,578		0/0
Rate Cap Fixed Rate Interest Rate Swap T62200086	N/A		Interest Rate...WS		08/12/2022	06/13/2025		8,788,037	4.000000 (/5.254320)		(59,000)	(135,770)	(104,803)		(104,803)	28,728		(74,531)		52,962		0/0
Rate Cap Fixed Rate Interest Rate Swap T62200092	N/A		Interest Rate...WS		08/12/2022	09/15/2025		10,796,167	4.000000 (/5.409430)		(76,000)	(40,007)	(155,706)		(155,706)	(85,348)		5,642		70,555		0/0
Rate Cap Fixed Rate Interest Rate Swap T62200098	N/A		Interest Rate...WS		08/12/2022	12/15/2025		10,238,691	4.000000 (/5.384630)		(80,000)	(138,521)	(171,184)		(171,184)	(14,158)		(77,026)		71,640		0/0
Rate Cap Fixed Rate Interest Rate Swap T62200083	N/A		Interest Rate...WS		08/12/2022	05/15/2025		4,945,546	4.000000 (/5.086340)		(31,000)	(73,710)	(55,076)		(55,076)	15,160		(39,236)		28,966		0/0
Rate Cap Fixed Rate Interest Rate Swap T62200089	N/A		Interest Rate...WS		08/12/2022	09/15/2025		1,825,091	3.750000 (/5.364570)		(15,000)	(4,740)	(30,548)		(30,548)	(22,186)		6,638		11,633		0/0
Rate Cap Fixed Rate Interest Rate Swap T62200095	N/A		Interest Rate...WS		08/12/2022	11/14/2025		1,300,674	3.750000 (/5.379720)		(11,000)	(15,285)	(25,025)		(25,025)	(8,303)		(5,722)		8,899		0/0
Rate Cap Fixed Rate Interest Rate Swap T62200101	N/A		Interest Rate...WS		08/12/2022	03/13/2026		19,025,597	4.000000 (/5.032740)		(180,000)	(365,415)	(286,217)		(286,217)	99,826		(206,044)		141,187		0/0
Rate Cap Fixed Rate Interest Rate Swap T62200084	N/A		Interest Rate...WS		08/12/2022	06/13/2025		39,360	3.500000 (/4.981880)		(1,000)	(284)	(725)		(725)	233		42		239		0/0
Rate Cap Fixed Rate Interest Rate Swap T62200090	N/A		Interest Rate...WS		08/12/2022	09/15/2025		9,682,783	4.000000 (/5.364570)		(88,000)	(20,938)	(130,433)		(130,433)	(92,512)		30,079		61,716		0/0
Rate Cap Fixed Rate Interest Rate Swap T62200081	N/A		Interest Rate...WS		08/12/2022	04/15/2025		1,235,469	4.000000 (/4.989870)		(8,000)	(17,661)	(13,760)		(13,760)	3,034		(8,794)		7,021		0/0
Rate Cap Fixed Rate Interest Rate Swap T62200104	N/A		Interest Rate...WS		08/12/2022	06/15/2029		105,159	3.750000 (/5.254320)		(3,000)	(2,890)	(3,648)		(3,648)	1,363		(2,011)		1,228		0/0
Rate Cap Fixed Rate Interest Rate Swap T62200087	N/A		Interest Rate...WS		08/12/2022	07/15/2025		1,803,618	3.750000 (/5.311050)		(15,000)	(28,189)	(28,454)		(28,454)	1,439		(14,893)		11,197		0/0
Rate Cap Fixed Rate Interest Rate Swap T62200093	N/A		Interest Rate...WS		08/12/2022	10/15/2025		1,795,148	3.750000 (/5.393770)		(15,000)	(10,669)	(33,189)		(33,189)	(15,317)		(2,872)		12,014		0/0
Rate Cap Fixed Rate Interest Rate Swap T62200106	N/A		Interest Rate...WS		08/22/2022	07/15/2027		4,023,837	3.750000 (/5.311050)		(80,000)	(93,411)	(96,197)		(96,197)	47,552		(63,749)		37,863		0/0
Rate Cap Fixed Rate Interest Rate Swap T62200107	N/A		Interest Rate...WS		08/22/2022	07/13/2029		1,773,766	3.750000 (/5.311050)		(51,000)	(48,145)	(63,164)		(63,164)	22,906		(35,070)		20,867		0/0
Rate Cap Fixed Rate Interest Rate Swap T62200109	N/A		Interest Rate...WS		09/19/2022	09/15/2029		1,088,631	3.750000 (/5.364570)		(41,000)	(25,750)	(40,070)		(40,070)	19,893		(18,964)		12,910		0/0
Rate Cap Fixed Rate Interest Rate Swap T62200108	N/A		Interest Rate...WS		09/19/2022	09/13/2027		4,841,652	3.750000 (/5.348140)		(132,000)	(94,761)	(120,875)		(120,875)	75,272		(64,148)		46,056		0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
Rate Cap Fixed Rate Interest Rate Swap T62200115	N/A		Interest Rate	C/IBC	10/18/2022	09/15/2027		2,886,611	4,000,000 / (5,409,430)	(89,000)		(48,400)	(61,271)		(61,271)	50,640		(38,078)		27,794		0/0
Rate Cap Fixed Rate Interest Rate Swap T62200116	N/A		Interest Rate	C/IBC	10/18/2022	09/14/2029		258,791	4,000,000 / (5,409,430)	(12,000)		(5,222)	(8,076)		(8,076)	6,132		(4,297)		3,091		0/0
Rate Cap Fixed Rate Interest Rate Swap T62200114	N/A		Interest Rate	C/IBC	10/18/2022	09/15/2027		3,101,181	3,750,000 / (5,409,430)	(108,000)		(50,173)	(79,892)		(79,892)	51,001		(38,324)		29,860		0/0
Rate Cap Fixed Rate Interest Rate Swap T62200118	N/A		Interest Rate	NS	12/05/2022	10/15/2027		1,680,393	4,500,000 / (5,393,770)		(25,000)	(25,964)	(22,772)		(22,772)	24,938		(22,710)		16,360		0/0
Rate Cap Fixed Rate Interest Rate Swap T62200117	N/A		Interest Rate	NS	12/05/2022	10/15/2027		16,624,958	4,500,000 / (5,393,770)		(272,000)	(251,747)	(225,291)		(225,291)	266,261		(219,552)		161,862		0/0
Rate Cap Fixed Rate Interest Rate Swap T62200119	N/A		Interest Rate	C/IBC	12/19/2022	10/15/2027		488,086	5,250,000 / (5,393,770)		(4,000)	(7,025)	(2,383)		(2,383)	8,490		(6,873)		4,752		0/0
Rate Cap Fixed Rate Interest Rate Swap T62200122	N/A		Interest Rate	C/IBC	12/19/2022	11/15/2027		10,889,372	5,250,000 / (5,379,720)		(100,000)	(159,086)	(54,830)		(54,830)	202,412		(157,241)		107,179		0/0
Rate Cap Fixed Rate Interest Rate Swap T62200120	N/A		Interest Rate	C/IBC	12/19/2022	10/15/2029		1,806,957	4,500,000 / (5,393,770)		(41,000)	(31,399)	(39,642)		(39,642)	29,258		(27,900)		21,743		0/0
Rate Cap Fixed Rate Interest Rate Swap T62200121	N/A		Interest Rate	C/IBC	12/19/2022	11/15/2029		910,660	5,250,000 / (5,379,720)		(14,000)	(8,044)	(9,926)		(9,926)	11,963		(7,889)		11,036		0/0
Rate Cap Fixed Rate Interest Rate Swap T62300002	N/A		Interest Rate	C/IBC	01/17/2023	12/15/2027		6,571,402	5,250,000 / (5,384,630)		(44,000)	(91,203)	(35,422)		(35,422)	99,363		(90,785)		65,371		0/0
Rate Cap Fixed Rate Interest Rate Swap T62300003	N/A		Interest Rate	C/IBC	01/17/2023	12/14/2029		1,873,621	5,250,000 / (5,384,630)		(23,000)	(30,615)	(21,278)		(21,278)	32,218		(30,496)		22,862		0/0
Rate Cap Fixed Rate Interest Rate Swap T62300001	N/A		Interest Rate	C/IBC	01/17/2023	11/15/2027		1,437,862	5,250,000 / (5,379,720)		(9,000)	(19,439)	(7,240)		(7,240)	20,956		(19,196)		14,152		0/0
Rate Cap Fixed Rate Interest Rate Swap T62300004	N/A		Interest Rate	NS	02/13/2023	01/14/2028		5,283,865	5,250,000 / (5,250,000)		(44,000)	(64,301)	(21,996)		(21,996)	86,305		(64,301)		53,095		0/0
Rate Cap Fixed Rate Interest Rate Swap T62300005	N/A		Interest Rate	NS	02/13/2023	01/15/2030		376,466	5,250,000 / (5,348,140)		(5,300)	(5,561)	(3,792)		(3,792)	7,069		(5,561)		4,627		0/0
Rate Cap Fixed Rate Interest Rate Swap T62300008	N/A		Interest Rate	NS	03/28/2023	02/15/2030		650,657	5,250,000 / (5,250,000)		(9,000)	(8,033)	(6,732)		(6,732)	10,301		(8,033)		8,051		0/0
Rate Cap Fixed Rate Interest Rate Swap T62300006	N/A		Interest Rate	NS	03/28/2023	01/14/2028		1,902,232	5,250,000 / (5,250,000)		(17,000)	(18,720)	(7,919)		(7,919)	27,801		(18,720)		19,115		0/0
Rate Cap Fixed Rate Interest Rate Swap T62300007	N/A		Interest Rate	NS	03/28/2023	02/15/2028		5,568,952	5,250,000 / (5,250,000)		(55,000)	(56,575)	(24,127)		(24,127)	87,448		(56,575)		56,553		0/0
Rate Cap Fixed Rate Interest Rate Swap T62300009	N/A		Interest Rate	C/IBC	04/20/2023	12/15/2027		788,089	5,250,000 / (5,384,630)		(5,000)	(7,230)	(3,257)		(3,257)	8,973		(7,230)		7,840		0/0
Rate Cap Fixed Rate Interest Rate Swap T62300012	N/A		Interest Rate	C/IBC	04/20/2023	03/15/2030		392,795	5,500,000 / (5,500,000)		(5,000)	(4,721)	(3,774)		(3,774)	5,947		(4,721)		4,894		0/0
Rate Cap Fixed Rate Interest Rate Swap T62300011	N/A		Interest Rate	C/IBC	04/20/2023	03/15/2028		4,742,891	5,500,000 / (5,500,000)		(35,000)	(48,157)	(18,966)		(18,966)	64,191		(48,157)		48,648		0/0
Rate Cap Fixed Rate Interest Rate Swap T62300010	N/A		Interest Rate	C/IBC	04/20/2023	02/15/2028		2,044,071	5,250,000 / (5,250,000)		(17,000)	(18,656)	(10,666)		(10,666)	24,900		(18,656)		20,758		0/0
Rate Cap Fixed Rate Interest Rate Swap T62300013	N/A		Interest Rate	C/IBC	05/30/2023	03/15/2028		3,065,772	5,500,000 / (5,500,000)		(26,500)	(24,640)	(12,259)		(12,259)	38,861		(24,640)		31,446		0/0

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
Rate Cap Fixed Rate T62300014	N/A		Interest Rate...CIBC		05/30/2023	04/13/2028		6,628,095	5.900000 / (5.500000)		(60,000)	(55,347)	(27,656)		(27,656)	87,691		(55,347)		68,610		0/0
Rate Cap Fixed Rate T62300015	N/A		Interest Rate...CIBC		05/30/2023	04/15/2030		764,762	5.900000 / (5.500000)		(11,500)	(7,591)	(7,526)		(7,526)	11,585		(7,591)		9,591		0/0
Rate Cap Fixed Rate T62300016	N/A		Interest Rate...WS		06/26/2023	05/15/2028		8,020,000	5.900000 / (5.500000)		(66,000)	(59,438)	(27,681)		(27,681)	97,757		(59,438)		83,875		0/0
Rate Cap Fixed Rate T62300017	N/A		Interest Rate...WS		06/26/2023	05/15/2030		737,000	5.900000 / (5.500000)		(9,000)	(6,560)	(6,657)		(6,657)	8,903		(6,560)		9,304		0/0
Rate Cap Fixed Rate T62300018	N/A		Interest Rate...JPW		07/25/2023	06/15/2028		8,208,000	5.900000 / (5.500000)		(78,000)	(50,674)	(37,204)		(37,204)	91,471		(50,674)		86,655		0/0
Rate Cap Fixed Rate T62300019	N/A		Interest Rate...JPW		07/25/2023	06/14/2030		634,000	5.900000 / (5.500000)		(9,000)	(4,711)	(6,801)		(6,801)	6,910		(4,711)		8,054		0/0
Rate Cap Fixed Rate T62300021	N/A		Interest Rate...UBS		08/28/2023	07/17/2028		5,100,000	6.000000 / (6.000000)		(41,055)	(27,618)	(19,426)		(19,426)	49,247		(27,618)		54,377		0/0
Rate Cap Fixed Rate T62300022	N/A		Interest Rate...UBS		08/28/2023	07/15/2030		700,000	6.000000 / (6.000000)		(10,150)	(4,446)	(6,085)		(6,085)	8,511		(4,446)		8,952		0/0
Rate Cap Fixed Rate T62300020	N/A		Interest Rate...UBS		08/28/2023	07/17/2028		1,500,000	5.900000 / (5.500000)		(16,770)	(7,071)	(7,728)		(7,728)	16,113		(7,071)		15,983		0/0
Rate Cap Fixed Rate T62300026	N/A		Interest Rate...CIBC		10/19/2023	09/15/2030		980,000	6.000000 / (5.000000)		(22,000)	619	(8,617)		(8,617)	12,764		619		12,612		0/0
Rate Cap Fixed Rate T62300023	N/A		Interest Rate...WS		10/19/2023	09/15/2028		5,500,000	6.000000 / (6.000000)		(65,000)	2,543	(16,179)		(16,179)	46,278		2,543		59,671		0/0
Rate Cap Fixed Rate T62300024	N/A		Interest Rate...WS		10/19/2023	09/13/2030		940,000	6.000000 / (6.000000)		(21,000)	584	(7,194)		(7,194)	13,222		584		12,188		0/0
Interest Rate Swap T62300025	N/A		Interest Rate...CIBC		10/19/2023	08/15/2028		8,700,000	6.000000 / (6.000000)	(2,482,775)	(2,678,275)	(5,918,616)	(33,403)		(33,403)	61,655		(2,930,790)		93,550		0/0
0699999999 - Written Options - Hedging Other - Caps													(5,746,796)	XXX	(5,746,796)	4,272,259				3,623,679	XXX	XXX
Written Options - Hedging Other - Floors																						
Written Options - Hedging Other - Collars																						
0709999999 - Written Options - Hedging Other - Subtotal - Hedging Other										(2,482,775)	(16,588,003)	(5,918,616)	(19,626,524)	XXX	(22,660,261)	4,272,259		(2,930,790)		3,623,679	XXX	XXX
Written Options - Replications - Call Options and Warrants																						
Written Options - Replications - Put Options																						
Written Options - Replications - Caps																						
Written Options - Replications - Floors																						
Written Options - Replications - Collars																						
Written Options - Replications - Other																						
Written Options - Income Generation - Call Options and Warrants																						
Written Options - Income Generation - Put Options																						
Written Options - Income Generation - Caps																						
Written Options - Income Generation - Floors																						
Written Options - Income Generation - Collars																						
Written Options - Other - Call Options and Warrants																						
Written Options - Other - Put Options																						
Written Options - Other - Caps																						
Written Options - Other - Floors																						
Written Options - Other - Collars																						
Written Options - Other - Other																						
0929999999 - Written Options - Subtotal - Call Options and Warrants											(13,879,728)		(13,879,728)	XXX	(16,913,465)						XXX	XXX
0949999999 - Written Options - Subtotal - Caps										(2,482,775)	(2,678,275)	(5,918,616)	(5,746,796)	XXX	(5,746,796)	4,272,259		(2,930,790)		3,623,679	XXX	XXX
0959999999 - Written Options - Subtotal - Total Written Options										(2,482,775)	(16,588,003)	(5,918,616)	(19,626,524)	XXX	(22,660,261)	4,272,259		(2,930,790)		3,623,679	XXX	XXX

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Replicated or Income Generation	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Interest Rate					Interest Rate																	
CIBC WORLD MARKETS																						
INC Fixed Rate Interest Rate Swap TC2300002	Bond Cash Flow Hedge	Schedule D	Interest Rate	CIBC-549300TDJKVQJ41W031	08/11/2023	07/17/2026		100,000,000	(CME \$0FR)/4.382			(382,326)			1,398,606					798,001		.0002
CIBC WORLD MARKETS																						
INC Fixed Rate Interest Rate Swap TC2300004	Bond Cash Flow Hedge	Schedule D	Interest Rate	CIBC-549300TDJKVQJ41W031	09/15/2023	07/17/2028		100,000,000	(CME \$0FR)/4.22			(340,346)			3,026,336					1,066,211		.0002
CIBC WORLD MARKETS																						
INC Fixed Rate Interest Rate Swap TC2300006	Bond Cash Flow Hedge	Schedule D	Interest Rate	CIBC-549300TDJKVQJ41W031	10/02/2023	10/17/2026		100,000,000	(CME \$0FR)/4.640000			(188,043)			2,381,768					836,245		.0002
CIBC WORLD MARKETS																						
INC Fixed Rate Interest Rate Swap TC2300007	Bond Cash Flow Hedge	Schedule D	Interest Rate	CIBC-549300TDJKVQJ41W031	10/19/2023	10/17/2027		50,000,000	(CME \$0FR)/4.677500			(70,518)			1,967,827					487,162		.0002
MORGAN STANLEY																						
CAPITAL SE Fixed Rate Interest Rate Swap TC2300005	Bond Cash Flow Hedge	Schedule D	Interest Rate	MS-17331VCZK0K577W54	09/27/2023	07/17/2028		100,000,000	(CME \$0FR)/4.432			(252,857)			3,836,929					1,066,211		.0002
RBC Fixed Rate Interest Rate Swap TC2300003	Bond Cash Flow Hedge	Schedule D	Interest Rate	RBC-17331VCZK0K577W54	08/15/2023	07/17/2026		100,000,000	(CME \$0FR)/4.491			(341,266)			1,525,549					798,001		.0002
SG AMERICAS SECURITIES LL Fixed Rate Interest Rate Swap TC2300001	Bond Cash Flow Hedge	Schedule D	Interest Rate	SG-	08/02/2023	07/17/2028		200,000,000	(CME \$0FR)/3.994			(1,157,744)			4,158,263					2,132,422		.0002
LCH Fixed Rate Interest Rate Swap-CLR T2300009	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	09/18/2023	09/31/2026		14,185,360	(USD \$0FR)/4.6108			(28,796)	(201,570)		271,624	(201,570)				115,823		.0001
LCH Fixed Rate Interest Rate Swap-CLR T2300111	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	10/17/2023	09/30/2030		826,020	(USD \$0FR)/4.545500			(1,322)	(40,610)		51,880	(40,610)				10,730		.0001
LCH Fixed Rate Interest Rate Swap-CLR T2300106	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	10/17/2023	09/30/2028		20,793,550	(USD \$0FR)/4.616880			(30,238)	(748,362)		953,239	(748,362)				226,593		.0001
LCH Fixed Rate Interest Rate Swap-CLR T2300015	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	02/15/2023	09/17/2026		10,736,260	(USD \$0FR)/4.1089			(98,514)	(34,723)		74,347	(34,723)				88,434		.0001
LCH Fixed Rate Interest Rate Swap-CLR T2300108	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	10/17/2023	09/30/2026		5,832,660	(USD \$0FR)/4.836930			(5,843)	(125,216)		152,717	(125,216)				48,362		.0001
LCH Fixed Rate Interest Rate Swap-CLR T2300020	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	02/15/2023	10/17/2026		3,843,000	(USD \$0FR)/4.0905			(36,414)	(19,529)		28,049	(19,529)				32,137		.0001
LCH Fixed Rate Interest Rate Swap-CLR T2300032	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	03/01/2023	03/03/2025		23,598,920	(USD \$0FR)/4.9865			(26,964)	(77,518)		90,421	(77,518)				127,903		.0001
LCH Fixed Rate Interest Rate Swap-CLR T2300110	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	10/17/2023	02/28/2030		5,234,040	(USD \$0FR)/4.556930			(8,257)	(281,370)		304,009	(281,370)				64,987		.0001
LCH Fixed Rate Interest Rate Swap-CLR T2300022	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	02/15/2023	11/17/2026		4,735,720	(USD \$0FR)/4.0632			(46,815)	(29,753)		34,793	(29,753)				40,188		.0001
LCH Fixed Rate Interest Rate Swap-CLR T2300079	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	07/14/2023	06/30/2026		24,482,450	(USD \$0FR)/4.22647			(121,786)	(242,833)		187,765	(242,833)				193,551		.0001
LCH Fixed Rate Interest Rate Swap-CLR T2300010	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	02/10/2023	05/14/2026		11,048,640	(USD \$0FR)/4.0145			(106,946)	(14,131)		17,023	(14,131)				85,086		.0001
CLR T2300058	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	06/29/2023	03/31/2027		6,130,560	(USD \$0FR)/4.14728			(35,063)	(73,992)		80,356	(73,992)				55,260		.0001
LCH Fixed Rate Interest Rate Swap-CLR T2300109	Fixed Annuity Hedge	N/A	Interest Rate	LCH-	10/17/2023	10/30/2027		7,062,720	(USD \$0FR)/4.693800			(9,308)	(252,832)		262,725	(252,832)				69,140		.0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
LCH Fixed Rate Swap- CLR T1230008	Fixed Amnuty Hedge	N/A	Interest Rate...LCH-		02/10/2023	07/14/2026		4,817,020	USD \$0FR)/3.97228			(49,091)	(7,702)		9,337	(7,702)				38,377		.0001
LCH Fixed Rate Swap- CLR T12300091	Fixed Amnuty Hedge	N/A	Interest Rate...LCH-		08/16/2023	07/31/2028		16,415,310	USD \$0FR)/4.1775			(70,613)	(436,439)		417,889	(436,439)				175,716		.0001
LCH Fixed Rate Swap- CLR T12300096	Fixed Amnuty Hedge	N/A	Interest Rate...LCH-		09/18/2023	06/31/2028		25,107,480	USD \$0FR)/4.28661			(76,410)	(742,961)		741,578	(742,961)				271,192		.0001
LCH Fixed Rate Swap- CLR T12300098	Fixed Amnuty Hedge	N/A	Interest Rate...LCH-		09/18/2023	06/31/2030		2,599,600	USD \$0FR)/4.1122			(8,985)	(92,017)		94,682	(92,017)				33,561		.0001
LCH Fixed Rate Swap- CLR T1220009	Fixed Amnuty Hedge	N/A	Interest Rate...LCH-		09/09/2022	02/13/2024		89,862,080	USD \$0FR)/3.7388			(1,169,373)	187,783		(204,786)	187,783				155,285		.0001
LCH Fixed Rate Swap- CLR T12200014	Fixed Amnuty Hedge	N/A	Interest Rate...LCH-		09/14/2022	07/16/2024		18,332,860	USD \$0FR)/3.96512			(206,598)	125,849		(124,348)	125,849				67,636		.0001
LCH Fixed Rate Swap- CLR T12200019	Fixed Amnuty Hedge	N/A	Interest Rate...LCH-		09/21/2022	12/23/2024		4,291,420	USD \$0FR)/4.06767			(46,318)	29,865		(29,581)	29,865				21,247		.0001
LCH Fixed Rate Swap- CLR T12200021	Fixed Amnuty Hedge	N/A	Interest Rate...LCH-		09/21/2022	02/23/2025		9,824,500	USD \$0FR)/4.0237			(99,375)	67,364		(69,749)	67,364				52,614		.0001
LCH Fixed Rate Swap- CLR T12200024	Fixed Amnuty Hedge	N/A	Interest Rate...LCH-		09/21/2022	05/23/2025		26,641,300	USD \$0FR)/3.9711			(290,940)	177,972		(181,196)	177,972				157,456		.0001
LCH Fixed Rate Swap- CLR T12200026	Fixed Amnuty Hedge	N/A	Interest Rate...LCH-		09/21/2022	07/23/2025		46,695,040	USD \$0FR)/3.9351			(540,398)	284,734		(294,853)	284,734				291,973		.0001
LCH Fixed Rate Swap- CLR T12200061	Fixed Amnuty Hedge	N/A	Interest Rate...LCH-		10/18/2022	09/20/2025		41,650,000	USD \$0FR)/4.28172			(346,525)	(21,226)		25,442	(21,226)				273,294		.0001
LCH Fixed Rate Swap- CLR T12200066	Fixed Amnuty Hedge	N/A	Interest Rate...LCH-		12/01/2022	10/05/2027		30,965,060	USD \$0FR)/3.4704			(508,615)	191,427		(185,115)	191,427				300,373		.0001
LCH Fixed Rate Swap- CLR T12200039	Fixed Amnuty Hedge	N/A	Interest Rate...LCH-		03/09/2023	02/25/2028		142,100,000	USD \$0FR)/4.12714			(1,176,867)	(2,809,947)		2,863,681	(2,809,947)				1,447,882		.0001
LCH Fixed Rate Swap- CLR T12200010	Fixed Amnuty Hedge	N/A	Interest Rate...LCH-		09/14/2022	03/16/2024		105,419,160	USD \$0FR)/4.0361			(1,061,261)	335,882		(341,683)	335,882				242,184		.0001
LCH Fixed Rate Swap- CLR T12200011	Fixed Amnuty Hedge	N/A	Interest Rate...LCH-		09/14/2022	04/16/2024		81,990,810	USD \$0FR)/4.0216			(845,450)	329,238		(349,420)	329,238				222,452		.0001
LCH Fixed Rate Swap- CLR T12200012	Fixed Amnuty Hedge	N/A	Interest Rate...LCH-		09/14/2022	05/16/2024		35,942,940	USD \$0FR)/4.0082			(379,193)	186,669		(186,683)	186,669				110,459		.0001
LCH Fixed Rate Swap- CLR T12200013	Fixed Amnuty Hedge	N/A	Interest Rate...LCH-		09/14/2022	06/16/2024		26,767,620	USD \$0FR)/3.985			(232,207)	159,158		(163,131)	159,158				90,883		.0001
LCH Fixed Rate Swap- CLR T12200017	Fixed Amnuty Hedge	N/A	Interest Rate...LCH-		09/21/2022	10/23/2024		6,548,850	USD \$0FR)/4.11403			(67,000)	42,339		(43,882)	42,339				29,541		.0001
LCH Fixed Rate Swap- CLR T12200022	Fixed Amnuty Hedge	N/A	Interest Rate...LCH-		09/21/2022	03/23/2025		16,517,160	USD \$0FR)/4.01247			(170,127)	112,796		(115,791)	112,796				91,613		.0001
LCH Fixed Rate Swap- CLR T12200023	Fixed Amnuty Hedge	N/A	Interest Rate...LCH-		09/21/2022	04/23/2025		13,794,660	USD \$0FR)/3.9924			(146,205)	87,350		(95,552)	87,350				79,060		.0001
LCH Fixed Rate Swap- CLR T12200025	Fixed Amnuty Hedge	N/A	Interest Rate...LCH-		09/21/2022	06/23/2025		36,637,920	USD \$0FR)/3.95134			(412,338)	236,579		(241,880)	236,579				222,901		.0001
LCH T12200047	Fixed Amnuty Hedge	N/A	Interest Rate...LCH-		09/26/2022	06/28/2025		72,348,210	USD \$0FR)/4.22275			(638,287)	74,923		(77,005)	74,923				466,227		.0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end (b)
LCH Fixed Rate Interest Rate Swap- CLR T12200048	Fixed Amnuty Hedge	N/A	Interest Rate...LCH-		09/26/2022	09/28/2025		39,054,510	USD \$0RR/4.214			(357,173)	13,533		(11,971)	13,533				257,911		.0001
LCH Fixed Rate Interest Rate Swap- CLR T12200062	Fixed Amnuty Hedge	N/A	Interest Rate...LCH-		10/18/2022	09/20/2027		22,225,500	USD \$0RR/3.9959			(249,322)	(268,941)		266,696	(268,941)				214,399		.0001
LCH Fixed Rate Interest Rate Swap- CLR T12200083	Fixed Amnuty Hedge	N/A	Interest Rate...LCH-		12/01/2022	10/05/2025		112,860,000	USD \$0RR/3.90867			(1,352,275)	592,928		(592,905)	592,928				749,455		.0001
LCH Fixed Rate Interest Rate Swap- CLR T12200088	Fixed Amnuty Hedge	N/A	Interest Rate...LCH-		12/16/2022	11/20/2025		135,537,930	USD \$0RR/3.8131			(1,784,280)	815,327		(811,281)	815,327				931,395		.0001
LCH Fixed Rate Interest Rate Swap- CLR T12200089	Fixed Amnuty Hedge	N/A	Interest Rate...LCH-		12/16/2022	11/20/2027		79,421,760	USD \$0RR/3.4085			(1,371,346)	630,459		(617,678)	630,459				783,109		.0001
LCH Fixed Rate Interest Rate Swap- CLR T12300001	Fixed Amnuty Hedge	N/A	Interest Rate...LCH-		01/17/2023	12/19/2025		81,934,380	FEDL01/3.7564			(1,111,415)	524,592		(529,061)	524,592				574,921		.0001
LCH Fixed Rate Interest Rate Swap- CLR T12300002	Fixed Amnuty Hedge	N/A	Interest Rate...LCH-		01/17/2023	12/20/2027		144,172,710	USD \$0RR/3.36462			(2,491,430)	1,344,007		(1,320,933)	1,344,007				1,436,713		.0001
LCH Fixed Rate Interest Rate Swap- CLR T12300011	Fixed Amnuty Hedge	N/A	Interest Rate...LCH-		02/14/2023	01/16/2027		4,298,580	USD \$0RR/3.9475			(43,706)	(23,076)		24,112	(23,076)				37,501		.0001
LCH Fixed Rate Interest Rate Swap- CLR T12300012	Fixed Amnuty Hedge	N/A	Interest Rate...LCH-		02/14/2023	02/16/2028		99,000,000	USD \$0RR/3.766			(1,165,796)	(609,538)		618,158	(609,538)				1,005,689		.0001
LCH Fixed Rate Interest Rate Swap- CLR T12300014	Fixed Amnuty Hedge	N/A	Interest Rate...LCH-		02/15/2023	09/17/2027		10,938,510	USD \$0RR/3.92377			(116,843)	(95,874)		96,662	(95,874)				104,211		.0001
LCH Fixed Rate Interest Rate Swap- CLR T12300031	Fixed Amnuty Hedge	N/A	Interest Rate...LCH-		03/01/2023	10/03/2025		8,303,130	USD \$0RR/4.69705			(33,645)	(65,002)		65,789	(65,002)				55,051		.0001
LCH Fixed Rate Interest Rate Swap- CLR T12300038	Fixed Amnuty Hedge	N/A	Interest Rate...LCH-		03/07/2023	02/25/2026		29,700,000	USD \$0RR/4.6275			(124,357)	(365,455)		368,135	(365,455)				217,884		.0001
LCH Fixed Rate Interest Rate Swap- CLR T12300037	Fixed Amnuty Hedge	N/A	Interest Rate...LCH-		03/07/2023	02/25/2028		118,800,000	USD \$0RR/4.103			(1,013,218)	(2,262,099)		2,284,037	(2,262,099)				1,210,475		.0001
LCH Fixed Rate Interest Rate Swap- CLR T12300040	Fixed Amnuty Hedge	N/A	Interest Rate...LCH-		03/09/2023	02/25/2030		22,770,000	USD \$0RR/3.8981			(231,172)	(503,342)		491,789	(503,342)				282,402		.0001
LCH Fixed Rate Interest Rate Swap- CLR T12300041	Fixed Amnuty Hedge	N/A	Interest Rate...LCH-		03/09/2023	02/25/2026		44,550,000	USD \$0RR/4.66369			(173,751)	(579,353)		585,396	(579,353)				326,827		.0001
LCH Fixed Rate Interest Rate Swap- CLR T12300044	Fixed Amnuty Hedge	N/A	Interest Rate...LCH-		06/13/2023	01/31/2026		35,640,000	USD \$0RR/4.30791			(188,296)	(199,428)		185,080	(199,428)				257,210		.0001
LCH Fixed Rate Interest Rate Swap- CLR T12300045	Fixed Amnuty Hedge	N/A	Interest Rate...LCH-		06/13/2023	03/31/2026		44,176,770	USD \$0RR/4.2495			(247,734)	(256,002)		251,550	(256,002)				331,326		.0001
LCH Fixed Rate Interest Rate Swap- CLR T12300050	Fixed Amnuty Hedge	N/A	Interest Rate...LCH-		06/16/2023	05/31/2026		23,505,570	USD \$0RR/4.22172			(132,171)	(154,285)		156,371	(154,285)				182,705		.0001
LCH Fixed Rate Interest Rate Swap- CLR T12300059	Fixed Amnuty Hedge	N/A	Interest Rate...LCH-		06/29/2023	02/28/2027		5,076,720	USD \$0RR/4.17124			(28,420)	(65,628)		66,092	(65,628)				45,171		.0001
LCH Fixed Rate Interest Rate Swap- CLR T12300055	Fixed Amnuty Hedge	N/A	Interest Rate...LCH-		06/29/2023	05/31/2028		39,653,460	USD \$0RR/3.913			(273,757)	(529,997)		533,563	(529,997)				416,676		.0001
LCH Fixed Rate Interest Rate Swap- CLR T12300053	Fixed Amnuty Hedge	N/A	Interest Rate...LCH-		06/29/2023	03/31/2028		134,442,990	USD \$0RR/3.9326			(914,835)	(1,820,763)		1,797,269	(1,820,763)				1,395,807		.0001
LCH Fixed Rate Interest Rate Swap- CLR T12300054	Fixed Amnuty Hedge	N/A	Interest Rate...LCH-		06/29/2023	04/30/2028		71,138,430	USD \$0RR/3.923			(487,524)	(954,698)		952,934	(954,698)				740,432		.0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
LCH Fixed Rate Swap- CLR T12300057.....	Fixed Annuity Hedge.....	N/A.....	Interest Rate.....LCH-		06/29/2023	05/31/2027		10,232,640	USD \$0FR/4, 11375			(60,258)	(136,373)		136,860	(136,373)				94,571		.0001
LCH Fixed Rate Swap- CLR T12300073.....	Fixed Annuity Hedge.....	N/A.....	Interest Rate.....LCH-		07/06/2023	04/30/2030		9,549,540	USD \$0FR/3, 9165			(63,635)	(225,703)		223,800	(225,703)				120,162		.0001
LCH Fixed Rate Swap- CLR T12300087.....	Fixed Annuity Hedge.....	N/A.....	Interest Rate.....LCH-		08/03/2023	06/30/2030		2,040,360	USD \$0FR/3, 9447			(11,417)	(59,417)		52,521	(59,417)				26,010		.0001
LCH Fixed Rate Swap- CLR T12300090.....	Fixed Annuity Hedge.....	N/A.....	Interest Rate.....LCH-		08/16/2023	07/31/2026		19,800,000	USD \$0FR/4, 526			(59,105)	(348,108)		313,933	(348,108)				159,121		.0001
LCH Fixed Rate Swap- CLR T12300107.....	Fixed Annuity Hedge.....	N/A.....	Interest Rate.....LCH-		10/17/2023	05/31/2028		10,164,330	USD \$0FR/4, 630000			(14,506)	(431,955)		434,677	(431,955)				106,806		.0001
LCH Fixed Rate Swap- CLR T12300015.....	Fixed Annuity Hedge.....	N/A.....	Interest Rate.....LCH-		09/14/2022	06/16/2024		17,860,000	USD \$0FR/3, 9388			(209,211)	130,616		(132,862)	130,616				70,755		.0001
LCH Fixed Rate Swap- CLR T12300016.....	Fixed Annuity Hedge.....	N/A.....	Interest Rate.....LCH-		09/21/2022	09/23/2024		15,541,000	USD \$0FR/4, 13681			(154,272)	97,118		(100,491)	97,118				66,416		.0001
LCH Fixed Rate Swap- CLR T12300018.....	Fixed Annuity Hedge.....	N/A.....	Interest Rate.....LCH-		09/21/2022	11/23/2024		5,024,000	USD \$0FR/4, 08888			(53,190)	34,003		(34,461)	34,003				23,794		.0001
LCH Fixed Rate Swap- CLR T12300020.....	Fixed Annuity Hedge.....	N/A.....	Interest Rate.....LCH-		09/21/2022	01/23/2025		5,786,000	USD \$0FR/4, 0468			(56,809)	39,590		(40,597)	39,590				29,840		.0001
LCH Fixed Rate Swap- CLR T12300050.....	Fixed Annuity Hedge.....	N/A.....	Interest Rate.....LCH-		09/26/2022	11/28/2025		7,769,000	USD \$0FR/4, 1735			(75,338)	(5,819)		5,819	(5,819)				53,700		.0001
LCH Fixed Rate Swap- CLR T12300051.....	Fixed Annuity Hedge.....	N/A.....	Interest Rate.....LCH-		09/26/2022	12/28/2025		5,366,000	USD \$0FR/4, 16359			(53,007)	(7,984)		7,984	(7,984)				38,032		.0001
LCH Fixed Rate Swap- CLR T12300049.....	Fixed Annuity Hedge.....	N/A.....	Interest Rate.....LCH-		09/26/2022	10/28/2025		30,219,000	US\$FED2M/4, 15505			(285,362)	(6,908)		6,908	(6,908)				204,273		.0001
LCH Fixed Rate Swap- CLR T12300005.....	Fixed Annuity Hedge.....	N/A.....	Interest Rate.....LCH-		02/10/2023	03/14/2026		6,711,000	USD \$0FR/4, 0735			(60,961)	(13,186)		9,948	(13,186)				49,833		.0001
LCH Fixed Rate Swap- CLR T12300006.....	Fixed Annuity Hedge.....	N/A.....	Interest Rate.....LCH-		02/10/2023	04/14/2026		9,583,000	USD \$0FR/4, 0451			(89,752)	(14,691)		14,691	(14,691)				72,491		.0001
LCH Fixed Rate Swap- CLR T12300003.....	Fixed Annuity Hedge.....	N/A.....	Interest Rate.....LCH-		02/10/2023	01/14/2026		4,750,000	USD \$0FR/4, 1271			(40,847)	(5,554)		5,554	(5,554)				33,913		.0001
LCH Fixed Rate Swap- CLR T12300009.....	Fixed Annuity Hedge.....	N/A.....	Interest Rate.....LCH-		02/10/2023	06/14/2026		15,500,000	USD \$0FR/3, 993			(157,341)	(63,959)		27,497	(63,959)				121,444		.0001
LCH Fixed Rate Swap- CLR T12300004.....	Fixed Annuity Hedge.....	N/A.....	Interest Rate.....LCH-		02/10/2023	02/14/2026		4,966,000	USD \$0FR/4, 0952			(44,118)	(6,518)		6,518	(6,518)				36,172		.0001
LCH Fixed Rate Swap- CLR T12300007.....	Fixed Annuity Hedge.....	N/A.....	Interest Rate.....LCH-		02/10/2023	06/14/2026		18,321,000	USD \$0FR/3, 944			(193,324)	(37,873)		35,659	(37,873)				148,339		.0001
LCH Fixed Rate Swap- CLR T12300013.....	Fixed Annuity Hedge.....	N/A.....	Interest Rate.....LCH-		02/14/2023	02/16/2026		60,353,000	USD \$0FR/4, 2075			(474,588)	(222,309)		216,592	(222,309)				440,182		.0001
LCH Fixed Rate Swap- CLR T12300016.....	Fixed Annuity Hedge.....	N/A.....	Interest Rate.....LCH-		02/15/2023	05/17/2027		5,139,000	USD \$0FR/3, 9615			(51,912)	(42,425)		42,406	(42,425)				47,244		.0001
LCH Fixed Rate Swap- CLR T12300017.....	Fixed Annuity Hedge.....	N/A.....	Interest Rate.....LCH-		02/15/2023	06/17/2027		4,831,000	USD \$0FR/3, 947			(49,892)	(45,195)		40,612	(45,195)				44,956		.0001
LCH Fixed Rate Swap- CLR T12300018.....	Fixed Annuity Hedge.....	N/A.....	Interest Rate.....LCH-		02/15/2023	07/17/2027		4,212,000	USD \$0FR/3, 926			(44,448)	(39,389)		35,125	(39,389)				39,665		.0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
LCH Fixed Rate Swap- CLR T12300021.....	Fixed Amnuty Hedge.....	N/A.....	Interest Rate.....LCH-		02/15/2023	12/17/2026		4,166,000	USD \$0FR)/4.0547			(42,282)	(38,588)		32,961	(38,588)				35,861		.0001
LCH Fixed Rate Swap- CLR T12300023.....	Fixed Amnuty Hedge.....	N/A.....	Interest Rate.....LCH-		02/15/2023	03/17/2027		1,660,000	USD \$0FR)/4.0001			(16,088)	(13,645)		13,644	(13,645)				14,880		.0001
LCH Fixed Rate Swap- CLR T12300024.....	Fixed Amnuty Hedge.....	N/A.....	Interest Rate.....LCH-		02/15/2023	04/17/2027		1,625,000	USD \$0FR)/3.9785			(16,107)	(13,720)		13,359	(13,720)				14,754		.0001
LCH Fixed Rate Swap- CLR T12300026.....	Fixed Amnuty Hedge.....	N/A.....	Interest Rate.....LCH-		02/15/2023	02/17/2027		860,000	USD \$0FR)/4.0177			(8,196)	(7,033)		7,033	(7,033)				7,608		.0001
LCH Fixed Rate Swap- CLR T12300027.....	Fixed Amnuty Hedge.....	N/A.....	Interest Rate.....LCH-		02/24/2023	01/29/2028		87,960,000	USD \$0FR)/4.0475			(801,652)	(1,508,926)		1,466,870	(1,508,926)				888,413		.0001
LCH Fixed Rate Swap- CLR T12300028.....	Fixed Amnuty Hedge.....	N/A.....	Interest Rate.....LCH-		03/01/2023	12/03/2027		12,995,000	USD \$0FR)/4.11637			(120,557)	(237,891)		233,680	(237,891)				128,726		.0001
LCH Fixed Rate Swap- CLR T12300029.....	Fixed Amnuty Hedge.....	N/A.....	Interest Rate.....LCH-		03/01/2023	12/03/2025		4,423,000	USD \$0FR)/4.63275			(21,746)	(41,305)		41,305	(41,305)				30,683		.0001
LCH Fixed Rate Swap- CLR T12300030.....	Fixed Amnuty Hedge.....	N/A.....	Interest Rate.....LCH-		03/01/2023	11/03/2025		8,613,000	USD \$0FR)/4.66227			(38,719)	(73,859)		74,191	(73,859)				58,443		.0001
LCH Fixed Rate Swap- CLR T12300033.....	Fixed Amnuty Hedge.....	N/A.....	Interest Rate.....LCH-		03/02/2023	10/29/2029		2,027,000	USD \$0FR)/3.9635			(20,903)	(47,649)		47,649	(47,649)				24,473		.0001
LCH Fixed Rate Swap- CLR T12300034.....	Fixed Amnuty Hedge.....	N/A.....	Interest Rate.....LCH-		03/02/2023	01/29/2030		14,920,000	USD \$0FR)/3.9465			(147,328)	(370,709)		357,483	(370,709)				183,955		.0001
LCH Fixed Rate Swap- CLR T12300035.....	Fixed Amnuty Hedge.....	N/A.....	Interest Rate.....LCH-		03/02/2023	12/27/2029		12,245,000	USD \$0FR)/3.953			(131,400)	(298,281)		292,943	(298,281)				149,866		.0001
LCH Fixed Rate Swap- CLR T12300036.....	Fixed Amnuty Hedge.....	N/A.....	Interest Rate.....LCH-		03/02/2023	11/28/2029		2,594,000	USD \$0FR)/3.9625			(27,167)	(73,911)		62,119	(73,911)				31,534		.0001
LCH Fixed Rate Swap- CLR T12300042.....	Fixed Amnuty Hedge.....	N/A.....	Interest Rate.....LCH-		03/09/2023	02/24/2027		4,500,000	USD \$0FR)/4.3382			(28,777)	(82,658)		82,658	(82,658)				39,934		.0001
LCH Fixed Rate Swap- CLR T12300046.....	Fixed Amnuty Hedge.....	N/A.....	Interest Rate.....LCH-		06/13/2023	04/30/2026		29,118,000	USD \$0FR)/4.22549			(167,171)	(176,708)		173,811	(176,708)				222,392		.0001
LCH Fixed Rate Swap- CLR T12300052.....	Fixed Amnuty Hedge.....	N/A.....	Interest Rate.....LCH-		06/29/2023	01/31/2028		120,073,000	USD \$0FR)/3.96153			(799,491)	(1,645,403)		1,621,596	(1,645,403)				1,213,173		.0001
LCH Fixed Rate Swap- CLR T12300056.....	Fixed Amnuty Hedge.....	N/A.....	Interest Rate.....LCH-		06/29/2023	04/30/2027		11,829,000	USD \$0FR)/4.12809			(68,801)	(156,704)		156,217	(156,704)				107,984		.0001
LCH Fixed Rate Swap- CLR T12300071.....	Fixed Amnuty Hedge.....	N/A.....	Interest Rate.....LCH-		07/06/2023	03/31/2030		16,449,000	USD \$0FR)/3.93885			(107,824)	(413,071)		400,234	(413,071)				205,613		.0001
LCH Fixed Rate Swap- CLR T12300072.....	Fixed Amnuty Hedge.....	N/A.....	Interest Rate.....LCH-		07/06/2023	02/28/2030		12,009,000	USD \$0FR)/3.9364			(78,862)	(298,228)		286,397	(298,228)				149,108		.0001
LCH Fixed Rate Swap- CLR T12300074.....	Fixed Amnuty Hedge.....	N/A.....	Interest Rate.....LCH-		07/06/2023	05/31/2030		4,104,000	USD \$0FR)/3.9174			(27,330)	(116,919)		97,725	(116,919)				51,979		.0001
LCH Fixed Rate Swap- CLR T12300075.....	Fixed Amnuty Hedge.....	N/A.....	Interest Rate.....LCH-		07/06/2023	01/31/2030		3,320,000	USD \$0FR)/3.9335			(21,849)	(77,660)		77,495	(77,660)				40,943		.0001
LCH Fixed Rate Swap- CLR T12300081.....	Fixed Amnuty Hedge.....	N/A.....	Interest Rate.....LCH-		07/20/2023	06/30/2028		20,691,000	USD \$0FR)/3.9085			(129,475)	(377,317)		283,949	(377,317)				219,461		.0001
LCH Fixed Rate Swap- CLR T12300082.....	Fixed Amnuty Hedge.....	N/A.....	Interest Rate.....LCH-		07/20/2023	06/30/2027		3,970,000	USD \$0FR)/4.08147			(21,771)	(54,014)		51,999	(54,014)				37,136		.0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
LCH Fixed Rate Interest Rate Swap- CLR T2300103.....	Fixed Annuity Hedge.....	N/A.....	Interest Rate.....LCH.....		09/29/2023	09/30/2025		18,300,000	USD \$0FR)/4.9786			(15,736)	(226,593)		229,126	(226,593)				121,043		0001
LCH Fixed Rate Interest Rate Swap- CLR T2300105.....	Fixed Annuity Hedge.....	N/A.....	Interest Rate.....LCH.....		10/17/2023	01/31/2028		26,710,000	USD \$0FR)/4.654300			(36,787)	(1,057,305)		1,059,468	(1,057,305)				269,888		0001
0999999999 - Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Interest Rate												(30,953,320)	(17,275,594)	XX	35,589,589	(17,275,594)				31,007,192	XXX	XXX
Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Credit Default																						
Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Foreign Exchange																						
Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Total Return																						
Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Other																						
1099999999 - Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Subtotal - Hedging Effective												(30,953,320)	(17,275,594)	XX	35,589,589	(17,275,594)				31,007,192	XXX	XXX
Swaps - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Interest Rate																						
Swaps - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Credit Default																						
Swaps - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Foreign Exchange																						
Swaps - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Total Return																						
Swaps - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Other																						
Swaps - Hedging Other - Interest Rate																						
LCH Fixed Rate Interest Rate Swap- CLR T2200008.....		N/A.....	Interest Rate.....LCH.....		09/09/2022	01/13/2024		50,869,000	USD \$0FR)/3.7474			(654,476)	249,479		(45,772)	249,479				48,333		
LCH Fixed Rate Interest Rate Swap- CLR T2300007.....		N/A.....	Interest Rate.....LCH.....		09/18/2023	09/31/2026		5,246,640	USD \$0FR)/4.6108			(10,650)	(74,553)		100,463	(74,553)				42,839		
LCH Fixed Rate Interest Rate Swap- CLR T2300111.....		N/A.....	Interest Rate.....LCH.....		10/17/2023	09/30/2030		232,980	USD \$0FR)/4.545500			(373)	(11,454)		14,633	(11,454)				3,027		
LCH Fixed Rate Interest Rate Swap- CLR T2300106.....		N/A.....	Interest Rate.....LCH.....		10/17/2023	09/30/2028		5,527,410	USD \$0FR)/4.616880			(8,038)	(198,932)		253,393	(198,932)				60,233		
LCH Fixed Rate Interest Rate Swap- CLR T2300015.....		N/A.....	Interest Rate.....LCH.....		02/15/2023	09/17/2026		2,356,740	USD \$0FR)/4.1089			(21,625)	(7,622)		16,320	(7,622)				19,412		
LCH Fixed Rate Interest Rate Swap- CLR T2300108.....		N/A.....	Interest Rate.....LCH.....		10/17/2023	09/30/2026		1,280,340	USD \$0FR)/4.836930			(1,283)	(27,486)		33,523	(27,486)				10,616		
LCH Fixed Rate Interest Rate Swap- CLR T2300020.....		N/A.....	Interest Rate.....LCH.....		02/15/2023	10/17/2026		427,000	USD \$0FR)/4.0905			(4,046)	(2,170)		3,117	(2,170)				3,571		
LCH Fixed Rate Interest Rate Swap- CLR T2300032.....		N/A.....	Interest Rate.....LCH.....		03/01/2023	03/03/2025		2,052,080	USD \$0FR)/4.9865			(2,345)	(6,741)		7,863	(6,741)				11,122		
LCH Fixed Rate Interest Rate Swap- CLR T2300110.....		N/A.....	Interest Rate.....LCH.....		10/17/2023	02/28/2030		393,960	USD \$0FR)/4.556930			(621)	(21,178)		22,882	(21,178)				4,892		
LCH Fixed Rate Interest Rate Swap- CLR T2300022.....		N/A.....	Interest Rate.....LCH.....		02/15/2023	11/17/2026		302,280	USD \$0FR)/4.0632			(2,988)	(1,899)		2,221	(1,899)				2,565		
LCH Fixed Rate Interest Rate Swap- CLR T2300079.....		N/A.....	Interest Rate.....LCH.....		07/14/2023	06/30/2026		1,288,550	USD \$0FR)/4.22647			(6,410)	(12,781)		9,882	(12,781)				10,187		
LCH Fixed Rate Interest Rate Swap- CLR T2300010.....		N/A.....	Interest Rate.....LCH.....		02/10/2023	05/14/2026		460,360	USD \$0FR)/4.0145			(4,456)	(589)		709	(589)				3,545		
LCH Fixed Rate Interest Rate Swap- CLR T2300058.....		N/A.....	Interest Rate.....LCH.....		06/29/2023	03/31/2027		255,440	USD \$0FR)/4.14728			(1,461)	(3,083)		3,348	(3,083)				2,303		
LCH Fixed Rate Interest Rate Swap- CLR T2300109.....		N/A.....	Interest Rate.....LCH.....		10/17/2023	10/30/2027		294,280	USD \$0FR)/4.663800			(388)	(10,535)		10,947	(10,535)				2,881		
LCH Fixed Rate Interest Rate Swap- CLR T2300008.....		N/A.....	Interest Rate.....LCH.....		02/10/2023	07/14/2026		148,980	USD \$0FR)/3.97228			(1,518)	(238)		289	(238)				1,187		
LCH Fixed Rate Interest Rate Swap- CLR T2300091.....		N/A.....	Interest Rate.....LCH.....		08/16/2023	07/31/2028		507,690	USD \$0FR)/4.1775			(2,184)	(13,498)		12,924	(13,498)				5,435		

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end (b)
LCH Fixed Rate Interest Rate Swap- CLR T1230096	N/A		Interest Rate...LCH-		09/18/2023	08/31/2028		776,520	USD \$0FR]/4.25661			(2,363)	(22,978)		22,935	(22,978)				.8,387		
LCH Fixed Rate Interest Rate Swap- CLR T1230098	N/A		Interest Rate...LCH-		09/18/2023	08/31/2030		80,400	USD \$0FR]/4.1122			(278)	(2,846)		2,928	(2,846)				1,038		
LCH Fixed Rate Interest Rate Swap- CLR T1220009	N/A		Interest Rate...LCH-		09/09/2022	02/13/2024		1,833,920	USD \$0FR]/3.7388			(23,865)	3,832		(4,179)	3,832				3,169		
LCH Fixed Rate Interest Rate Swap- CLR T1220014	N/A		Interest Rate...LCH-		09/14/2022	07/16/2024		374,140	USD \$0FR]/3.96512			(4,216)	2,568		(2,538)	2,568				1,380		
LCH Fixed Rate Interest Rate Swap- CLR T1220019	N/A		Interest Rate...LCH-		09/21/2022	12/23/2024		87,880	USD \$0FR]/4.06767			(945)	609		(604)	609				434		
LCH Fixed Rate Interest Rate Swap- CLR T1220021	N/A		Interest Rate...LCH-		09/21/2022	02/23/2025		200,500	USD \$0FR]/4.0237			(2,028)	1,375		(1,423)	1,375				1,074		
LCH Fixed Rate Interest Rate Swap- CLR T1220024	N/A		Interest Rate...LCH-		09/21/2022	06/23/2025		543,700	USD \$0FR]/3.9711			(5,938)	3,632		(3,698)	3,632				3,213		
LCH Fixed Rate Interest Rate Swap- CLR T1220026	N/A		Interest Rate...LCH-		09/21/2022	07/23/2025		952,980	USD \$0FR]/3.9351			(11,029)	5,811		(6,017)	5,811				5,959		
LCH Fixed Rate Interest Rate Swap- CLR T1220081	N/A		Interest Rate...LCH-		10/18/2022	09/20/2025		850,000	USD \$0FR]/4.28172			(7,072)	(433)		519	(433)				5,577		
LCH Fixed Rate Interest Rate Swap- CLR T1220098	N/A		Interest Rate...LCH-		12/01/2022	10/05/2027		631,940	USD \$0FR]/3.4704			(10,380)	3,907		(3,778)	3,907				6,130		
LCH Fixed Rate Interest Rate Swap- CLR T1230039	N/A		Interest Rate...LCH-		03/09/2023	02/25/2028		2,900,000	USD \$0FR]/4.12714			(24,018)	(57,346)		58,442	(57,346)				29,549		
LCH Fixed Rate Interest Rate Swap- CLR T1220070	N/A		Interest Rate...LCH-		09/14/2022	03/16/2024		1,064,840	USD \$0FR]/4.0361			(10,720)	3,393		(3,451)	3,393				2,446		
LCH Fixed Rate Interest Rate Swap- CLR T1220071	N/A		Interest Rate...LCH-		09/14/2022	04/16/2024		828,190	USD \$0FR]/4.0216			(8,540)	3,326		(3,529)	3,326				2,247		
LCH Fixed Rate Interest Rate Swap- CLR T1220072	N/A		Interest Rate...LCH-		09/14/2022	05/16/2024		363,060	USD \$0FR]/4.0082			(3,830)	1,886		(1,886)	1,886				1,116		
LCH Fixed Rate Interest Rate Swap- CLR T1220073	N/A		Interest Rate...LCH-		09/14/2022	06/16/2024		270,380	USD \$0FR]/3.985			(2,952)	1,608		(1,648)	1,608				918		
LCH Fixed Rate Interest Rate Swap- CLR T1220077	N/A		Interest Rate...LCH-		09/21/2022	10/23/2024		66,150	USD \$0FR]/4.11403			(677)	428		(443)	428				288		
LCH Fixed Rate Interest Rate Swap- CLR T1220022	N/A		Interest Rate...LCH-		09/21/2022	03/23/2025		166,840	USD \$0FR]/4.01247			(1,718)	1,139		(1,170)	1,139				925		
LCH Fixed Rate Interest Rate Swap- CLR T1220023	N/A		Interest Rate...LCH-		09/21/2022	04/23/2025		139,340	USD \$0FR]/3.9924			(1,477)	882		(965)	882				799		
LCH Fixed Rate Interest Rate Swap- CLR T1220025	N/A		Interest Rate...LCH-		09/21/2022	06/23/2025		370,080	USD \$0FR]/3.95134			(4,165)	2,390		(2,443)	2,390				2,252		
LCH Fixed Rate Interest Rate Swap- CLR T1220047	N/A		Interest Rate...LCH-		09/26/2022	08/28/2025		730,790	USD \$0FR]/4.22275			(6,447)	757		(778)	757				4,709		
LCH Fixed Rate Interest Rate Swap- CLR T1220048	N/A		Interest Rate...LCH-		09/26/2022	09/28/2025		394,490	USD \$0FR]/4.214			(3,608)	137		(121)	137				2,605		
LCH Fixed Rate Interest Rate Swap- CLR T1220062	N/A		Interest Rate...LCH-		10/18/2022	09/20/2027		224,500	USD \$0FR]/3.9959			(2,518)	(2,717)		2,684	(2,717)				2,168		

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end (b)
LCH Fixed Rate Interest Rate Swap- CLR T1220063...	N/A...		Interest Rate...	LCH-	12/01/2022...	10/05/2025...		1,140,000	USD \$0PR/3.90857...			(13,659)	5,989		(5,989)	5,989				7,570		
LCH Fixed Rate Interest Rate Swap- CLR T1220068...	N/A...		Interest Rate...	LCH-	12/16/2022...	11/20/2025...		1,369,070	USD \$0PR/3.8131...			(18,023)	8,236		(8,195)	8,236				9,408		
LCH Fixed Rate Interest Rate Swap- CLR T1220069...	N/A...		Interest Rate...	LCH-	12/16/2022...	11/20/2027...		802,240	USD \$0PR/3.4085...			(13,852)	6,368		(6,239)	6,368				7,910		
LCH Fixed Rate Interest Rate Swap- CLR T1230001...	N/A...		Interest Rate...	LCH-	01/17/2023...	12/19/2025...		827,620	USD FEDL01/3.7584...			(11,226)	5,299		(5,344)	5,299				5,807		
LCH Fixed Rate Interest Rate Swap- CLR T1230002...	N/A...		Interest Rate...	LCH-	01/17/2023...	12/20/2027...		1,456,280	USD \$0PR/3.36462...			(25,166)	13,576		(13,343)	13,576				14,512		
LCH Fixed Rate Interest Rate Swap- CLR T1230011...	N/A...		Interest Rate...	LCH-	02/14/2023...	01/16/2027...		43,420	USD \$0PR/3.9475...			(441)	(233)		244	(233)				379		
LCH Fixed Rate Interest Rate Swap- CLR T1230012...	N/A...		Interest Rate...	LCH-	02/14/2023...	02/16/2028...		1,000,000	USD \$0PR/3.706...			(11,776)	(6,157)		6,244	(6,157)				10,158		
LCH Fixed Rate Interest Rate Swap- CLR T1230014...	N/A...		Interest Rate...	LCH-	02/15/2023...	06/17/2027...		110,480	USD \$0PR/3.92377...			(1,180)	(968)		976	(968)				1,053		
LCH Fixed Rate Interest Rate Swap- CLR T1230031...	N/A...		Interest Rate...	LCH-	03/01/2023...	10/03/2025...		83,870	USD \$0PR/4.69705...			(340)	(657)		665	(657)				556		
LCH Fixed Rate Interest Rate Swap- CLR T1230038...	N/A...		Interest Rate...	LCH-	03/07/2023...	02/25/2026...		300,000	USD \$0PR/4.6275...			(1,256)	(3,691)		3,719	(3,691)				2,201		
LCH Fixed Rate Interest Rate Swap- CLR T1230037...	N/A...		Interest Rate...	LCH-	03/07/2023...	02/25/2028...		1,200,000	USD \$0PR/4.103...			(10,235)	(22,849)		23,071	(22,849)				12,227		
LCH Fixed Rate Interest Rate Swap- CLR T1230040...	N/A...		Interest Rate...	LCH-	03/09/2023...	02/25/2030...		230,000	USD \$0PR/3.8981...			(2,335)	(5,084)		4,968	(5,084)				2,853		
LCH Fixed Rate Interest Rate Swap- CLR T1230041...	N/A...		Interest Rate...	LCH-	03/09/2023...	02/25/2026...		450,000	USD \$0PR/4.66369...			(1,755)	(5,852)		5,913	(5,852)				3,301		
LCH Fixed Rate Interest Rate Swap- CLR T1230044...	N/A...		Interest Rate...	LCH-	06/13/2023...	01/31/2026...		360,000	USD \$0PR/4.30791...			(1,902)	(2,014)		1,869	(2,014)				2,598		
LCH Fixed Rate Interest Rate Swap- CLR T1230045...	N/A...		Interest Rate...	LCH-	06/13/2023...	03/31/2026...		446,230	USD \$0PR/4.2495...			(2,502)	(2,686)		2,541	(2,586)				3,347		
LCH Fixed Rate Interest Rate Swap- CLR T1230050...	N/A...		Interest Rate...	LCH-	06/16/2023...	05/31/2026...		237,430	USD \$0PR/4.22172...			(1,335)	(1,558)		1,580	(1,558)				1,846		
LCH Fixed Rate Interest Rate Swap- CLR T1230059...	N/A...		Interest Rate...	LCH-	06/29/2023...	02/28/2027...		51,280	USD \$0PR/4.17124...			(287)	(663)		668	(663)				456		
LCH Fixed Rate Interest Rate Swap- CLR T1230055...	N/A...		Interest Rate...	LCH-	06/29/2023...	05/31/2028...		400,540	USD \$0PR/3.913...			(2,765)	(5,354)		5,390	(5,354)				4,209		
LCH Fixed Rate Interest Rate Swap- CLR T1230053...	N/A...		Interest Rate...	LCH-	06/29/2023...	03/31/2028...		1,358,010	USD \$0PR/3.9326...			(9,241)	(18,392)		18,154	(18,392)				13,998		
LCH Fixed Rate Interest Rate Swap- CLR T1230054...	N/A...		Interest Rate...	LCH-	06/29/2023...	04/30/2028...		718,570	USD \$0PR/3.923...			(4,924)	(9,643)		9,626	(9,643)				7,479		
LCH Fixed Rate Interest Rate Swap- CLR T1230057...	N/A...		Interest Rate...	LCH-	06/29/2023...	05/31/2027...		103,360	USD \$0PR/4.11375...			(609)	(1,378)		1,382	(1,378)				955		
LCH Fixed Rate Interest Rate Swap- CLR T1230073...	N/A...		Interest Rate...	LCH-	07/06/2023...	04/30/2030...		96,460	USD \$0PR/3.9165...			(643)	(2,280)		2,261	(2,280)				1,214		

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LCH Fixed Rate Swap- CLR T12300087.....	N/A.....		Interest Rate...LCH-		08/03/2023	06/30/2030		20,610	USD \$0PR/3.9447			(115)	(600)		531	(600)				263		
LCH Fixed Rate Swap- CLR T12300090.....	N/A.....		Interest Rate...LCH-		08/16/2023	07/31/2026		200,000	USD \$0PR/4.526			(597)	(3,516)		3,171	(3,516)				1,607		
LCH Fixed Rate Swap- CLR T12300107.....	N/A.....		Interest Rate...LCH-		10/17/2023	05/31/2028		102,670	USD \$0PR/4.630000			(147)	(4,363)		4,391	(4,363)				1,079		
LCH Fixed Rate Swap- CLR T12200003.....	N/A.....		Interest Rate...LCH-		02/14/2022	02/16/2026		20,000,000	[USFED12M]/1.757			(669,816)			(900,496)					145,869		
LCH Variable Rate Interest Rate Swap- CLR T12200007.....	N/A.....		Interest Rate...LCH-		04/20/2022	04/22/2026		12,000,000	2.680600/[USDPE D12M]			292,228			323,294					91,214		
LCH Fixed Rate Swap- CLR T12200011.....	N/A.....		Interest Rate...LCH-		04/25/2022	04/27/2024		10,000,000	[USFED12M]/2.635000			(248,260)			(90,715)					28,504		
LCH Fixed Rate Swap- CLR T12200013.....	N/A.....		Interest Rate...LCH-		05/02/2022	05/04/2024		40,000,000	[USFED12M]/0.330000			(931,171)			(359,748)					117,379		
LCH Variable Rate Interest Rate Swap- CLR T12200018.....	N/A.....		Interest Rate...LCH-		05/02/2022	02/04/2026		35,000,000	2.839800/[USDPE D12M]			786,823			805,672					253,263		
LCH Variable Rate Interest Rate Swap- CLR T12200016.....	N/A.....		Interest Rate...LCH-		05/02/2022	02/04/2025		30,000,000	2.854000/[USDPE D12M]			670,101			576,627					156,924		
LCH Fixed Rate Swap- CLR T12200019.....	N/A.....		Interest Rate...LCH-		05/17/2022	06/19/2024		20,000,000	[USFED12M]/2.715400			(485,015)			(235,950)					68,516		
LCH Variable Rate Interest Rate Swap- CLR T12200021.....	N/A.....		Interest Rate...LCH-		06/07/2022	01/09/2025		9,000,000	2.840200/[USDPE D12M]	103,845		180,806			167,180			(39,759)		45,559		
LCH Variable Rate Interest Rate Swap- CLR T12200022.....	N/A.....		Interest Rate...LCH-		06/07/2022	04/09/2025		41,000,000	2.846000/[USDPE D12M]			923,985			847,018					231,478		
LCH Variable Rate Interest Rate Swap- CLR T12200026.....	N/A.....		Interest Rate...LCH-		06/07/2022	05/09/2027		9,000,000	2.784870/[USDPE D12M]			209,978			243,329					82,466		
LCH Variable Rate Interest Rate Swap- CLR T12200023.....	N/A.....		Interest Rate...LCH-		06/07/2022	07/09/2025		24,000,000	2.840200/[USDPE D12M]			552,503			526,317					148,189		
LCH Variable Rate Interest Rate Swap- CLR T12200028.....	N/A.....		Interest Rate...LCH-		06/07/2022	01/09/2027		9,000,000	2.791070/[USDPE D12M]			205,870			233,350					78,266		
LCH Variable Rate Interest Rate Swap- CLR T12200024.....	N/A.....		Interest Rate...LCH-		06/07/2022	10/09/2025		16,000,000	2.831000/[USDPE D12M]			375,572			362,942					106,583		
LCH Variable Rate Interest Rate Swap- CLR T12200027.....	N/A.....		Interest Rate...LCH-		06/07/2022	07/09/2026		8,000,000	2.809260/[USDPE D12M]			186,677			196,517					63,561		
LCH Variable Rate Interest Rate Swap- CLR T12200025.....	N/A.....		Interest Rate...LCH-		06/07/2022	10/09/2026		10,000,000	2.789000/[USDPE D12M]			237,977			252,609					83,292		
LCH Fixed Rate Swap- CLR T12200029.....	N/A.....		Interest Rate...LCH-		06/08/2022	02/10/2024		12,000,000	[USFED12M]/0.080000			(271,802)			(39,249)					20,000		
LCH Fixed Rate Swap- CLR T12200031.....	N/A.....		Interest Rate...LCH-		06/10/2022	07/14/2025		3,500,000	[USFED12M]/0.100000			(70,635)			(62,423)					21,709		
LCH Fixed Rate Interest Rate Swap- CLR T12200032.....	N/A.....		Interest Rate...LCH-		06/10/2022	02/14/2026		3,000,000	[USFED12M]/0.080000			(59,732)			(54,068)					21,852		
LCH Variable Rate Interest Rate Swap- CLR T12200034.....	N/A.....		Interest Rate...LCH-		06/22/2022	05/24/2024		17,000,000	3.224500/[USDPE D12M]			321,406			141,746					53,759		

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LCH Fixed Rate Interest Rate Swap- CLR T1220033...	N/A...		Interest Rate...LCH-		06/22/2022	02/24/2025		8,000,000	[USDFED]2M/0.0 80000			(154,715)			(131,349)					42,885		
LCH Fixed Rate Interest Rate Swap- CLR T1220037...	N/A...		Interest Rate...LCH-		08/26/2022	07/30/2024		12,225,000	[USDFED]/3.4763			(202,470)			(116,754)					46,685		
LCH Variable Rate Interest Rate Swap- CLR T1220038...	N/A...		Interest Rate...LCH-		08/26/2022	12/30/2024		14,825,000	3.39081/[USDFED]			265,074			192,980					74,125		
LCH Variable Rate Interest Rate Swap- CLR T1220039...	N/A...		Interest Rate...LCH-		08/26/2022	11/30/2024		18,500,000	3.4238/[USDFED]			324,566			228,465					88,562		
LCH Variable Rate Interest Rate Swap- CLR T1220040...	N/A...		Interest Rate...LCH-		08/26/2022	07/30/2027		8,450,000	2.98644/[USDFED]			181,060			773,868					79,978		
LCH Fixed Rate Interest Rate Swap- CLR T1220041...	N/A...		Interest Rate...LCH-		09/06/2022	05/08/2025		10,000,000	[USDFED]/3.4825			(180,250)			(128,557)					58,214		
LCH Fixed Rate Interest Rate Swap- CLR T1220042...	N/A...		Interest Rate...LCH-		09/06/2022	03/08/2026		11,000,000	[USDFED]/3.3706			(187,082)			(134,188)					81,372		
LCH Variable Rate Interest Rate Swap- CLR T1220043...	N/A...		Interest Rate...LCH-		09/06/2022	12/08/2025		13,000,000	3.4025/[USDFED]			230,707			160,303					90,509		
LCH Fixed Rate Interest Rate Swap- CLR T1220032...	N/A...		Interest Rate...LCH-		09/26/2022	01/28/2024		29,375,000	[USD S0FR]/4.386			(187,545)			(29,985)					40,961		
LCH Fixed Rate Interest Rate Swap- CLR T1220033...	N/A...		Interest Rate...LCH-		09/26/2022	02/28/2024		61,626,000	[USD S0FR]/4.3839			(398,524)			(121,028)					123,679		
LCH Fixed Rate Interest Rate Swap- CLR T1220034...	N/A...		Interest Rate...LCH-		09/26/2022	03/28/2024		81,621,000	[USD S0FR]/4.3767			(539,441)			(227,325)					201,773		
LCH Fixed Rate Interest Rate Swap- CLR T1220035...	N/A...		Interest Rate...LCH-		09/26/2022	04/28/2024		66,696,000	[USD S0FR]/4.37124			(450,941)			(238,484)					190,924		
LCH Fixed Rate Interest Rate Swap- CLR T1220036...	N/A...		Interest Rate...LCH-		09/26/2022	05/28/2024		25,426,000	[USD S0FR]/4.3897			(177,912)			(104,563)					81,513		
LCH Fixed Rate Interest Rate Swap- CLR T1220038...	N/A...		Interest Rate...LCH-		09/26/2022	07/28/2024		12,662,000	[USD S0FR]/4.33703			(95,105)			(62,382)					48,123		
LCH Fixed Rate Interest Rate Swap- CLR T1220037...	N/A...		Interest Rate...LCH-		09/26/2022	06/28/2024		16,621,000	[USD S0FR]/4.3526			(119,601)			(75,922)					58,437		
LCH Fixed Rate Interest Rate Swap- CLR T1220039...	N/A...		Interest Rate...LCH-		09/26/2022	08/28/2024		14,561,000	[USD S0FR]/4.3204			(114,086)			(75,077)					59,197		
LCH Fixed Rate Interest Rate Swap- CLR T1220040...	N/A...		Interest Rate...LCH-		09/26/2022	09/28/2024		12,779,000	[USD S0FR]/4.3086			(104,614)			(67,119)					55,128		
LCH Fixed Rate Interest Rate Swap- CLR T1220041...	N/A...		Interest Rate...LCH-		09/26/2022	10/28/2024		4,893,000	[USD S0FR]/4.28781			(41,604)			(25,900)					22,259		
LCH Fixed Rate Interest Rate Swap- CLR T1220043...	N/A...		Interest Rate...LCH-		09/26/2022	12/28/2024		2,395,000	[USD S0FR]/4.2478			(21,526)			(12,264)					11,942		
LCH Fixed Rate Interest Rate Swap- CLR T1220044...	N/A...		Interest Rate...LCH-		09/26/2022	01/28/2025		4,333,000	[USD S0FR]/4.2287			(34,574)			(22,090)					22,492		
LCH Fixed Rate Interest Rate Swap- CLR T1220045...	N/A...		Interest Rate...LCH-		09/26/2022	02/28/2025		7,678,000	[USD S0FR]/4.21341			(62,924)			(37,947)					41,466		
LCH Fixed Rate Interest Rate Swap- CLR T1220046...	N/A...		Interest Rate...LCH-		09/26/2022	03/28/2025		14,085,000	[USD S0FR]/4.1912			(119,580)			(68,041)					78,562		

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end (b)
LCH Fixed Rate Interest Rate Swap- CLR T12200042	N/A		Interest Rate...LCH-		09/26/2022	11/28/2024		3,041,000	USD \$0FR)/4.2683			(26,560)			(15,958)					14,513		
LCH Fixed Rate Interest Rate Swap- CLR T12200052	N/A		Interest Rate...LCH-		09/27/2022	04/29/2025		11,676,000	USD \$0FR)/4.22306			(96,487)			(45,692)					67,341		
LCH Fixed Rate Interest Rate Swap- CLR T12200059	N/A		Interest Rate...LCH-		09/27/2022	12/29/2025		3,791,000	USD \$0FR)/4.1115			(39,315)			1,909					26,788		
LCH Fixed Rate Interest Rate Swap- CLR T12200064	N/A		Interest Rate...LCH-		09/27/2022	01/29/2027		667,000	USD \$0FR)/3.9985			(6,880)			4,833						5,853	
LCH Fixed Rate Interest Rate Swap- CLR T12200065	N/A		Interest Rate...LCH-		09/27/2022	02/28/2027		543,000	USD \$0FR)/3.9919			(5,670)			4,128					4,831		
LCH Fixed Rate Interest Rate Swap- CLR T12200066	N/A		Interest Rate...LCH-		09/27/2022	03/29/2027		874,000	USD \$0FR)/3.9835			(9,267)			6,959					7,875		
LCH Fixed Rate Interest Rate Swap- CLR T12200067	N/A		Interest Rate...LCH-		09/27/2022	04/29/2027		1,128,000	USD \$0FR)/3.9961			(11,917)			10,111					10,293		
LCH Fixed Rate Interest Rate Swap- CLR T12200062	N/A		Interest Rate...LCH-		09/27/2022	09/29/2026		9,589,000	USD \$0FR)/4.0395			(104,712)			52,289					79,488		
LCH Fixed Rate Interest Rate Swap- CLR T12200063	N/A		Interest Rate...LCH-		09/27/2022	12/29/2026		959,000	USD \$0FR)/4.002			(11,010)			6,477					8,301		
LCH Fixed Rate Interest Rate Swap- CLR T12200053	N/A		Interest Rate...LCH-		09/27/2022	05/29/2025		24,708,000	USD \$0FR)/4.20444			(211,778)			(87,996)					146,898		
LCH Fixed Rate Interest Rate Swap- CLR T12200054	N/A		Interest Rate...LCH-		09/27/2022	06/29/2025		34,286,000	USD \$0FR)/4.18881			(303,707)			(105,459)					209,764		
LCH Fixed Rate Interest Rate Swap- CLR T12200056	N/A		Interest Rate...LCH-		09/27/2022	06/29/2025		72,460,000	USD \$0FR)/4.17745			(675,080)			(126,994)					467,337		
LCH Fixed Rate Interest Rate Swap- CLR T12200058	N/A		Interest Rate...LCH-		09/27/2022	10/29/2025		28,271,000	USD \$0FR)/4.16652			(276,512)			(9,885)					191,251		
LCH Fixed Rate Interest Rate Swap- CLR T12200061	N/A		Interest Rate...LCH-		09/27/2022	06/29/2026		11,405,000	USD \$0FR)/4.0417			(121,953)			54,502					93,073		
LCH Fixed Rate Interest Rate Swap- CLR T12200055	N/A		Interest Rate...LCH-		09/27/2022	07/29/2025		46,374,000	USD \$0FR)/4.18192			(421,982)			(114,849)					291,507		
LCH Fixed Rate Interest Rate Swap- CLR T12200057	N/A		Interest Rate...LCH-		09/27/2022	09/29/2025		38,704,000	USD \$0FR)/4.171			(371,044)			(39,467)					255,800		
LCH Fixed Rate Interest Rate Swap- CLR T12200060	N/A		Interest Rate...LCH-		09/27/2022	06/29/2026		7,942,000	USD \$0FR)/4.05931			(80,778)			29,021					62,752		
LCH Fixed Rate Interest Rate Swap- CLR T12200068	N/A		Interest Rate...LCH-		09/27/2022	11/29/2025		6,202,659	USD \$0FR)/4.125			(63,220)			(1,874)					42,905		
LCH Fixed Rate Interest Rate Swap- CLR T12200069	N/A		Interest Rate...LCH-		09/27/2022	01/29/2026		2,543,982	USD \$0FR)/4.116			(23,209)			2,025					18,347		
LCH Fixed Rate Interest Rate Swap- CLR T12200070	N/A		Interest Rate...LCH-		09/27/2022	02/28/2026		2,807,117	USD \$0FR)/4.114			(25,837)			3,553					20,680		
LCH Fixed Rate Interest Rate Swap- CLR T12200071	N/A		Interest Rate...LCH-		09/27/2022	03/29/2026		3,745,322	USD \$0FR)/4.0775			(36,143)			5,663					28,073		
LCH Fixed Rate Interest Rate Swap- CLR T12200072	N/A		Interest Rate...LCH-		09/27/2022	04/29/2026		6,121,881	USD \$0FR)/4.075			(59,779)			13,891					46,729		

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end (b)
LCH Fixed Rate Interest Rate Swap- CLR T12200073...	N/A...		Interest Rate...LCH-		09/27/2022	05/29/2026		6,480,412	[USD S0FR]/4.0635			(64,806)			16,155					50,342		
LCH Fixed Rate Interest Rate Swap- CLR T12200074...	N/A...		Interest Rate...LCH-		09/27/2022	07/29/2026		6,313,141	[USD S0FR]/4.07			(64,610)			25,538					50,707		
LCH Fixed Rate Interest Rate Swap- CLR T12200075...	N/A...		Interest Rate...LCH-		09/27/2022	10/29/2026		3,202,657	[USD S0FR]/4.0355			(35,384)			16,402					26,941		
LCH Fixed Rate Interest Rate Swap- CLR T12200076...	N/A...		Interest Rate...LCH-		09/27/2022	11/29/2026		2,022,205	[USD S0FR]/4.02			(22,764)			11,980					17,260		
LCH Fixed Rate Interest Rate Swap- CLR T12200078...	N/A...		Interest Rate...LCH-		09/28/2022	05/30/2027		4,850,494	[USD S0FR]/3.787			(61,266)			12,626					44,829		
LCH Fixed Rate Interest Rate Swap- CLR T12200077...	N/A...		Interest Rate...LCH-		09/28/2022	06/30/2027		10,783,000	[USD S0FR]/3.78158			(143,749)			46,075					103,238		
LCH Fixed Rate Interest Rate Swap- CLR T12200079...	N/A...		Interest Rate...LCH-		09/28/2022	06/30/2027		4,585,688	[USD S0FR]/3.78			(59,640)			13,240					42,895		
LCH Variable Rate Interest Rate Swap- CLR T12200080...	N/A...		Interest Rate...LCH-		09/28/2022	07/30/2027		4,224,331	[USD S0FR]/3.801			(54,734)			17,000					39,983		
LCH Fixed Rate Interest Rate Swap- CLR T12200045...	N/A...		Interest Rate...LCH-		10/24/2022	10/26/2027		10,000,000	4.117/[USDFED]			104,250			(189,079)					97,753		
LCH Fixed Rate Interest Rate Swap- CLR T12200047...	N/A...		Interest Rate...LCH-		10/25/2022	02/27/2024		35,000,000	[USDFED]/4.7132			(115,154)			(47,537)					69,634		
LCH Fixed Rate Interest Rate Swap- CLR T12200048...	N/A...		Interest Rate...LCH-		11/01/2022	04/03/2024		14,000,000	[USDFED]/4.8023			(34,101)			(25,317)					35,579		
LCH Variable Rate Interest Rate Swap- CLR T12200049...	N/A...		Interest Rate...LCH-		11/01/2022	05/03/2026		5,000,000	4.26615/[USDFED]			39,730			(40,221)					38,256		
LCH Variable Rate Interest Rate Swap- CLR T12200050...	N/A...		Interest Rate...LCH-		11/01/2022	10/03/2026		2,000,000	4.20285/[USDFED]			18,682			(22,412)					16,608		
LCH Variable Rate Interest Rate Swap- CLR T12200051...	N/A...		Interest Rate...LCH-		11/01/2022	08/03/2027		4,000,000	4.09037/[USDFED]			40,471			(63,350)					37,903		
LCH Variable Rate Interest Rate Swap- CLR T12200052...	N/A...		Interest Rate...LCH-		11/01/2022	12/10/2025		2,000,000	4.45642/[USDFED]			14,124			(14,497)					13,944		
LCH Fixed Rate Interest Rate Swap- CLR T12200053...	N/A...		Interest Rate...LCH-		11/08/2022	11/10/2027		1,700,000	4.1147/[USDFED]			17,794			(32,667)					16,702		
LCH Variable Rate Interest Rate Swap- CLR T12200054...	N/A...		Interest Rate...LCH-		11/08/2022	03/10/2024		9,000,000	[USDFED]/4.9052			(11,903)			(11,275)					19,843		
LCH Variable Rate Interest Rate Swap- CLR T12200055...	N/A...		Interest Rate...LCH-		11/08/2022	05/10/2025		2,000,000	4.5984/[USDFED]			9,179			(3,516)					11,667		
LCH Variable Rate Interest Rate Swap- CLR T12200056...	N/A...		Interest Rate...LCH-		11/21/2022	11/23/2027		1,700,000	3.7715/[USDFED]			23,842			(12,248)					16,780		
LCH Fixed Rate Interest Rate Swap- CLR T12200057...	N/A...		Interest Rate...LCH-		12/19/2022	07/21/2025		5,000,000	[USDFED]/3.9957			(54,154)			(24,217)					31,208		
LCH Fixed Rate Interest Rate Swap- CLR T12200058...	N/A...		Interest Rate...LCH-		12/19/2022	07/21/2026		3,500,000	[USDFED]/3.6978			(48,479)			(11,343)					27,991		
LCH Variable Rate Interest Rate Swap- CLR T12300001...	N/A...		Interest Rate...LCH-		01/18/2023	01/20/2028		2,000,000	3.30635/[USD FED0.01]			33,747			18,540					20,138		

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end (b)
LCH Variable Rate Interest Rate Swap- CLR T12300002.....	N/A.....		Interest Rate...LCH-		02/06/2023	12/08/2027		3,000,000	3.61499 /USD FEDL01			43,292			(5,330)					29,770		
LCH Variable Rate Interest Rate Swap- CLR T12300003.....	N/A.....		Interest Rate...LCH-		02/08/2023	02/10/2028		4,000,000	3.59425 /USD FEDL01			54,515			(6,698)					40,552		
LCH Variable Rate Interest Rate Swap- CLR T12300004.....	N/A.....		Interest Rate...LCH-		02/10/2023	06/14/2025		6,000,000	4.3673 /USD FEDL01			40,569			2,049					36,194		
LCH Variable Rate Interest Rate Swap- CLR T12300005.....	N/A.....		Interest Rate...LCH-		02/13/2023	05/15/2025		5,000,000	4.43626 /USD FEDL01			30,410			1,423					29,315		
LCH Variable Rate Interest Rate Swap- CLR T12300007.....	N/A.....		Interest Rate...LCH-		02/27/2023	03/01/2026		7,000,000	4.4632 /USD FEDL01			40,657			(70,225)					51,552		
LCH Fixed Rate Interest Rate Swap- CLR T12300043.....	N/A.....		Interest Rate...LCH-		03/07/2023	02/02/2025		100,000,000	5099 /5.05748			(84,251)			472,765					521,749		
LCH Fixed Rate Interest Rate Swap- CLR T12300008.....	N/A.....		Interest Rate...LCH-		03/15/2023	04/17/2026		10,000,000	USD FEDL01 /3.63009			(124,000)			(62,782)					75,783		
LCH Fixed Rate Interest Rate Swap- CLR T12300047.....	N/A.....		Interest Rate...LCH-		06/13/2023	09/30/2025		47,289,000	5099 /4.4481			(218,817)			171,905					312,787		
LCH Fixed Rate Interest Rate Swap- CLR T12300048.....	N/A.....		Interest Rate...LCH-		06/13/2023	03/31/2026		44,858,000	5099 /4.242			(253,423)			248,255					336,435		
LCH Fixed Rate Interest Rate Swap- CLR T12300049.....	N/A.....		Interest Rate...LCH-		06/13/2023	04/30/2026		29,183,000	5099 /4.2178			(188,791)			169,249					222,889		
LCH Fixed Rate Interest Rate Swap- CLR T12300051.....	N/A.....		Interest Rate...LCH-		06/16/2023	05/31/2026		24,563,000	5099 /4.25082			(134,265)			179,676					190,924		
LCH Variable Rate Interest Rate Swap- CLR T12300009.....	N/A.....		Interest Rate...LCH-		06/22/2023	06/26/2028		10,000,000	3.7839 /USD FEDL01			78,931			(107,087)					105,935		
LCH Fixed Rate Interest Rate Swap- CLR T12300066.....	N/A.....		Interest Rate...LCH-		06/29/2023	03/31/2027		6,367,000	USD 5099 /4.1425			(36,569)			82,532					57,391		
LCH Fixed Rate Interest Rate Swap- CLR T12300062.....	N/A.....		Interest Rate...LCH-		06/29/2023	05/31/2028		32,100,000	USD 5099 /3.9013			(223,508)			416,733					337,305		
LCH Fixed Rate Interest Rate Swap- CLR T12300061.....	N/A.....		Interest Rate...LCH-		06/29/2023	04/30/2028		64,897,000	5099 /3.92117			(445,350)			864,612					675,469		
LCH Fixed Rate Interest Rate Swap- CLR T12300070.....	N/A.....		Interest Rate...LCH-		06/29/2023	01/31/2028		3,687,000	USD 5099 /3.9755			(24,289)			51,733					37,252		
LCH Fixed Rate Interest Rate Swap- CLR T12300060.....	N/A.....		Interest Rate...LCH-		06/29/2023	03/31/2028		130,355,000	5099 /3.92996			(888,758)			1,729,177					1,343,669		
LCH Fixed Rate Interest Rate Swap- CLR T12300067.....	N/A.....		Interest Rate...LCH-		06/29/2023	10/31/2027		5,616,000	USD 5099 /4.0128			(36,854)			75,533					54,978		
LCH Fixed Rate Interest Rate Swap- CLR T12300068.....	N/A.....		Interest Rate...LCH-		06/29/2023	11/30/2027		5,992,000	USD 5099 /3.99914			(40,224)			81,884					59,293		
LCH Fixed Rate Interest Rate Swap- CLR T12300069.....	N/A.....		Interest Rate...LCH-		06/29/2023	12/31/2027		5,418,000	USD 5099 /3.9945			(37,087)			76,760					54,180		
LCH Fixed Rate Interest Rate Swap- CLR T12300065.....	N/A.....		Interest Rate...LCH-		06/29/2023	05/31/2027		10,408,000	USD 5099 /4.1051			(61,746)			136,352					96,192		
LCH Fixed Rate Interest Rate Swap- CLR T12300063.....	N/A.....		Interest Rate...LCH-		06/29/2023	09/30/2027		20,809,000	USD 5099 /4.022			(134,029)			272,893					201,482		

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end (b)
LCH Fixed Rate Interest Rate Swap- CLR T12300004	N/A		Interest Rate...LCH-		06/29/2023	04/30/2027		11,826,000	[USD \$0FR]/4,11361			(69,650)			150,863					107,956		
LCH Fixed Rate Interest Rate Swap- CLR T12300076	N/A		Interest Rate...LCH-		07/06/2023	03/31/2030		16,453,000	[USD \$0FR]/3,9265			(108,838)			389,030					205,663		
LCH Fixed Rate Interest Rate Swap- CLR T12300077	N/A		Interest Rate...LCH-		07/06/2023	04/30/2030		9,718,000	[USD \$0FR]/3,9196			(64,611)			229,445					122,282		
LCH Fixed Rate Interest Rate Swap- CLR T12300078	N/A		Interest Rate...LCH-		07/06/2023	05/31/2030		4,062,000	[USD \$0FR]/3,9075			(27,246)			94,434					51,448		
LCH variable Rate Interest Rate Swap- CLR T12300010	N/A		Interest Rate...LCH-		07/10/2023	07/12/2028		10,000,000	4,0335/[USD FEDL01]			61,193			(212,792)					106,458		
LCH Fixed Rate Interest Rate Swap- CLR T12300090	N/A		Interest Rate...LCH-		07/14/2023	06/30/2026		25,500,000	[USD \$0FR]/4,2274			(126,738)			196,127					201,595		
LCH Fixed Rate Interest Rate Swap- CLR T12300093	N/A		Interest Rate...LCH-		07/20/2023	06/30/2028		13,540,000	[USD \$0FR]/3,9082			(84,745)			185,647					143,613		
LCH Fixed Rate Interest Rate Swap- CLR T12300094	N/A		Interest Rate...LCH-		07/20/2023	06/30/2027		4,009,000	[USD \$0FR]/4,0807			(21,999)			52,410					37,501		
LCH variable Rate Interest Rate Swap- CLR T12300011	N/A		Interest Rate...LCH-		07/24/2023	07/26/2028		6,700,000	3,9095/[USD FEDL01]			41,942			(109,779)					71,632		
LCH Fixed Rate Interest Rate Swap- CLR T12300096	N/A		Interest Rate...LCH-		08/02/2023	08/04/2028		50,000,000	[USD \$0FR]/4,0555			(262,326)			1,018,321					535,866		
LCH variable Rate Interest Rate Swap- CLR T12300012	N/A		Interest Rate...LCH-		08/03/2023	08/07/2028		10,000,000	4,07457/[USD FEDL01]			51,263			(235,274)					107,270		
LCH Fixed Rate Interest Rate Swap- CLR T12300095	N/A		Interest Rate...LCH-		08/03/2023	06/30/2030		1,891,000	[USD \$0FR]/3,94477			(10,580)			48,683					24,106		
LCH variable Rate Interest Rate Swap- CLR T12300073	N/A		Interest Rate...LCH-		08/08/2023	08/10/2028		8,000,000	3,8779/[USD FEDL01]			46,467			(122,487)					85,894		
LCH Fixed Rate Interest Rate Swap- CLR T12300098	N/A		Interest Rate...LCH-		08/11/2023	08/15/2026		25,000,000	[USD \$0FR]/4,40733			(87,695)			336,891					202,523		
LCH Fixed Rate Interest Rate Swap- CLR T12300089	N/A		Interest Rate...LCH-		08/15/2023	08/15/2026		25,000,000	[USD \$0FR]/4,42927			(84,368)			350,522					202,523		
LCH Fixed Rate Interest Rate Swap- CLR T12300092	N/A		Interest Rate...LCH-		08/17/2023	07/31/2026		19,550,000	[USD \$0FR]/4,5602			(54,628)			326,468					157,111		
LCH Fixed Rate Interest Rate Swap- CLR T12300093	N/A		Interest Rate...LCH-		08/17/2023	07/31/2030		1,064,000	[USD \$0FR]/4,1196			(4,705)			38,651					13,650		
LCH Fixed Rate Interest Rate Swap- CLR T12300094	N/A		Interest Rate...LCH-		08/17/2023	07/31/2028		10,250,000	[USD \$0FR]/4,2453			(40,566)			290,147					109,720		
LCH variable Rate Interest Rate Swap- CLR T12300014	N/A		Interest Rate...LCH-		08/28/2023	08/31/2028		15,000,000	4,073/[USD FEDL01]			64,421			(359,718)					162,019		
LCH variable Rate Interest Rate Swap- CLR T12300015	N/A		Interest Rate...LCH-		09/13/2023	09/15/2028		15,000,000	4,18125/[USD FEDL01]			51,694			(434,252)					162,740		
LCH Fixed Rate Interest Rate Swap- CLR T12300095	N/A		Interest Rate...LCH-		09/15/2023	09/19/2028		25,000,000	[USD \$0FR]/4,24571			(77,608)			736,278					271,554		
LCH Fixed Rate Interest Rate Swap- CLR T12300099	N/A		Interest Rate...LCH-		09/18/2023	08/31/2028		9,130,000	[USD \$0FR]/4,2577			(27,757)			270,089					98,615		

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end (b)
LCH Fixed Rate Interest Rate Swap- CLR T12300101.....	N/A.....		Interest Rate.....LCH-		09/18/2023.....	09/20/2030.....		1,342,000	[USD \$0FR]/4, 1092.....			(4,650).....			49,031					17,397		
LCH Fixed Rate Interest Rate Swap- CLR T12300100.....	N/A.....		Interest Rate.....LCH-		09/18/2023.....	08/31/2026.....		19,726,000	[USD \$0FR]/4, 61149.....			(40,004).....			378,059					161,062		
LCH Variable Rate Interest Rate Swap- CLR T12300016.....	N/A.....		Interest Rate.....LCH-		09/21/2023.....	09/25/2028.....		11,000,000	4,3641/[USD FEDL01].....			29,223			(403,210)					119,694		
LCH Fixed Rate Interest Rate Swap- CLR T12300102.....	N/A.....		Interest Rate.....LCH-		09/27/2023.....	09/29/2028.....		25,000,000	[USD \$0FR]/4, 463.....			(56,047).....			977,311					272,352		
LCH Fixed Rate Interest Rate Swap- CLR T12300104.....	N/A.....		Interest Rate.....LCH-		10/02/2023.....	10/04/2026.....		25,000,000	[USD \$0FR]/4, 715100.....			(37,511).....			578,721					207,707		
LCH Variable Rate Interest Rate Swap- CLR T12300017.....	N/A.....		Interest Rate.....LCH-		10/13/2023.....	10/27/2028.....		11,300,000	4,382450/[USD FEDL01].....			23,320			(420,505)					124,107		
LCH Fixed Rate Interest Rate Swap- CLR T12300112.....	N/A.....		Interest Rate.....LCH-		10/17/2023.....	09/30/2028.....		21,672,000	[USD \$0FR]/4, 628600.....			(30,993).....	(97,419).....		1,004,504	(251,863)				236,165		
LCH Fixed Rate Interest Rate Swap- CLR T12300113.....	N/A.....		Interest Rate.....LCH-		10/17/2023.....	07/31/2027.....		6,354,000	[USD \$0FR]/4, 716810.....			(7,933).....			223,165					60,140		
LCH Fixed Rate Interest Rate Swap- CLR T12300114.....	N/A.....		Interest Rate.....LCH-		10/19/2023.....	10/23/2027.....		12,500,000	[USD \$0FR]/4, 727910.....			(14,530).....			482,397					122,057		
LCH Variable Rate Interest Rate Swap- CLR T12300018.....	N/A.....		Interest Rate.....LCH-		10/31/2023.....	11/02/2028.....		22,000,000	4,506560/[USD FEDL01].....			30,226			(977,210)					241,972		
LCH Fixed Rate Interest Rate Swap- CLR T12300019.....	N/A.....		Interest Rate.....LCH-		10/31/2023.....	11/02/2024.....		50,000,000	[USD FEDL01]/5, 38600.....			4,667			208,589					228,977		
LCH Variable Rate Interest Rate Swap- CLR T12300020.....	N/A.....		Interest Rate.....LCH-		11/03/2023.....	11/07/2027.....		15,000,000	4,232550/[USD FEDL01].....			24,692			(361,181)					147,214		
LCH Variable Rate Interest Rate Swap- CLR T12300021.....	N/A.....		Interest Rate.....LCH-		11/28/2023.....	11/30/2028.....		10,000,000	3,987500/[USD FEDL01].....			11,933			(221,479)					110,888		
LCH Variable Rate Interest Rate Swap- CLR T12300022.....	N/A.....		Interest Rate.....LCH-		12/07/2023.....	12/11/2028.....		25,000,000	3,780000/[USD FEDL01].....			22,604			(325,785)					278,029		
LCH Variable Rate Interest Rate Swap- CLR T12300023.....	N/A.....		Interest Rate.....LCH-		12/29/2023.....	01/03/2025.....		55,000,000	4,730100/[USD FEDL01].....						(9,643)					276,143		
1119999999 - Swaps - Hedging Other - Interest Rate								55,000,000		103,845		(7,938,984)	(347,709)	XXX	11,097,357	(501,973)		(39,759)		17,439,985	XXX	XXX
Swaps - Hedging Other - Credit Default																						
Swaps - Hedging Other - Foreign Exchange																						
Swaps - Hedging Other - Total Return																						
BNP HDPL-EUROPEAN - 1 Yr Variable Rate Total Return Swap TB2300150.....	N/A.....		Equity/Index.....BNP-		12/01/2023.....	01/12/2024.....		15,085,920	BNP HDPL/[-1].....			11,314	274,544		274,544	274,544				13,771		0/0.....
BNP HDPL-EUROPEAN - 1 Yr Variable Rate Total Return Swap TB2300155.....	N/A.....		Equity/Index.....BNP-		12/11/2023.....	01/12/2024.....		19,814,424	BNP HDPL/[-1].....			10,458	256,935		256,935	256,935				18,088		0/0.....
BNP HDPL-EUROPEAN - 1 Yr Variable Rate Total Return Swap TB2300168.....	N/A.....		Equity/Index.....BNP-		12/14/2023.....	01/12/2024.....		32,800,000	BNP HDPL/[-1].....			12,756	(28,923)		(28,923)	(28,923)				29,942		0/0.....
BNP HDPL-EUROPEAN - 1 Yr Variable Rate Total Return Swap TB2300159.....	N/A.....		Equity/Index.....BNP-		12/15/2023.....	03/15/2024.....		76,721,972	BNP HDPL/[-1].....			27,705	205,333		205,333	205,333				175,033		0/0.....

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
BNP HDPL-EUROPEAN - 1 Yr Variable Rate Total Return Swap	N/A		Equity/Index	BNP-	12/22/2023	03/15/2024		11,885,267	BNP HDPL / [-1]			1,651	(5,619)		(5,619)	(5,619)				27,124		0/0
BX INMW7-EUROPEAN - 1 Yr Variable Rate Total Return Swap	N/A		Equity/Index	BAR-	01/04/2023	01/16/2024		4,402,793	BX INMW7 / USD FE D 02]			(225,370)	226,389		226,389	226,389				4,641		0/0
BX INMW7-EUROPEAN - 1 Yr Variable Rate Total Return Swap	N/A		Equity/Index	BAR-	02/02/2023	01/16/2024		2,751,746	BX INMW7 / USD FE D 70]			(137,928)	141,499		141,499	141,499				2,900		0/0
BX INMW7-EUROPEAN - 1 Yr Variable Rate Total Return Swap	N/A		Equity/Index	BAR-	02/15/2023	02/01/2024		18,542,086	BX INMW7 / USD FE D 70]			(899,819)	553,391		553,391	553,391				27,205		0/0
BX INMW7-EUROPEAN - 1 Yr Variable Rate Total Return Swap	N/A		Equity/Index	BAR-	03/10/2023	02/01/2024		3,090,348	BX INMW7 / USD FE D 72]			(135,255)	92,234		92,234	92,234				4,534		0/0
BX INMW7-EUROPEAN - 1 Yr Variable Rate Total Return Swap	N/A		Equity/Index	BAR-	03/13/2023	03/01/2024		2,925,633	BX INMW7 / USD FE D 72]			(131,718)	256,920		256,920	256,920				6,022		0/0
BX INMW7-EUROPEAN - 1 Yr Variable Rate Total Return Swap	N/A		Equity/Index	BAR-	03/23/2023	03/01/2024		2,925,633	BX INMW7 / USD FE D 72]			(128,226)	256,920		256,920	256,920				6,021		0/0
BX INMW7-EUROPEAN - 1 Yr Variable Rate Total Return Swap	N/A		Equity/Index	BAR-	03/24/2023	03/01/2024		2,039,078	BX INMW7 / USD FE D 72]			(89,108)	179,066		179,066	179,066				4,196		0/0
BX INMW7-EUROPEAN - 1 Yr Variable Rate Total Return Swap	N/A		Equity/Index	BAR-	04/03/2023	04/01/2024		6,397,812	BX INMW7 / USD FE D 71]			(256,424)	(29,918)		(29,918)	(29,918)				16,083		0/0
BX INMW7-EUROPEAN - 1 Yr Variable Rate Total Return Swap	N/A		Equity/Index	BAR-	04/28/2023	05/01/2024		3,580,304	BX INMW7 / USD FE D 71]			(137,767)	664,959		664,959	664,959				10,379		0/0
BX INMW7-EUROPEAN - 1 Yr Variable Rate Total Return Swap	N/A		Equity/Index	BAR-	06/02/2023	06/03/2024		3,445,766	BX INMW7 / USD FE D 76]			(118,075)	219,010		219,010	219,010				11,232		0/0
BX INMW7-EUROPEAN - 1 Yr Variable Rate Total Return Swap	N/A		Equity/Index	BAR-	07/06/2023	01/16/2024		4,416,976	BX INMW7 / USD FE D 83]			126,896	(405,086)		(405,086)	(405,086)				4,656		0/0
BX INMW7-EUROPEAN - 1 Yr Variable Rate Total Return Swap	N/A		Equity/Index	BAR-	07/12/2023	07/01/2024		3,859,330	BX INMW7 / USD FE D 83]			(106,361)	444,464		444,464	444,464				13,683		0/0
BX INMW7-EUROPEAN - 1 Yr Variable Rate Total Return Swap	N/A		Equity/Index	BAR-	07/13/2023	07/01/2024		2,894,498	BX INMW7 / USD FE D 83]			(78,509)	333,348		333,348	333,348				10,282		0/0
BX INMW7-EUROPEAN - 1 Yr Variable Rate Total Return Swap	N/A		Equity/Index	BAR-	08/03/2023	02/01/2024		3,463,481	BX INMW7 / USD FE D 88]			87,825	(201,309)		(201,309)	(201,309)				5,082		0/0
BX INMW7-EUROPEAN - 1 Yr Variable Rate Total Return Swap	N/A		Equity/Index	BAR-	08/04/2023	07/01/2024		1,929,665	BX INMW7 / USD FE D 88]			(45,457)	222,232		222,232	222,232				6,841		0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
BX (INMW7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2300101)	N/A		Equity/Index	BAR-	08/16/2023	01/16/2024		2,470,204	BX (INMW7 / USD FE D 88)			57,951	(230,153)		(230,153)	(230,153)				2,604		0/0
BX (INMW7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2300102)	N/A		Equity/Index	BAR-	08/17/2023	02/01/2024		3,500,024	BX (INMW7 / USD FE D 88)			80,299	(357,625)		(357,625)	(357,625)				5,135		0/0
BX (INMW7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2300105)	N/A		Equity/Index	BAR-	08/29/2023	07/01/2024		4,438,230	BX (INMW7 / USD FE D 88)			(91,259)	511,134		511,134	511,134				15,735		0/0
BX (INMW7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2300108)	N/A		Equity/Index	BAR-	09/01/2023	07/01/2024		2,315,598	BX (INMW7 / USD FE D 88)			(45,493)	266,678		266,678	266,678				8,209		0/0
BX (INMW7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2300115)	N/A		Equity/Index	BAR-	09/21/2023	02/01/2024		6,888,876	BX (INMW7 / USD FE D 88)			116,456	(826,403)		(826,403)	(826,403)				10,108		0/0
BX (INMW7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2300118)	N/A		Equity/Index	BAR-	09/25/2023	02/01/2024		3,854,469	BX (INMW7 / USD FE D 88)			63,831	(485,341)		(485,341)	(485,341)				5,655		0/0
BX (INMW7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2300120)	N/A		Equity/Index	BAR-	09/27/2023	03/01/2024		3,445,766	BX (INMW7 / USD FE D 88)			53,125	(219,021)		(219,021)	(219,021)				7,092		0/0
BX (INMW7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2300126)	N/A		Equity/Index	BAR-	09/29/2023	10/01/2024		2,508,565	BX (INMW7 / USD FE D 88)			(38,945)	288,680		288,680	288,680				10,882		0/0
BX (INMW7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2300126)	N/A		Equity/Index	BAR-	10/18/2023	02/01/2024		2,361,446	BX (INMW7 / USD FE D 85)			29,593	(340,085)		(340,085)	(340,085)				3,465		0/0
BX (INMW7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2300127)	N/A		Equity/Index	BAR-	10/20/2023	03/01/2024		2,720,342	BX (INMW7 / USD FE D 85)			30,513	(172,909)		(172,909)	(172,909)				5,599		0/0
BX (INMW7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2300137)	N/A		Equity/Index	BAR-	11/22/2023	11/01/2024		3,870,427	BX (INMW7 / USD FE D 85)			(23,255)	372,987		372,987	372,987				17,695		0/0
BX (INMW7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2300142)	N/A		Equity/Index	BAR-	11/29/2023	11/29/2024		5,497,193	BX (INMW7 / USD FE D 85)			(29,254)	482,170		482,170	482,170				26,276		0/0
BX (INMW7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2300145)	N/A		Equity/Index	BAR-	12/01/2023	11/29/2024		2,176,460	BX (INMW7 / USD FE D 85)			(10,088)	138,111		138,111	138,111				10,403		0/0
BX (INMW7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2300151)	N/A		Equity/Index	BAR-	12/06/2023	11/29/2024		2,346,400	BX (INMW7 / USD FE D 85)			(9,667)	161,081		161,081	161,081				11,216		0/0
BX (INMW7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2300156)	N/A		Equity/Index	BAR-	12/14/2023	12/02/2024		11,495,061	BX (INMW7 / USD FE D 85)			(27,626)	78,046		78,046	78,046				55,195		0/0
MSUSXSDA Variable Rate Total Return Swap TB2300026	N/A		Equity/Index	MS-	03/31/2023	03/15/2024		28,510,874	MSUSXSDA (0)			(111,739)	147,459		147,459	147,459				65,067		0/0
MSUSXSDA Variable Rate Total Return Swap TB2300069	N/A		Equity/Index	MS-	07/13/2023	03/15/2024		12,105,500	MSUSXSDA (0)			(30,468)	62,610		62,610	62,610				27,627		0/0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end	
1	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
1	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
1	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
1	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
1	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
1	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
1	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
1	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
1	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
1	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
1	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
1	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
1	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
1	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
1	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
1	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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1	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
1	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
1	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
1	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
1	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
1	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
1	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
1	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
1	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
1	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
1	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
1	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
1	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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1	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
1	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
1	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
1	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
1	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
1	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
1	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
1	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
1	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
1	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
1	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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1	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
1	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
1	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
1	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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1	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
1	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
1	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	1							

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A/C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
Long: British Pounds Short: United States Dollar	TE1900288	Currency	CIBC-	549300TDJKVQJ41VN031	06/19/2019	05/24/2024	40,534,873	0.7562299999999	8996	(1,447,302)			(1,447,302)		(1,447,302)		2,023,398			128,183		0/0
Long: British Pounds Short: United States Dollar																						
Long: British Pounds Short: United States Dollar	TE1900280	Currency	CIBC-	549300TDJKVQJ41VN031	06/19/2019	01/24/2025	589,251	0.7527289999999	8996	(23,330)			(23,330)		(23,330)		31,418			3,043		0/0
Long: British Pounds Short: United States Dollar																						
Long: British Pounds Short: United States Dollar	TE2000111	Currency	CIBC-	549300TDJKVQJ41VN031	01/30/2020	02/28/2024	12,729,458	0.7413340000000	0005	(696,388)			(696,388)		(696,388)		623,976			25,547		0/0
Long: British Pounds Short: United States Dollar																						
Long: British Pounds Short: United States Dollar	TE2000250	Currency	CIBC-	549300TDJKVQJ41VN031	03/25/2020	02/24/2025	460,326,047	0.8457160000000	0002	36,439,110			36,439,110		36,439,110		27,844,022			2,468,223		0/0
Long: British Pounds Short: United States Dollar																						
Long: British Pounds Short: United States Dollar	TE2000323	Currency	CIBC-	549300TDJKVQJ41VN031	04/22/2020	02/26/2024	1,346,484	0.8086349999999	9999	43,596			43,596		43,596		72,077			2,655		0/0
Long: British Pounds Short: United States Dollar																						
Long: British Pounds Short: United States Dollar	TE2000325	Currency	CIBC-	549300TDJKVQJ41VN031	04/22/2020	03/26/2024	11,251,278	0.8094200000000	0003	362,508			362,508		362,508		602,926			27,496		0/0
Long: British Pounds Short: United States Dollar																						
Long: British Pounds Short: United States Dollar	TE2000650	Currency	CIBC-	549300TDJKVQJ41VN031	09/28/2020	08/27/2024	112,124	0.7691789999999	8995	(2,145)			(2,145)		(2,145)		5,796			455		0/0
Long: British Pounds Short: United States Dollar																						
Long: British Pounds Short: United States Dollar	TE2000755	Currency	CIBC-	549300TDJKVQJ41VN031	10/27/2020	03/26/2024	16,853,110	0.7584490000000	0004	(552,481)			(552,481)		(552,481)		846,242			41,186		0/0
Long: British Pounds Short: United States Dollar																						
Long: British Pounds Short: United States Dollar	TE2000838	Currency	CIBC-	549300TDJKVQJ41VN031	11/25/2020	03/26/2024	3,481,680	0.7435770000000	0004	(180,168)			(180,168)		(180,168)		171,397			8,509		0/0
Long: British Pounds Short: United States Dollar																						
Long: British Pounds Short: United States Dollar	TE2000924	Currency	CIBC-	549300TDJKVQJ41VN031	12/23/2020	03/26/2024	490,987	0.7348080000000	0002	(30,898)			(30,898)		(30,898)		23,886			1,200		0/0
Long: British Pounds Short: United States Dollar																						
Long: British Pounds Short: United States Dollar	TE2100075	Currency	CIBC-	549300TDJKVQJ41VN031	01/26/2021	04/28/2025	1,342,581	0.7158449999999	8995	(115,953)			(115,953)		(115,953)		70,095			7,735		0/0
Long: British Pounds Short: United States Dollar																						
Long: British Pounds Short: United States Dollar	TE2100076	Currency	CIBC-	549300TDJKVQJ41VN031	01/26/2021	05/27/2025	2,416,299	0.7152969999999	8996	(210,154)			(210,154)		(210,154)		127,184			14,338		0/0
Long: British Pounds Short: United States Dollar																						
Long: British Pounds Short: United States Dollar	TE2100123	Currency	NTX-	549300E1620W0KZY1023	02/12/2021	01/22/2024	552,649	0.7172960000000	0004	(47,252)			(47,252)		(47,252)		26,160			683		0/0
Long: British Pounds Short: United States Dollar																						
Long: British Pounds Short: United States Dollar	TE2100124	Currency	NTX-	549300E1620W0KZY1023	02/12/2021	02/22/2024	103,706,496	0.7169539999999	9998	(8,889,707)			(8,889,707)		(8,889,707)		4,914,870			197,073		0/0
Long: British Pounds Short: United States Dollar																						
Long: British Pounds Short: United States Dollar	TE2100428	Currency	CIBC-	549300TDJKVQJ41VN031	05/25/2021	03/26/2024	2,153,039	0.7049699999999	9999	(217,418)			(217,418)		(217,418)		100,488			5,262		0/0
Long: British Pounds Short: United States Dollar																						
Long: British Pounds Short: United States Dollar	TE2100616	Currency	CITI-	E5702ZNZ7FF32TWEFA76	06/30/2021	03/07/2024	2,046,372	0.7221159999999	8998	(162,040)			(162,040)		(162,040)		97,746			4,414		0/0
Long: British Pounds Short: United States Dollar																						
Long: British Pounds Short: United States Dollar	TE2100617	Currency	CITI-	E5702ZNZ7FF32TWEFA76	06/30/2021	04/08/2024	2,907,906	0.7218339999999	8998	(231,044)			(231,044)		(231,044)		138,990			7,586		0/0
Long: British Pounds Short: United States Dollar																						
Long: British Pounds Short: United States Dollar	TE2100618	Currency	CITI-	E5702ZNZ7FF32TWEFA76	06/30/2021	05/07/2024	56,163	0.7215890000000	0004	(4,481)			(4,481)		(4,481)		2,682			167		0/0
Long: British Pounds Short: United States Dollar																						
Long: British Pounds Short: United States Dollar	TE2100621	Currency	CITI-	E5702ZNZ7FF32TWEFA76	06/30/2021	08/07/2024	1,445,606	0.720669		(117,174)			(117,174)		(117,174)		69,504			5,612		0/0
Long: British Pounds Short: United States Dollar																						
Long: British Pounds Short: United States Dollar	TE2100622	Currency	CITI-	E5702ZNZ7FF32TWEFA76	06/30/2021	09/09/2024	1,548,179	0.7203110000000	0003	(126,044)			(126,044)		(126,044)		75,284			6,438		0/0
Long: British Pounds Short: United States Dollar																						
Long: British Pounds Short: United States Dollar	TE2100623	Currency	CITI-	E5702ZNZ7FF32TWEFA76	06/30/2021	10/07/2024	1,285,862	0.7199889999999	8999	(105,103)			(105,103)		(105,103)		63,129			5,640		0/0
Long: British Pounds Short: United States Dollar																						
Long: British Pounds Short: United States Dollar	TE2100685	Currency	CITI-	E5702ZNZ7FF32TWEFA76	07/09/2021	02/15/2024	206,529	0.7208189999999	8999	(16,711)			(16,711)		(16,711)		9,838			365		0/0
Long: British Pounds Short: United States Dollar																						

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A/C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
Long: British Pounds	TE2100686		Currency	CITI- E5700ZLNZ7FF32TWEFA76	07/09/2021	03/15/2024		191,726	0.7206320000000				(15,539)		(15,539)		9,143			438		0/0
Short: United States Dollar									0005													
Long: British Pounds	TE2100688		Currency	CITI- E5700ZLNZ7FF32TWEFA76	07/09/2021	05/15/2024		217,506	0.7201650000000				(17,758)		(17,758)		10,352			666		0/0
Short: United States Dollar									0006													
Long: British Pounds	TE2100680		Currency	CITI- E5700ZLNZ7FF32TWEFA76	07/09/2021	06/17/2024		228,002	0.7199010000000				(18,723)		(18,723)		10,810			776		0/0
Short: United States Dollar									0001													
Long: British Pounds	TE2100690		Currency	CITI- E5700ZLNZ7FF32TWEFA76	07/09/2021	07/15/2024		237,013	0.7196679999999				(19,530)		(19,530)		11,286			872		0/0
Short: United States Dollar									9997													
Long: British Pounds	TE2100691		Currency	CITI- E5700ZLNZ7FF32TWEFA76	07/09/2021	08/15/2024		245,489	0.7193779999999				(20,297)		(20,297)		11,817			970		0/0
Short: United States Dollar									8996													
Long: British Pounds	TE2100692		Currency	CITI- E5700ZLNZ7FF32TWEFA76	07/09/2021	09/16/2024		246,302	0.7190680000000				(20,438)		(20,438)		11,987			1,038		0/0
Short: United States Dollar									0004													
Long: British Pounds	TE2100693		Currency	CITI- E5700ZLNZ7FF32TWEFA76	07/09/2021	10/15/2024		239,483	0.7187829999999				(19,937)		(19,937)		11,773			1,065		0/0
Short: United States Dollar									8995													
Long: British Pounds	TE2100694		Currency	CITI- E5700ZLNZ7FF32TWEFA76	07/09/2021	11/15/2024		1,951,195	0.7184730000000				(162,990)		(162,990)		96,948			9,126		0/0
Short: United States Dollar									0003													
Long: British Pounds	TE2100695		Currency	CITI- E5700ZLNZ7FF32TWEFA76	07/09/2021	12/16/2024		216,989	0.7181530000000				(18,191)		(18,191)		10,897			1,064		0/0
Short: United States Dollar									0004													
Long: British Pounds	TE2100696		Currency	CITI- E5700ZLNZ7FF32TWEFA76	07/09/2021	01/15/2025		224,448	0.7177980000000				(18,896)		(18,896)		11,380			1,145		0/0
Short: United States Dollar									0005													
Long: British Pounds	TE2100697		Currency	CITI- E5700ZLNZ7FF32TWEFA76	07/09/2021	02/18/2025		224,805	0.7174270000000				(19,009)		(19,009)		11,514			1,197		0/0
Short: United States Dollar									0004													
Long: British Pounds	TE2100699		Currency	CITI- E5700ZLNZ7FF32TWEFA76	07/09/2021	04/15/2025		226,179	0.7167890000000				(19,271)		(19,271)		11,777			1,285		0/0
Short: United States Dollar									0001													
Long: British Pounds	TE2100700		Currency	CITI- E5700ZLNZ7FF32TWEFA76	07/09/2021	05/15/2025		219,041	0.7164350000000				(18,741)		(18,741)		11,506			1,284		0/0
Short: United States Dollar									0004													
Long: British Pounds	TE2100702		Currency	CITI- E5700ZLNZ7FF32TWEFA76	07/09/2021	07/15/2025		139,867	0.7156970000000				(12,081)		(12,081)		7,467			888		0/0
Short: United States Dollar									0003													
Long: British Pounds	TE2100722		Currency	CITI- E5700ZLNZ7FF32TWEFA76	07/13/2021	02/14/2024		6,348,119	0.7194709999999				(524,583)		(524,583)		301,788			11,097		0/0
Short: United States Dollar									8997													
Long: British Pounds	TE2100684		Currency	CITI- E5700ZLNZ7FF32TWEFA76	07/09/2021	01/16/2024		222,300	0.7209959999999				(17,964)		(17,964)		10,573			234		0/0
Short: United States Dollar									8997													
Long: British Pounds	TE2100687		Currency	CITI- E5700ZLNZ7FF32TWEFA76	07/09/2021	04/15/2024		209,500	0.7203880000000				(17,031)		(17,031)		9,994			566		0/0
Short: United States Dollar									0003													
Long: British Pounds	TE2100698		Currency	CITI- E5700ZLNZ7FF32TWEFA76	07/09/2021	03/17/2025		204,120	0.7171290000000				(17,321)		(17,321)		10,538			1,124		0/0
Short: United States Dollar									0002													
Long: British Pounds	TE2100701		Currency	CITI- E5700ZLNZ7FF32TWEFA76	07/09/2021	06/16/2025		226,770	0.7160499999999				(19,491)		(19,491)		12,022			1,371		0/0
Short: United States Dollar									8996													
Long: British Pounds	TE2100776		Currency	CITI- E5700ZLNZ7FF32TWEFA76	07/27/2021	02/07/2024		224,506	0.7195690000000				(18,530)		(18,530)		10,671			360		0/0
Short: United States Dollar									0001													
Long: British Pounds	TE2100777		Currency	CITI- E5700ZLNZ7FF32TWEFA76	07/27/2021	06/07/2024		147,482	0.7190159999999				(12,273)		(12,273)		6,990			487		0/0
Short: United States Dollar									8999													
Long: British Pounds	TE2100778		Currency	CITI- E5700ZLNZ7FF32TWEFA76	07/27/2021	11/29/2024		664,030	0.7177930000000				(56,013)		(56,013)		33,128			3,174		0/0
Short: United States Dollar									0001													

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
Long: British Pounds Short: United States Dollar.....	TE2100810.....		Currency.....	CITI- E5702ZNF7F32WFA76.....	08/11/2021.....	01/31/2024.....		4,420,866	0.727930000000 0002.....				(358,095)		(358,095)		210,407			6,381		0/0.....
Long: British Pounds Short: United States Dollar.....	TE2100811.....		Currency.....	CITI- E5702ZNF7F32WFA76.....	08/11/2021.....	02/29/2024.....		4,842,362	0.720661.....				(382,539)		(382,539)		230,757			9,884		0/0.....
Long: British Pounds Short: United States Dollar.....	TE2100812.....		Currency.....	CITI- E5702ZNF7F32WFA76.....	08/11/2021.....	03/28/2024.....		2,492,314	0.720508000000 0004.....				(202,276)		(202,276)		118,887			6,161		0/0.....
Long: British Pounds Short: United States Dollar.....	TE2100950.....		Currency.....	CITI- E5702ZNF7F32WFA76.....	10/13/2021.....	09/13/2024.....		2,186,126	0.73551.....				(135,680)		(135,580)		108,703			9,163		0/0.....
Long: British Pounds Short: United States Dollar.....	TE2101011.....		Currency.....	CIBC- 549300TDJVGJ41W031.....	10/25/2021.....	04/24/2024.....		703,301	0.729422000000 0001.....				(49,065)		(49,065)		33,970			1,979		0/0.....
Long: British Pounds Short: United States Dollar.....	TE2101090.....		Currency.....	NTX- 549300E6Z0W0KZV1023.....	11/18/2021.....	01/31/2024.....		4,324,907	0.744784.....				(218,034)		(218,034)		212,692			6,242		0/0.....
Long: British Pounds Short: United States Dollar.....	TE2101091.....		Currency.....	NTX- 549300E6Z0W0KZV1023.....	11/18/2021.....	02/29/2024.....		4,052,322	0.744677000000 0003.....				(204,399)		(204,399)		199,544			8,272		0/0.....
Long: British Pounds Short: United States Dollar.....	TE2101092.....		Currency.....	NTX- 549300E6Z0W0KZV1023.....	11/18/2021.....	04/02/2024.....		4,580,694	0.744554999999 9997.....				(231,249)		(231,249)		225,836			11,578		0/0.....
Long: British Pounds Short: United States Dollar.....	TE2101093.....		Currency.....	NTX- 549300E6Z0W0KZV1023.....	11/18/2021.....	04/30/2024.....		4,249,412	0.744450999999 9997.....				(214,981)		(214,981)		209,475			12,267		0/0.....
Long: British Pounds Short: United States Dollar.....	TE2101094.....		Currency.....	NTX- 549300E6Z0W0KZV1023.....	11/18/2021.....	05/31/2024.....		3,923,626	0.744295999999 9996.....				(199,950)		(199,950)		192,585			12,663		0/0.....
Long: British Pounds Short: United States Dollar.....	TE2101095.....		Currency.....	NTX- 549300E6Z0W0KZV1023.....	11/18/2021.....	06/28/2024.....		4,280,981	0.744063000000 0003.....				(219,816)		(219,816)		209,580			15,051		0/0.....
Long: British Pounds Short: United States Dollar.....	TE2101096.....		Currency.....	NTX- 549300E6Z0W0KZV1023.....	11/18/2021.....	07/31/2024.....		2,719,550	0.743789999999 9995.....				(140,314)		(140,314)		134,609			10,385		0/0.....
Long: British Pounds Short: United States Dollar.....	TE2101097.....		Currency.....	NTX- 549300E6Z0W0KZV1023.....	11/18/2021.....	08/30/2024.....		2,384,149	0.743623999999 9995.....				(123,295)		(123,295)		119,261			9,733		0/0.....
Long: British Pounds Short: United States Dollar.....	TE2101098.....		Currency.....	NTX- 549300E6Z0W0KZV1023.....	11/18/2021.....	09/30/2024.....		2,582,131	0.743283999999 9994.....				(134,407)		(134,407)		130,536			11,181		0/0.....
Long: British Pounds Short: United States Dollar.....	TE2101099.....		Currency.....	NTX- 549300E6Z0W0KZV1023.....	11/18/2021.....	10/31/2024.....		2,570,488	0.743026999999 9999.....				(134,354)		(134,354)		131,372			11,733		0/0.....
Long: British Pounds Short: United States Dollar.....	TE2101100.....		Currency.....	NTX- 549300E6Z0W0KZV1023.....	11/18/2021.....	11/29/2024.....		2,519,630	0.742743000000 0004.....				(132,343)		(132,343)		130,070			12,044		0/0.....
Long: British Pounds Short: United States Dollar.....	TE2101101.....		Currency.....	NTX- 549300E6Z0W0KZV1023.....	11/18/2021.....	12/31/2024.....		2,423,363	0.742276999999 9996.....				(128,446)		(128,446)		126,451			12,117		0/0.....
Long: British Pounds Short: United States Dollar.....	TE2101102.....		Currency.....	NTX- 549300E6Z0W0KZV1023.....	11/18/2021.....	01/31/2025.....		2,490,976	0.741659999999 9999.....				(133,749)		(133,749)		131,147			12,963		0/0.....
Long: British Pounds Short: United States Dollar.....	TE2101103.....		Currency.....	NTX- 549300E6Z0W0KZV1023.....	11/18/2021.....	02/28/2025.....		2,322,003	0.741253000000 0005.....				(125,681)		(125,681)		123,258			12,540		0/0.....
Long: British Pounds Short: United States Dollar.....	TE2101104.....		Currency.....	NTX- 549300E6Z0W0KZV1023.....	11/18/2021.....	03/31/2025.....		2,179,687	0.740801999999 9996.....				(119,022)		(119,022)		116,748			12,185		0/0.....
Long: British Pounds Short: United States Dollar.....	TE2101105.....		Currency.....	NTX- 549300E6Z0W0KZV1023.....	11/18/2021.....	04/30/2025.....		2,051,949	0.740365999999 9997.....				(112,987)		(112,987)		110,868			11,847		0/0.....
Long: British Pounds Short: United States Dollar.....	TE2101106.....		Currency.....	NTX- 549300E6Z0W0KZV1023.....	11/18/2021.....	05/30/2025.....		1,272,746	0.739931000000 0001.....				(70,664)		(70,664)		69,363			7,574		0/0.....

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
Long: British Pounds Short: United States Dollar.....	TE2101130.....		Currency.....	NTX-549300E1620W0KZ11023.....	12/01/2021.....	01/16/2024.....		1,966,908	0.7522189999999				(80,655)		(80,655)		97,595			2,073		0/0.....
Long: British Pounds Short: United States Dollar.....	TE2101140.....		Currency.....	NTX-549300E1620W0KZ11023.....	12/01/2021.....	02/15/2024.....		1,873,678	0.7521170000000				(76,833)		(76,833)		93,121			3,312		0/0.....
Long: British Pounds Short: United States Dollar.....	TE2101141.....		Currency.....	NTX-549300E1620W0KZ11023.....	12/01/2021.....	03/15/2024.....		3,926,997	0.7596499999999				(161,369)		(161,369)		195,401			8,962		0/0.....
Long: British Pounds Short: United States Dollar.....	TE2101170.....		Currency.....	CITI-E57002NZ7FF32TWEFA76.....	12/13/2021.....	09/12/2025.....		71,487,207	0.7434220000000				(3,650,977)		(3,650,977)		4,014,738			466,040		0/0.....
Long: British Pounds Short: United States Dollar.....	TE2101235.....		Currency.....	CITI-E57002NZ7FF32TWEFA76.....	12/20/2021.....	06/14/2024.....		4,568,048	0.7582799999999				(154,180)		(154,180)		228,034			15,416		0/0.....
Long: British Pounds Short: United States Dollar.....	TE2101236.....		Currency.....	CITI-E57002NZ7FF32TWEFA76.....	12/20/2021.....	09/13/2024.....		6,382,394	0.7589510000000				(221,315)		(221,315)		326,610			26,752		0/0.....
Long: British Pounds Short: United States Dollar.....	TE2200063.....		Currency.....	CITI-E57002NZ7FF32TWEFA76.....	02/03/2022.....	07/08/2024.....		1,297,682	0.7351860000000				(81,281)		(81,281)		62,961			4,689		0/0.....
Long: British Pounds Short: United States Dollar.....	TE2200064.....		Currency.....	CITI-E57002NZ7FF32TWEFA76.....	02/03/2022.....	11/29/2024.....		6,799,981	0.7340529999999				(432,550)		(432,550)		346,926			32,503		0/0.....
Long: British Pounds Short: United States Dollar.....	TE2200156.....		Currency.....	CITI-E57002NZ7FF32TWEFA76.....	02/23/2022.....	01/31/2024.....		6,856	0.7375230000000				(409)		(409)		334			10		0/0.....
Long: British Pounds Short: United States Dollar.....	TE2200157.....		Currency.....	CITI-E57002NZ7FF32TWEFA76.....	02/23/2022.....	02/29/2024.....		9,650	0.737452.....				(576)		(576)		471			20		0/0.....
Long: British Pounds Short: United States Dollar.....	TE2200159.....		Currency.....	CITI-E57002NZ7FF32TWEFA76.....	02/23/2022.....	04/30/2024.....		15,104	0.7372239999999				(903)		(903)		738			44		0/0.....
Long: British Pounds Short: United States Dollar.....	TE2200160.....		Currency.....	CITI-E57002NZ7FF32TWEFA76.....	02/23/2022.....	05/31/2024.....		14,193	0.737093.....				(854)		(854)		690			46		0/0.....
Long: British Pounds Short: United States Dollar.....	TE2200162.....		Currency.....	CITI-E57002NZ7FF32TWEFA76.....	02/23/2022.....	07/31/2024.....		15,114	0.7368430000000				(914)		(914)		742			58		0/0.....
Long: British Pounds Short: United States Dollar.....	TE2200163.....		Currency.....	CITI-E57002NZ7FF32TWEFA76.....	02/23/2022.....	08/30/2024.....		13,743	0.7366700000000				(833)		(833)		682			56		0/0.....
Long: British Pounds Short: United States Dollar.....	TE2200165.....		Currency.....	CITI-E57002NZ7FF32TWEFA76.....	02/23/2022.....	10/31/2024.....		14,207	0.7364340000000				(862)		(862)		720			65		0/0.....
Long: British Pounds Short: United States Dollar.....	TE2200166.....		Currency.....	CITI-E57002NZ7FF32TWEFA76.....	02/23/2022.....	11/29/2024.....		13,292	0.7362790000000				(808)		(808)		681			64		0/0.....
Long: British Pounds Short: United States Dollar.....	TE2200168.....		Currency.....	CITI-E57002NZ7FF32TWEFA76.....	02/23/2022.....	01/31/2025.....		14,215	0.7359329999999				(867)		(867)		743			74		0/0.....
Long: British Pounds Short: United States Dollar.....	TE2200169.....		Currency.....	CITI-E57002NZ7FF32TWEFA76.....	02/23/2022.....	02/28/2025.....		16,764	0.7356829999999				(1,027)		(1,027)		884			91		0/0.....
Long: British Pounds Short: United States Dollar.....	TE2200171.....		Currency.....	CITI-E57002NZ7FF32TWEFA76.....	02/23/2022.....	04/30/2025.....		22,179	0.7352560000000				(1,366)		(1,366)		1,191			128		0/0.....
Long: British Pounds Short: United States Dollar.....	TE2200172.....		Currency.....	CITI-E57002NZ7FF32TWEFA76.....	02/23/2022.....	05/30/2025.....		22,185	0.7350020000000				(1,371)		(1,371)		1,202			132		0/0.....
Long: British Pounds Short: United States Dollar.....	TE2200174.....		Currency.....	CITI-E57002NZ7FF32TWEFA76.....	02/23/2022.....	07/31/2025.....		22,940	0.7345490000000				(1,430)		(1,430)		1,262			144		0/0.....
Long: British Pounds Short: United States Dollar.....	TE2200175.....		Currency.....	CITI-E57002NZ7FF32TWEFA76.....	02/23/2022.....	08/29/2025.....		21,468	0.734236.....				(1,348)		(1,348)		1,188			138		0/0.....

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
Long: British Pounds	Long: British Pounds	TE2200177	Currency	CITI- E5700ZLNZ7FF32TWEFA76	02/23/2022	10/31/2025		22,569	0.733595				(1,463)		(1,463)		1,287			155		0/0
Long: British Pounds	Long: British Pounds	TE2200178	Currency	CITI- E5700ZLNZ7FF32TWEFA76	02/23/2022	11/28/2025		20,753	0.733260000000				(1,330)		(1,330)		1,169			143		0/0
Long: British Pounds	Long: British Pounds	TE2200180	Currency	CITI- E5700ZLNZ7FF32TWEFA76	02/23/2022	01/30/2026		22,257	0.73261900000000				(1,441)		(1,441)		1,272			161		0/0
Long: British Pounds	Long: British Pounds	TE2200181	Currency	CITI- E5700ZLNZ7FF32TWEFA76	02/23/2022	02/27/2026		22,596	0.73233899999999				(1,464)		(1,464)		1,301			166		0/0
Long: British Pounds	Long: British Pounds	TE2200183	Currency	CITI- E5700ZLNZ7FF32TWEFA76	02/23/2022	04/30/2026		26,175	0.73183900000000				(1,697)		(1,697)		1,532			200		0/0
Long: British Pounds	Long: British Pounds	TE2200184	Currency	CITI- E5700ZLNZ7FF32TWEFA76	02/23/2022	05/29/2026		25,312	0.73152899999999				(1,644)		(1,644)		1,493			197		0/0
Long: British Pounds	Long: British Pounds	TE2200186	Currency	CITI- E5700ZLNZ7FF32TWEFA76	02/23/2022	07/31/2026		27,078	0.73099400000000				(1,761)		(1,761)		1,623			218		0/0
Long: British Pounds	Long: British Pounds	TE2200187	Currency	CITI- E5700ZLNZ7FF32TWEFA76	02/23/2022	08/28/2026		24,466	0.730711				(1,593)		(1,593)		1,477			200		0/0
Long: British Pounds	Long: British Pounds	TE2200189	Currency	CITI- E5700ZLNZ7FF32TWEFA76	02/23/2022	10/30/2026		26,241	0.72997500000000				(1,717)		(1,717)		1,609			221		0/0
Long: British Pounds	Long: British Pounds	TE2200236	Currency	CITI- E5700ZLNZ7FF32TWEFA76	03/09/2022	11/29/2024		11,195,952	0.76009599999999				(340,226)		(340,226)		591,469			53,515		0/0
Long: British Pounds	Long: British Pounds	TE2200293	Currency	CITI- E5700ZLNZ7FF32TWEFA76	03/24/2022	02/21/2024		152,910	0.75414899999999				(5,871)		(5,871)		7,623			288		0/0
Long: British Pounds	Long: British Pounds	TE2200294	Currency	CITI- E5700ZLNZ7FF32TWEFA76	03/24/2022	03/21/2024		2,499,189	0.75386000000000				(96,582)		(96,582)		124,705			5,927		0/0
Long: British Pounds	Long: British Pounds	TE2200384	Currency	CITI- E5700ZLNZ7FF32TWEFA76	04/13/2022	01/16/2024		279,058	0.762544				(7,770)		(7,770)		14,037			294		0/0
Long: British Pounds	Long: British Pounds	TE2200385	Currency	CITI- E5700ZLNZ7FF32TWEFA76	04/13/2022	02/15/2024		273,600	0.76236400000000				(7,645)		(7,645)		13,783			484		0/0
Long: British Pounds	Long: British Pounds	TE2200386	Currency	CITI- E5700ZLNZ7FF32TWEFA76	04/13/2022	03/15/2024		256,507	0.76205000000000				(7,242)		(7,242)		12,935			585		0/0
Long: British Pounds	Long: British Pounds	TE2200387	Currency	CITI- E5700ZLNZ7FF32TWEFA76	04/13/2022	04/15/2024		266,758	0.76171599999999				(7,626)		(7,626)		13,455			720		0/0
Long: British Pounds	Long: British Pounds	TE2200388	Currency	CITI- E5700ZLNZ7FF32TWEFA76	04/13/2022	05/15/2024		962,776	0.76133300000000				(28,061)		(28,061)		48,441			2,948		0/0
Long: British Pounds	Long: British Pounds	TE2200389	Currency	CITI- E5700ZLNZ7FF32TWEFA76	04/13/2022	07/15/2024		2,108,897	0.76060099999999				(63,707)		(63,707)		106,126			7,761		0/0
Long: British Pounds	Long: British Pounds	TE2200446	Currency	CITI- E5700ZLNZ7FF32TWEFA76	04/28/2022	06/28/2024		8,473	0.79051400000000				67		67		441			30		0/0
Long: British Pounds	Long: British Pounds	TE2200449	Currency	CITI- E5700ZLNZ7FF32TWEFA76	04/28/2022	09/30/2024		6,743	0.78864400000000				39		39		362			29		0/0
Long: British Pounds	Long: British Pounds	TE2200452	Currency	CITI- E5700ZLNZ7FF32TWEFA76	04/28/2022	12/31/2024		5,268	0.79878199999999				20		20		292			26		0/0
Long: British Pounds	Long: British Pounds	TE2200458	Currency	CITI- E5700ZLNZ7FF32TWEFA76	04/28/2022	06/30/2025		5,568	0.78308500000000				(2)		(2)		325			34		0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
Long: British Pounds Short: United States Dollar.....	TE2200461		Currency.....	CITI- E5700ZLNZ7FF32TWEA76.....	04/28/2022	09/30/2025		5,099	0.7812510000000 0003.....				(14)		(14)		303			34		0/0.....
Long: British Pounds Short: United States Dollar.....	TE2200464		Currency.....	CITI- E5700ZLNZ7FF32TWEA76.....	04/28/2022	12/31/2025		4,285	0.7794240000000 0001.....				(23)		(23)		259			30		0/0.....
Long: British Pounds Short: United States Dollar.....	TE2200467		Currency.....	CITI- E5700ZLNZ7FF32TWEA76.....	04/28/2022	03/31/2026		528	0.777725.....				(3)		(3)		33			4		0/0.....
Long: British Pounds Short: United States Dollar.....	TE2200470		Currency.....	CITI- E5700ZLNZ7FF32TWEA76.....	04/28/2022	06/30/2026		6,145	0.7758559999999 9999.....				(49)		(49)		388			49		0/0.....
Long: British Pounds Short: United States Dollar.....	TE2200473		Currency.....	CITI- E5700ZLNZ7FF32TWEA76.....	04/28/2022	09/30/2026		5,715	0.7739930000000 0004.....				(54)		(54)		369			47		0/0.....
Long: British Pounds Short: United States Dollar.....	TE2200475		Currency.....	CITI- E5700ZLNZ7FF32TWEA76.....	04/28/2022	11/16/2026		2,812	0.7730960000000 0001.....				(28)		(28)		184			24		0/0.....
Long: British Pounds Short: United States Dollar.....	TE2200651		Currency.....	CITI- E5700ZLNZ7FF32TWEA76.....	06/17/2022	01/12/2024		1,820,646	0.8074019999999 9995.....				53,392		53,392		96,938			1,662		0/0.....
Long: British Pounds Short: United States Dollar.....	TE2200652		Currency.....	CITI- E5700ZLNZ7FF32TWEA76.....	06/17/2022	02/20/2024		2,783,160	0.807037.....				80,824		80,824		148,459			5,186		0/0.....
Long: British Pounds Short: United States Dollar.....	TE2200653		Currency.....	CITI- E5700ZLNZ7FF32TWEA76.....	06/17/2022	03/19/2024		1,475,881	0.8067180000000 0005.....				42,425		42,425		78,799			3,457		0/0.....
Long: British Pounds Short: United States Dollar.....	TE2200654		Currency.....	CITI- E5700ZLNZ7FF32TWEA76.....	06/17/2022	04/18/2024		1,460,554	0.8065170000000 0004.....				41,699		41,699		78,001			4,000		0/0.....
Long: British Pounds Short: United States Dollar.....	TE2200655		Currency.....	CITI- E5700ZLNZ7FF32TWEA76.....	06/17/2022	05/20/2024		1,931,383	0.8061850000000 0004.....				54,114		54,114		102,833			6,022		0/0.....
Long: British Pounds Short: United States Dollar.....	TE2200656		Currency.....	CITI- E5700ZLNZ7FF32TWEA76.....	06/17/2022	06/20/2024		3,295,056	0.8059990000000 0003.....				90,677		90,677		174,834			11,322		0/0.....
Long: British Pounds Short: United States Dollar.....	TE2200689		Currency.....	CITI- E5700ZLNZ7FF32TWEA76.....	06/30/2022	11/29/2024		5,545,800	0.8114249999999 9995.....				194,596		194,596		312,763			26,508		0/0.....
Long: British Pounds Short: United States Dollar.....	TE2200730		Currency.....	NTX- 949300E162010KZV1023.....	07/13/2022	01/16/2024		1,448,040	0.8287060000000 0005.....				81,824		81,824		79,156			1,526		0/0.....
Long: British Pounds Short: United States Dollar.....	TE2200744		Currency.....	CITI- E5700ZLNZ7FF32TWEA76.....	07/14/2022	09/13/2024		19,297,369	0.8345850000000 0002.....				1,241,397		1,241,397		1,088,795			80,887		0/0.....
Long: British Pounds Short: United States Dollar.....	TE2200756		Currency.....	CITI- E5700ZLNZ7FF32TWEA76.....	07/21/2022	09/13/2024		315,315	0.8239269999999 9996.....				15,998		15,998		17,564			1,322		0/0.....
Long: British Pounds Short: United States Dollar.....	TE2200876		Currency.....	CITI- E5700ZLNZ7FF32TWEA76.....	08/31/2022	01/08/2024		1,396,027	0.8595819999999 9996.....				133,775		133,775		79,111			1,041		0/0.....
Long: British Pounds Short: United States Dollar.....	TE2200877		Currency.....	CITI- E5700ZLNZ7FF32TWEA76.....	08/31/2022	02/07/2024		1,820,540	0.8596639999999 9996.....				175,394		175,394		103,401			2,918		0/0.....
Long: British Pounds Short: United States Dollar.....	TE2200878		Currency.....	CITI- E5700ZLNZ7FF32TWEA76.....	08/31/2022	08/07/2024		1,116,818	0.8613279999999 9998.....				109,787		109,787		64,177			4,335		0/0.....
Long: British Pounds Short: United States Dollar.....	TE2200879		Currency.....	CITI- E5700ZLNZ7FF32TWEA76.....	08/31/2022	09/09/2024		1,019,683	0.861564.....				100,664		100,664		59,308			4,240		0/0.....
Long: British Pounds Short: United States Dollar.....	TE2200880		Currency.....	CITI- E5700ZLNZ7FF32TWEA76.....	08/31/2022	10/07/2024		1,154,842	0.8617789999999 9996.....				114,444		114,444		67,862			5,065		0/0.....
Long: British Pounds Short: United States Dollar.....	TE2200881		Currency.....	CITI- E5700ZLNZ7FF32TWEA76.....	08/31/2022	11/29/2024		6,611,743	0.8619719999999 9996.....				658,327		658,327		396,106			31,603		0/0.....

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
Long: British Pounds Short: United States Dollar	TE2300062		Currency	CITI- E5700ZMZFF32TNEFA76	01/18/2023	09/30/2024		27,483,433	0.80609399999999				770,967		770,967		770,968			119,007		0/0
Long: British Pounds Short: United States Dollar																						
Long: British Pounds Short: United States Dollar	TE2300109		Currency	CITI- E5700ZMZFF32TNEFA76	02/01/2023	01/08/2024		797,998	0.80224600000000				18,140		18,140		18,141			595		0/0
Long: British Pounds Short: United States Dollar																						
Long: British Pounds Short: United States Dollar	TE2300135		Currency	CITI- E5700ZMZFF32TNEFA76	02/13/2023	04/18/2024		2,703,292	0.81566099999999				108,704		108,704		108,705			7,403		0/0
Long: British Pounds Short: United States Dollar																						
Long: British Pounds Short: United States Dollar	TE2300136		Currency	CITI- E5700ZMZFF32TNEFA76	02/13/2023	07/17/2024		13,500,575	0.81477999999999				524,878		524,878		524,879			49,935		0/0
Long: British Pounds Short: United States Dollar																						
Long: British Pounds Short: United States Dollar	TE2300143		Currency	CITI- E5700ZMZFF32TNEFA76	02/13/2023	03/15/2024		19,132,198	0.81597699999999				775,552		775,552		775,553			43,663		0/0
Long: British Pounds Short: United States Dollar																						
Long: British Pounds Short: United States Dollar	TE2300179		Currency	CITI- E5700ZMZFF32TNEFA76	02/17/2023	02/15/2024		2,673,935	0.82275699999999				131,194		131,194		131,194			4,727		0/0
Long: British Pounds Short: United States Dollar																						
Long: British Pounds Short: United States Dollar	TE2300211		Currency	CITI- E5700ZMZFF32TNEFA76	03/02/2023	02/21/2024		3,099,686	0.83002699999999				180,893		180,893		180,894			5,833		0/0
Long: British Pounds Short: United States Dollar																						
Long: British Pounds Short: United States Dollar	TE2300212		Currency	CITI- E5700ZMZFF32TNEFA76	03/02/2023	03/21/2024		2,953,116	0.82517999999999				170,773		170,773		170,773			7,004		0/0
Long: British Pounds Short: United States Dollar																						
Long: British Pounds Short: United States Dollar	TE2300257		Currency	CITI- E5700ZMZFF32TNEFA76	03/14/2023	01/16/2024		1,466,950	0.81802399999999				62,915		62,915		62,915			1,546		0/0
Long: British Pounds Short: United States Dollar																						
Long: British Pounds Short: United States Dollar	TE2300286		Currency	CITI- E5700ZMZFF32TNEFA76	03/16/2023	03/19/2024		1,730,288	0.82457199999999				89,132		89,132		89,133			4,053		0/0
Long: British Pounds Short: United States Dollar																						
Long: British Pounds Short: United States Dollar	TE2300287		Currency	CITI- E5700ZMZFF32TNEFA76	03/16/2023	06/20/2024		1,823,452	0.82474199999999				93,988		93,988		93,988			6,265		0/0
Long: British Pounds Short: United States Dollar																						
Long: British Pounds Short: United States Dollar	TE2300338		Currency	CITI- E5700ZMZFF32TNEFA76	03/30/2023	03/15/2024		2,360,818	0.80632199999999				66,632		66,632		66,632			5,388		0/0
Long: British Pounds Short: United States Dollar																						
Long: British Pounds Short: United States Dollar	TE2300351		Currency	CITI- E5700ZMZFF32TNEFA76	03/30/2023	01/31/2024		1,676,208	0.80515300000000				44,513		44,513		44,513			2,419		0/0
Long: British Pounds Short: United States Dollar																						
Long: British Pounds Short: United States Dollar	TE2300352		Currency	CITI- E5700ZMZFF32TNEFA76	03/30/2023	02/29/2024		1,345,808	0.80528299999999				36,122		36,122		36,122			2,747		0/0
Long: British Pounds Short: United States Dollar																						
Long: British Pounds Short: United States Dollar	TE2300353		Currency	CITI- E5700ZMZFF32TNEFA76	03/30/2023	04/02/2024		7,237,661	0.80505599999999				193,043		193,043		193,043			18,294		0/0
Long: British Pounds Short: United States Dollar																						
Long: British Pounds Short: United States Dollar	TE2300354		Currency	CITI- E5700ZMZFF32TNEFA76	03/30/2023	04/30/2024		93,735,768	0.80484500000000				2,477,465		2,477,465		2,477,466			270,592		0/0
Long: British Pounds Short: United States Dollar																						
Long: British Pounds Short: United States Dollar	TE2300378		Currency	NTX- 549300E1620W0K2V1023	04/13/2023	04/15/2024		37,731,055	0.79587699999999				565,154		565,154		565,154			101,885		0/0
Long: British Pounds Short: United States Dollar																						
Long: British Pounds Short: United States Dollar	TE2300388		Currency	CITI- E5700ZMZFF32TNEFA76	04/13/2023	03/15/2024		17,197,589	0.79507099999999				238,647		238,647		238,647			39,248		0/0
Long: British Pounds Short: United States Dollar																						
Long: British Pounds Short: United States Dollar	TE2300406		Currency	CITI- E5700ZMZFF32TNEFA76	04/18/2023	07/17/2024		10,922,976	0.80157100000000				240,701		240,701		240,701			40,401		0/0
Long: British Pounds Short: United States Dollar																						
Long: British Pounds Short: United States Dollar	TE2300407		Currency	CITI- E5700ZMZFF32TNEFA76	04/18/2023	08/19/2024		2,094,902	0.80193700000000				47,371		47,371		47,371			8,354		0/0
Long: British Pounds Short: United States Dollar																						
Long: British Pounds Short: United States Dollar	TE2300408		Currency	CITI- E5700ZMZFF32TNEFA76	04/18/2023	09/30/2024		1,741,306	0.80224600000000				40,302		40,302		40,302			7,540		0/0
Long: British Pounds Short: United States Dollar																						
Long: British Pounds Short: United States Dollar	TE2300409		Currency	CITI- E5700ZMZFF32TNEFA76	04/18/2023	10/31/2024		2,152,684	0.80259999999999				51,058		51,058		51,058			9,826		0/0
Long: British Pounds Short: United States Dollar																						

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
Long: British Pounds Short: United States Dollar.....	TE2300410.....		Currency.....	CITI- E5700ZINZ7F32TWEA76.....	04/18/2023.....	11/29/2024.....		5,149,117	0.90282600000000 0004.....				124,195		124,195		124,196			24,612		0/0.....
Long: British Pounds Short: United States Dollar.....	TE2300532.....		Currency.....	CITI- E5700ZINZ7F32TWEA76.....	05/10/2023.....	02/14/2024.....		22,783,500	0.790045.....				167,463		167,463		167,463			39,826		0/0.....
Long: British Pounds Short: United States Dollar.....	TE2300533.....		Currency.....	CITI- E5700ZINZ7F32TWEA76.....	05/10/2023.....	09/13/2024.....		3,782,100	0.79320999999999 9997.....				43,740		43,740		43,741			15,853		0/0.....
Long: British Pounds Short: United States Dollar.....	TE2300514.....		Currency.....	CITI- E5700ZINZ7F32TWEA76.....	05/10/2023.....	01/16/2024.....		126,727	0.78609799999999 9997.....				762		762		762			134		0/0.....
Long: British Pounds Short: United States Dollar.....	TE2300516.....		Currency.....	CITI- E5700ZINZ7F32TWEA76.....	05/10/2023.....	03/15/2024.....		3,808,913	0.78963399999999 9995.....				26,451		26,451		26,451			8,693		0/0.....
Long: British Pounds Short: United States Dollar.....	TE2300528.....		Currency.....	CITI- E5700ZINZ7F32TWEA76.....	05/10/2023.....	01/16/2024.....		2,008,610	0.79041099999999 9997.....				15,435		15,435		15,435			2,117		0/0.....
Long: British Pounds Short: United States Dollar.....	TE2300604.....		Currency.....	CITI- E5700ZINZ7F32TWEA76.....	05/30/2023.....	02/15/2024.....		882,143	0.80584800000000 0001.....				24,262		24,262		24,262			1,559		0/0.....
Long: British Pounds Short: United States Dollar.....	TE2300628.....		Currency.....	CITI- E5700ZINZ7F32TWEA76.....	05/31/2023.....	02/15/2024.....		1,814,743	0.80205300000000 0002.....				41,131		41,131		41,131			3,208		0/0.....
Long: British Pounds Short: United States Dollar.....	TE2300676.....		Currency.....	CITI- E5700ZINZ7F32TWEA76.....	06/13/2023.....	07/17/2024.....		6,344,495	0.79624200000000 0001.....				96,697		96,697		96,697			23,467		0/0.....
Long: British Pounds Short: United States Dollar.....	TE2300729.....		Currency.....	CITI- E5700ZINZ7F32TWEA76.....	06/23/2023.....	01/25/2024.....		1,432,154	0.78762500000000 0002.....				5,984		5,984		5,984			1,887		0/0.....
Long: British Pounds Short: United States Dollar.....	TE2300730.....		Currency.....	CITI- E5700ZINZ7F32TWEA76.....	06/23/2023.....	02/27/2024.....		1,126,561	0.78823900000000 0002.....				5,745		5,745		5,746			2,241		0/0.....
Long: British Pounds Short: United States Dollar.....	TE2300786.....		Currency.....	CITI- E5700ZINZ7F32TWEA76.....	07/12/2023.....	12/16/2024.....		21,860,640	0.77765300000000 0004.....				173,287		173,287		173,288			107,157		0/0.....
Long: British Pounds Short: United States Dollar.....	TE2300795.....		Currency.....	CITI- E5700ZINZ7F32TWEA76.....	07/14/2023.....	01/16/2024.....		828,142	0.76381399999999 9999.....				21,717		21,717		21,718			873		0/0.....
Long: British Pounds Short: United States Dollar.....	TE2300839.....		Currency.....	NTX- 949300E162010KZV1 023.....	07/19/2023.....	03/22/2024.....		3,628,504	0.77592799999999 9995.....				38,127		38,127		38,128			8,659		0/0.....
Long: British Pounds Short: United States Dollar.....	TE2300835.....		Currency.....	SS- E5700ZINZ7F32TWEA76.....	07/19/2023.....	01/19/2024.....		8,335,015	0.77396399999999 9999.....				110,595		110,595		110,595			9,574		0/0.....
Long: British Pounds Short: United States Dollar.....	TE2300845.....		Currency.....	CITI- E5700ZINZ7F32TWEA76.....	07/20/2023.....	02/21/2024.....		3,284,506	0.77834300000000 0001.....				24,774		24,774		24,775			6,181		0/0.....
Long: British Pounds Short: United States Dollar.....	TE2300903.....		Currency.....	CITI- E5700ZINZ7F32TWEA76.....	08/07/2023.....	01/31/2024.....		3,234,898	0.78361899999999 0005.....				3,680		3,680		3,680			4,669		0/0.....
Long: British Pounds Short: United States Dollar.....	TE2300904.....		Currency.....	CITI- E5700ZINZ7F32TWEA76.....	08/07/2023.....	02/29/2024.....		3,552,966	0.78361899999999 9995.....				2,784		2,784		2,785			7,252		0/0.....
Long: British Pounds Short: United States Dollar.....	TE2300905.....		Currency.....	CITI- E5700ZINZ7F32TWEA76.....	08/07/2023.....	04/02/2024.....		3,632,198	0.78382200000000 0002.....				1,479		1,479		1,479			9,181		0/0.....
Long: British Pounds Short: United States Dollar.....	TE2300906.....		Currency.....	CITI- E5700ZINZ7F32TWEA76.....	08/07/2023.....	04/30/2024.....		3,578,677	0.78408100000000 0003.....				182		182		183			10,331		0/0.....
Long: British Pounds Short: United States Dollar.....	TE2300907.....		Currency.....	CITI- E5700ZINZ7F32TWEA76.....	08/07/2023.....	05/31/2024.....		3,571,302	0.78446000000000 0005.....				894		894		894			11,526		0/0.....
Long: British Pounds Short: United States Dollar.....	TE2300908.....		Currency.....	CITI- E5700ZINZ7F32TWEA76.....	08/07/2023.....	06/28/2024.....		3,875,314	0.78486.....				2,588		2,588		2,589			13,625		0/0.....

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
Long: British Pounds Short: United States Dollar.....	TE2300909.....		Currency.....	CITI- E5700ZLNZ7FF32TWEA76.....	08/07/2023.....	07/31/2024.....		4,015,283	0.78534999999999				5,619		5,619		5,619			15,334		0/0.....
Long: British Pounds Short: United States Dollar.....	TE2300910.....		Currency.....	CITI- E5700ZLNZ7FF32TWEA76.....	08/07/2023.....	08/30/2024.....		4,020,233	0.78589699999999				8,816		8,816		8,817			16,413		0/0.....
Long: British Pounds Short: United States Dollar.....	TE2300911.....		Currency.....	CITI- E5700ZLNZ7FF32TWEA76.....	08/07/2023.....	09/30/2024.....		4,156,662	0.78645200000000				12,478		12,478		12,478			17,999		0/0.....
Long: British Pounds Short: United States Dollar.....	TE2300912.....		Currency.....	CITI- E5700ZLNZ7FF32TWEA76.....	08/07/2023.....	10/31/2024.....		3,948,786	0.78709499999999				15,564		15,564		15,565			18,024		0/0.....
Long: British Pounds Short: United States Dollar.....	TE2300913.....		Currency.....	CITI- E5700ZLNZ7FF32TWEA76.....	08/07/2023.....	11/29/2024.....		3,861,659	0.78775499999999				18,902		18,902		18,902			18,458		0/0.....
Long: British Pounds Short: United States Dollar.....	TE2300914.....		Currency.....	CITI- E5700ZLNZ7FF32TWEA76.....	08/07/2023.....	12/31/2024.....		3,932,011	0.78851099999999				23,523		23,523		23,523			19,660		0/0.....
Long: British Pounds Short: United States Dollar.....	TE2300915.....		Currency.....	CITI- E5700ZLNZ7FF32TWEA76.....	08/07/2023.....	01/31/2025.....		3,935,520	0.789076.....				26,784		26,784		26,784			20,481		0/0.....
Long: British Pounds Short: United States Dollar.....	TE2300916.....		Currency.....	CITI- E5700ZLNZ7FF32TWEA76.....	08/07/2023.....	02/28/2025.....		3,706,308	0.78973499999999				28,685		28,685		28,686			20,016		0/0.....
Long: British Pounds Short: United States Dollar.....	TE2300917.....		Currency.....	CITI- E5700ZLNZ7FF32TWEA76.....	08/07/2023.....	03/31/2025.....		3,489,055	0.79048600000000				30,705		30,705		30,706			19,504		0/0.....
Long: British Pounds Short: United States Dollar.....	TE2300918.....		Currency.....	CITI- E5700ZLNZ7FF32TWEA76.....	08/07/2023.....	04/30/2025.....		3,303,716	0.79120400000000				32,446		32,446		32,447			19,074		0/0.....
Long: British Pounds Short: United States Dollar.....	TE2300919.....		Currency.....	CITI- E5700ZLNZ7FF32TWEA76.....	08/07/2023.....	05/30/2025.....		3,252,770	0.79192700000000				35,292		35,292		35,293			19,358		0/0.....
Long: British Pounds Short: United States Dollar.....	TE2300920.....		Currency.....	CITI- E5700ZLNZ7FF32TWEA76.....	08/07/2023.....	06/30/2025.....		3,149,887	0.79267100000000				37,510		37,510		37,510			19,289		0/0.....
Long: British Pounds Short: United States Dollar.....	TE2300921.....		Currency.....	CITI- E5700ZLNZ7FF32TWEA76.....	08/07/2023.....	07/31/2025.....		3,098,035	0.79339599999999				39,609		39,609		39,609			19,491		0/0.....
Long: British Pounds Short: United States Dollar.....	TE2300922.....		Currency.....	CITI- E5700ZLNZ7FF32TWEA76.....	08/07/2023.....	08/29/2025.....		2,951,242	0.79408599999999				40,196		40,196		40,196			19,034		0/0.....
Long: British Pounds Short: United States Dollar.....	TE2300923.....		Currency.....	CITI- E5700ZLNZ7FF32TWEA76.....	08/07/2023.....	09/30/2025.....		2,651,731	0.79483300000000				38,509		38,509		38,510			17,540		0/0.....
Long: British Pounds Short: United States Dollar.....	TE2300924.....		Currency.....	CITI- E5700ZLNZ7FF32TWEA76.....	08/07/2023.....	10/31/2025.....		2,551,514	0.79551899999999				39,163		39,163		39,164			17,274		0/0.....
Long: British Pounds Short: United States Dollar.....	TE2300925.....		Currency.....	CITI- E5700ZLNZ7FF32TWEA76.....	08/07/2023.....	11/28/2025.....		3,904,394	0.79612700000000				62,785		62,785		62,786			26,988		0/0.....
Long: British Pounds Short: United States Dollar.....	TE2300926.....		Currency.....	CITI- E5700ZLNZ7FF32TWEA76.....	08/07/2023.....	12/31/2025.....		4,530,558	0.79613500000000				72,662		72,662		72,662			32,036		0/0.....
Long: British Pounds Short: United States Dollar.....	TE2300927.....		Currency.....	CITI- E5700ZLNZ7FF32TWEA76.....	08/07/2023.....	01/30/2026.....		4,840,103	0.796821.....				83,415		83,415		83,415			34,930		0/0.....
Long: British Pounds Short: United States Dollar.....	TE2300928.....		Currency.....	CITI- E5700ZLNZ7FF32TWEA76.....	08/07/2023.....	02/27/2026.....		5,048,887	0.79733600000000				91,843		91,843		91,844			37,087		0/0.....
Long: British Pounds Short: United States Dollar.....	TE2300929.....		Currency.....	CITI- E5700ZLNZ7FF32TWEA76.....	08/07/2023.....	03/31/2026.....		4,882,022	0.79789200000000				93,943		93,943		93,943			36,615		0/0.....
Long: British Pounds Short: United States Dollar.....	TE2300930.....		Currency.....	CITI- E5700ZLNZ7FF32TWEA76.....	08/07/2023.....	04/30/2026.....		7,575,116	0.79908800000000				159,770		159,770		159,770			57,856		0/0.....

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
Long: British Pounds Short: United States Dollar.....	TE2300931		Currency.....	CITI- E5700ZLNZ7FF32TWEA76.....	08/07/2023	05/29/2026		6,303,259	0.7906229999999				139,204		139,204		139,204			48,966		0/0.....
Long: British Pounds Short: United States Dollar.....	TE2300932		Currency.....	CITI- E5700ZLNZ7FF32TWEA76.....	08/07/2023	06/30/2026		5,895,210	0.8001770000000				136,388		136,388		136,389			46,606		0/0.....
Long: British Pounds Short: United States Dollar.....	TE2300933		Currency.....	CITI- E5700ZLNZ7FF32TWEA76.....	08/07/2023	07/31/2026		5,175,122	0.8006940000000				124,874		124,874		124,874			41,589		0/0.....
Long: British Pounds Short: United States Dollar.....	TE2300934		Currency.....	CITI- E5700ZLNZ7FF32TWEA76.....	08/07/2023	09/01/2026		4,340,403	0.8012559999999				109,342		109,342		109,343			35,458		0/0.....
Long: British Pounds Short: United States Dollar.....	TE2300935		Currency.....	CITI- E5700ZLNZ7FF32TWEA76.....	08/07/2023	09/30/2026		3,659,195	0.8077680000000				95,717		95,717		95,718			30,340		0/0.....
Long: British Pounds Short: United States Dollar.....	TE2300936		Currency.....	CITI- E5700ZLNZ7FF32TWEA76.....	08/07/2023	10/30/2026		3,105,035	0.8022759999999				84,239		84,239		84,239			26,133		0/0.....
Long: British Pounds Short: United States Dollar.....	TE2300937		Currency.....	CITI- E5700ZLNZ7FF32TWEA76.....	08/07/2023	11/30/2026		2,617,902	0.8027760000000				73,570		73,570		73,571			22,355		0/0.....
Long: British Pounds Short: United States Dollar.....	TE2300938		Currency.....	CITI- E5700ZLNZ7FF32TWEA76.....	08/07/2023	12/31/2026		2,490,256	0.8032519999999				72,331		72,331		72,331			21,566		0/0.....
Long: British Pounds Short: United States Dollar.....	TE2300939		Currency.....	CITI- E5700ZLNZ7FF32TWEA76.....	08/07/2023	01/29/2027		2,327,460	0.803589.....				69,283		69,283		69,284			20,425		0/0.....
Long: British Pounds Short: United States Dollar.....	TE2300940		Currency.....	CITI- E5700ZLNZ7FF32TWEA76.....	08/07/2023	02/26/2027		2,633,899	0.8039800000000				80,466		80,466		80,466			23,394		0/0.....
Long: British Pounds Short: United States Dollar.....	TE2300941		Currency.....	CITI- E5700ZLNZ7FF32TWEA76.....	08/07/2023	03/31/2027		1,484,769	0.804419.....				46,687		46,687		46,687			13,394		0/0.....
Long: British Pounds Short: United States Dollar.....	TE2300942		Currency.....	CITI- E5700ZLNZ7FF32TWEA76.....	08/07/2023	04/30/2027		1,584,506	0.8047998000000				51,069		51,069		51,070			14,464		0/0.....
Long: British Pounds Short: United States Dollar.....	TE2300943		Currency.....	CITI- E5700ZLNZ7FF32TWEA76.....	08/07/2023	05/28/2027		501,778	0.8051350000000				16,530		16,530		16,531			4,634		0/0.....
Long: British Pounds Short: United States Dollar.....	TE2300944		Currency.....	CITI- E5700ZLNZ7FF32TWEA76.....	08/07/2023	06/30/2027		2,413,686	0.8055120000000				81,479		81,479		81,479			22,577		0/0.....
Long: British Pounds Short: United States Dollar.....	TE2300945		Currency.....	CITI- E5700ZLNZ7FF32TWEA76.....	08/07/2023	07/30/2027		698,240	0.8058370000000				24,073		24,073		24,074			6,609		0/0.....
Long: British Pounds Short: United States Dollar.....	TE2300971		Currency.....	MTX- 649300E1620W0KZ11023.....	08/14/2023	04/15/2024		254,698	0.7886440000000				1,466		1,466		1,466			688		0/0.....
Long: British Pounds Short: United States Dollar.....	TE2301020		Currency.....	CITI- E5700ZLNZ7FF32TWEA76.....	08/21/2023	01/25/2024		2,465,733	0.7840749999999				(866)		(866)		(866)			3,275		0/0.....
Long: British Pounds Short: United States Dollar.....	TE2301021		Currency.....	CITI- E5700ZLNZ7FF32TWEA76.....	08/21/2023	02/27/2024		818,449	0.7844100000000				178		178		178			1,628		0/0.....
Long: British Pounds Short: United States Dollar.....	TE2301022		Currency.....	CITI- E5700ZLNZ7FF32TWEA76.....	08/21/2023	03/26/2024		577,277	0.7847180000000				414		414		415			1,411		0/0.....
Long: British Pounds Short: United States Dollar.....	TE2301023		Currency.....	CITI- E5700ZLNZ7FF32TWEA76.....	08/21/2023	04/26/2024		1,644,441	0.7850690000000				1,983		1,983		1,984			4,667		0/0.....
Long: British Pounds Short: United States Dollar.....	TE2301045		Currency.....	CITI- E5700ZLNZ7FF32TWEA76.....	08/30/2023	04/30/2024		25,762,713	0.7859469999999				60,015		60,015		60,016			74,371		0/0.....
Long: British Pounds Short: United States Dollar.....	TE2301046		Currency.....	CITI- E5700ZLNZ7FF32TWEA76.....	08/30/2023	05/31/2024		50,874,000	0.7862559999999				129,280		129,280		129,280			164,195		0/0.....

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Long: British Pounds Short: United States Dollar.....	TE2301090.....		Currency.....	\$S-	09/13/2023	01/05/2024		6,785,691	0.8008450000000003				142,051		142,051		142,051			3,999		0/0
Long: British Pounds Short: United States Dollar.....	TE2301091.....		Currency.....	\$S-	09/13/2023	02/05/2024		7,791,514	0.8008640000000002				164,464		164,464		164,464			12,147		0/0
Long: British Pounds Short: United States Dollar.....	TE2301092.....		Currency.....	\$S-	09/13/2023	03/05/2024		5,371,672	0.8008659999999997				114,031		114,031		114,031			11,413		0/0
Long: British Pounds Short: United States Dollar.....	TE2301093.....		Currency.....	\$S-	09/13/2023	04/05/2024		6,050,536	0.8008459999999995				128,917		128,917		128,917			15,541		0/0
Long: British Pounds Short: United States Dollar.....	TE2301094.....		Currency.....	\$S-	09/13/2023	05/07/2024		2,864,328	0.8009190000000005				61,245		61,245		61,245			8,506		0/0
Long: British Pounds Short: United States Dollar.....	TE2301095.....		Currency.....	\$S-	09/13/2023	06/05/2024		3,480,609	0.8009730000000005				74,098		74,098		74,099			11,419		0/0
Long: British Pounds Short: United States Dollar.....	TE2301096.....		Currency.....	\$S-	09/13/2023	07/05/2024		884,410	0.8010599999999999				18,878		18,878		18,878			3,170		0/0
Long: British Pounds Short: United States Dollar.....	TE2301097.....		Currency.....	\$S-	09/13/2023	08/05/2024		3,330,506	0.8011749999999997				71,918		71,918		71,918			12,869		0/0
Long: British Pounds Short: United States Dollar.....	TE2301098.....		Currency.....	\$S-	09/13/2023	09/05/2024		1,242,048	0.8013329999999999				27,197		27,197		27,198			5,123		0/0
Long: British Pounds Short: United States Dollar.....	TE2301099.....		Currency.....	\$S-	09/13/2023	10/07/2024		2,083,049	0.8014600000000001				46,195		46,195		46,196			9,136		0/0
Long: British Pounds Short: United States Dollar.....	TE2301100.....		Currency.....	\$S-	09/13/2023	11/05/2024		1,570,677	0.8016640000000004				35,408		35,408		35,408			7,229		0/0
Long: British Pounds Short: United States Dollar.....	TE2301101.....		Currency.....	\$S-	09/13/2023	12/05/2024		1,448,748	0.8018899999999999				33,245		33,245		33,246			6,988		0/0
Long: British Pounds Short: United States Dollar.....	TE2301120.....		Currency.....	CITI- E5700ZLNZ7FF32TWEFA76	09/19/2023	09/30/2024		8,478,685	0.8071739999999999				249,524		249,524		249,525			36,714		0/0
Long: British Pounds Short: United States Dollar.....	TE2301118.....		Currency.....	CITI- E5700ZLNZ7FF32TWEFA76	09/19/2023	01/19/2024		3,883,673	0.8068750000000001				111,420		111,420		111,421			4,461		0/0
Long: British Pounds Short: United States Dollar.....	TE2301119.....		Currency.....	CITI- E5700ZLNZ7FF32TWEFA76	09/19/2023	02/21/2024		4,306,111	0.806871				124,158		124,158		124,158			8,104		0/0
Long: British Pounds Short: United States Dollar.....	TE2301152.....		Currency.....	CITI- E5700ZLNZ7FF32TWEFA76	09/26/2023	01/25/2024		136,660	0.8201519999999999				6,234		6,234		6,234			180		0/0
Long: British Pounds Short: United States Dollar.....	TE2301153.....		Currency.....	CITI- E5700ZLNZ7FF32TWEFA76	09/26/2023	02/27/2024		259,754	0.8200079999999999				11,847		11,847		11,848			517		0/0
Long: British Pounds Short: United States Dollar.....	TE2301154.....		Currency.....	CITI- E5700ZLNZ7FF32TWEFA76	09/26/2023	03/26/2024		108,698	0.8198870000000003				4,953		4,953		4,954			266		0/0
Long: British Pounds Short: United States Dollar.....	TE2301171.....		Currency.....	CITI- E5700ZLNZ7FF32TWEFA76	09/26/2023	02/20/2024		120,269	0.8216520000000000				5,734		5,734		5,734			224		0/0
Long: British Pounds Short: United States Dollar.....	TE2301176.....		Currency.....	CITI- E5700ZLNZ7FF32TWEFA76	09/28/2023	05/31/2024		4,967,686	0.8185259999999999				217,029		217,029		217,029			16,033		0/0
Long: British Pounds Short: United States Dollar.....	TE2301217.....		Currency.....	CITI- E5700ZLNZ7FF32TWEFA76	10/16/2023	05/20/2024		946,646	0.8187529999999999				41,694		41,694		41,695			2,952		0/0
Long: British Pounds Short: United States Dollar.....	TE2301251.....		Currency.....	CITI- E5700ZLNZ7FF32TWEFA76	10/25/2023	01/31/2024		1,157,215	0.824264				58,927		58,927		58,928			1,670		0/0

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Long: British Pounds Short: United States Dollar.....	TE2301252.....		Currency.....	CITI- E5700ZINZ7FF32TWEFA76.....	10/25/2023.....	05/31/2024.....		30,357,125	0.823529999999999				1,519,925		1,519,925		1,519,925			97,977		0/0.....
Long: British Pounds Short: United States Dollar.....	TE2301253.....		Currency.....	CITI- E5700ZINZ7FF32TWEFA76.....	10/25/2023.....	07/01/2024.....		36,434,400	0.823404000000000				1,815,161		1,815,161		1,815,161			129,171		0/0.....
Long: British Pounds Short: United States Dollar.....	TE2301261.....		Currency.....	SG- 0.824188000000000	10/30/2023.....	01/05/2024.....		2,428,074	0.003.....				123,085		123,085		123,085			1,431		0/0.....
Long: British Pounds Short: United States Dollar.....	TE2301260.....		Currency.....	SG- 0.824015000000000	10/30/2023.....	02/05/2024.....		2,428,884	0.005.....				122,948		122,948		122,949			3,786		0/0.....
Long: British Pounds Short: United States Dollar.....	TE2301269.....		Currency.....	SG- 0.823852000000000	10/30/2023.....	03/05/2024.....		2,429,065	0.003.....				122,762		122,762		122,763			5,161		0/0.....
Long: British Pounds Short: United States Dollar.....	TE2301330.....		Currency.....	CITI- E5700ZINZ7FF32TWEFA76.....	11/13/2023.....	01/12/2024.....		36,833,104	0.814011000000000				1,390,476		1,390,476		1,390,476			33,624		0/0.....
Long: British Pounds Short: United States Dollar.....	TE2301331.....		Currency.....	CITI- E5700ZINZ7FF32TWEFA76.....	11/13/2023.....	04/12/2024.....		10,338,564	0.813458000000000				386,628		386,628		386,629			27,516		0/0.....
Long: British Pounds Short: United States Dollar.....	TE2301332.....		Currency.....	CITI- E5700ZINZ7FF32TWEFA76.....	11/13/2023.....	05/14/2024.....		13,421,239	0.813239999999999				497,264		497,264		497,265			40,941		0/0.....
Long: British Pounds Short: United States Dollar.....	TE2301340.....		Currency.....	CITI- E5700ZINZ7FF32TWEFA76.....	11/16/2023.....	05/20/2024.....		2,203,570	0.802452000000000				51,252		51,252		51,252			6,871		0/0.....
Long: British Pounds Short: United States Dollar.....	TE2301353.....		Currency.....	CITI- E5700ZINZ7FF32TWEFA76.....	11/21/2023.....	01/19/2024.....		2,250,598	0.797633999999999				38,054		38,054		38,055			2,585		0/0.....
Long: British Pounds Short: United States Dollar.....	TE2301354.....		Currency.....	SG- 0.797124000000000	11/21/2023.....	02/26/2024.....		2,058,847	0.005.....				33,816		33,816		33,816			4,080		0/0.....
Long: British Pounds Short: United States Dollar.....	TE2301366.....		Currency.....	CITI- E5700ZINZ7FF32TWEFA76.....	11/27/2023.....	04/26/2024.....		760,291	0.791928999999999				7,568		7,568		7,568			2,158		0/0.....
Long: British Pounds Short: United States Dollar.....	TE2301381.....		Currency.....	SG- 0.792185999999999	11/30/2023.....	03/05/2025.....		494,702	0.995.....				5,384		5,384		5,384			2,688		0/0.....
Long: British Pounds Short: United States Dollar.....	TE2301380.....		Currency.....	SG- 0.792173000000000	11/30/2023.....	02/05/2024.....		11,190,457	0.002.....				112,207		112,207		112,207			17,446		0/0.....
Long: British Pounds Short: United States Dollar.....	TE2301393.....		Currency.....	CIBC- 549300TDJNVOJ41VW031.....	12/07/2023.....	05/27/2025.....		401,061	0.794649999999999				5,741		5,741		5,742			2,380		0/0.....
Long: British Pounds Short: United States Dollar.....	TE2301399.....		Currency.....	CITI- E5700ZINZ7FF32TWEFA76.....	12/08/2023.....	07/01/2024.....		6,274,415	0.797050999999999				101,773		101,773		101,773			22,245		0/0.....
Long: British Pounds Short: United States Dollar.....	TE2301406.....		Currency.....	NTX- 549300E16Z0W0KZY1023.....	12/11/2023.....	04/15/2024.....		18,888,197	0.005.....				283,466		283,466		283,466			51,004		0/0.....
Long: British Pounds Short: United States Dollar.....	TE2301407.....		Currency.....	NTX- 549300E16Z0W0KZY1023.....	12/11/2023.....	05/15/2024.....		36,164,985	0.004.....				536,819		536,819		536,820			110,732		0/0.....
Long: British Pounds Short: United States Dollar.....	TE2301409.....		Currency.....	CITI- E5700ZINZ7FF32TWEFA76.....	12/13/2023.....	03/14/2024.....		17,833,327	0.796564999999999				281,389		281,389		281,390			40,427		0/0.....
Long: British Pounds Short: United States Dollar.....	TE2301415.....		Currency.....	CITI- E5700ZINZ7FF32TWEFA76.....	12/13/2023.....	06/18/2024.....		5,209,888	0.001.....				47,562		47,562		47,563			17,795		0/0.....
Long: British Pounds Short: United States Dollar.....	TE2301424.....		Currency.....	CITI- E5700ZINZ7FF32TWEFA76.....	12/14/2023.....	01/25/2024.....		171,407	0.781490000000000				(625)		(625)		(625)			226		0/0.....
Long: British Pounds Short: United States Dollar.....	TE2301419.....		Currency.....	CITI- E5700ZINZ7FF32TWEFA76.....	12/14/2023.....	01/16/2024.....		75,430	0.002.....				(150)		(150)		(151)			80		0/0.....

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
Long: British Pounds Short: United States Dollar.....	TE2301439.....		Currency.....	CIBC.....	12/18/2023.....	06/17/2024.....		2,936,511	0.7005140000000000				23,236		23,236		23,237			10,000		0/0.....
Long: British Pounds Short: United States Dollar.....	TE2301434.....		Currency.....	S6.....	12/18/2023.....	02/26/2024.....		828,100	0.7309699999999999				7,100		7,100		7,101			1,633		0/0.....
Long: British Pounds Short: United States Dollar.....	TE2301458.....		Currency.....	CITI-.....	12/20/2023.....	01/16/2024.....		2,549,603	0.7895619999999999				16,833		16,833		16,834			2,688		0/0.....
Long: British Pounds Short: United States Dollar.....	TE2301459.....		Currency.....	CITI-.....	12/20/2023.....	02/15/2024.....		64,522,485	0.7884219999999999				423,202		423,202		423,203			114,061		0/0.....
Long: British Pounds Short: United States Dollar.....	TE2301465.....		Currency.....	CITI-.....	12/20/2023.....	01/19/2024.....		6,143,334	0.7895900000000000				40,873		40,873		40,874			7,057		0/0.....
Long: British Pounds Short: United States Dollar.....	TE2301477.....		Currency.....	CITI-.....	12/21/2023.....	01/31/2024.....		534,237	0.7880160000000000				2,514		2,514		2,515			771		0/0.....
Long: British Pounds Short: United States Dollar.....	TE2301478.....		Currency.....	CITI-.....	12/21/2023.....	04/30/2024.....		160,844	0.7877269999999999				740		740		740			464		0/0.....
Long: British Pounds Short: United States Dollar.....	TE2301479.....		Currency.....	CITI-.....	12/21/2023.....	05/31/2024.....		293,541	0.7877370000000000				1,300		1,300		1,300			947		0/0.....
Long: British Pounds Short: United States Dollar.....	TE2301480.....		Currency.....	CITI-.....	12/21/2023.....	09/30/2025.....		673,429	0.7884729999999999				2,594		2,594		2,594			4,454		0/0.....
Long: British Pounds Short: United States Dollar.....	TE2301482.....		Currency.....	CITI-.....	12/21/2023.....	02/20/2024.....		151,477	0.78769.....				662		662		663			282		0/0.....
Long: British Pounds Short: United States Dollar.....	TE2301491.....		Currency.....	CITI-.....	12/27/2023.....	01/02/2024.....		94,535	0.7815349999999999				(349)		(349)		(350)			35		0/0.....
Long: British Pounds Short: United States Dollar.....	TE2301493.....		Currency.....	CITI-.....	12/28/2023.....	01/08/2024.....		8,915,930	0.7848810000000000				5,293		5,293		5,294			6,646		0/0.....
Long: British Pounds Short: United States Dollar.....	TE2301495.....		Currency.....	CITI-.....	12/28/2023.....	07/31/2024.....		8,072,384	0.7844170000000000				1,680		1,680		1,680			30,827		0/0.....
Long: Canadian Dollar Short: United States Dollar.....	TE2301383.....		Currency.....	CITI-.....	11/30/2023.....	08/02/2024.....		519,107	1.3519699999999999				14,494		14,494		14,495			1,992		0/0.....
Long: Euro Short: United States Dollar.....	TE2100558.....		Currency.....	CITI-.....	06/21/2021.....	03/20/2024.....		4,253	0.8159999999999999				(407)		(407)		57			10		0/0.....
Long: Euro Short: United States Dollar.....	TE2100559.....		Currency.....	CITI-.....	06/21/2021.....	06/20/2024.....		30,798,833	0.8128689999999999				(2,952,776)		(2,952,776)		441,900			105,822		0/0.....
Long: Euro Short: United States Dollar.....	TE2201294.....		Currency.....	CITI-.....	12/22/2022.....	08/26/2024.....		55,157	0.9189490000000000				1,386		1,386		972			223		0/0.....
Long: Euro Short: United States Dollar.....	TE2201286.....		Currency.....	CITI-.....	12/22/2022.....	01/02/2024.....		141,513	0.924898.....				3,080		3,080		2,091			53		0/0.....
Long: Euro Short: United States Dollar.....	TE2201287.....		Currency.....	CITI-.....	12/22/2022.....	04/02/2024.....		7,084,678	0.9001.....				156,765		156,765		108,046			17,907		0/0.....
Long: Euro Short: United States Dollar.....	TE2300300.....		Currency.....	CITI-.....	03/17/2023.....	03/20/2024.....		152,999	0.9002.....				3,372		3,372		3,372			361		0/0.....
Long: Euro Short: United States Dollar.....	TE2300301.....		Currency.....	CITI-.....	03/17/2023.....	06/20/2024.....		153,352	0.9002.....				3,608		3,608		3,608			527		0/0.....
Long: Euro Short: United States Dollar.....	TE2300502.....		Currency.....	S6.....	05/10/2023.....	01/16/2024.....		12,741,128	0.8906849999999999				(70,263)		(70,263)		(70,263)			13,430		0/0.....
Long: Euro Short: United States Dollar.....	TE2300574.....		Currency.....	CITI-.....	05/24/2023.....	05/20/2024.....		11,396,667	0.9141270000000000				176,552		176,552		176,552			35,535		0/0.....
Long: Euro Short: United States Dollar.....	TE2300617.....		Currency.....	BMO.....	05/31/2023.....	01/02/2024.....		1,722,827	0.9278180000000000				43,051		43,051		43,052			642		0/0.....
Long: Euro Short: United States Dollar.....	TE2300634.....		Currency.....	CITI-.....	05/31/2023.....	03/26/2024.....		5,093,715	0.9274199999999999				104,548		104,548		104,549			12,448		0/0.....
Long: Euro Short: United States Dollar.....	TE2300715.....		Currency.....	CITI-.....	06/21/2023.....	08/26/2024.....		3,992,709	0.9397349999999999				(11,969)		(11,969)		(11,969)			16,164		0/0.....
Long: Euro Short: United States Dollar.....	TE2300734.....		Currency.....	CITI-.....	06/23/2023.....	08/26/2024.....		811,538	0.9010869999999999				4,223		4,223		4,224			3,285		0/0.....

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
Long: Euro Short: United States Dollar	TE2300746	CITI-	Currency	E5700ZLNZFF32TWEFA76	06/28/2023	01/02/2024		1,092,587	0.906433000000				1,490		1,490		1,491			.407		0/0
Long: Euro Short: United States Dollar	TE2300749	BMO-	Currency		06/28/2023	01/03/2024		593,526	0.935662999999				(66)		(66)		(67)			.271		0/0
Long: Euro Short: United States Dollar	TE2300815	CITI-	Currency	E5700ZLNZFF32TWEFA76	07/19/2023	06/26/2024		1,246,677	0.877224				(26,700)		(26,700)		(26,700)			5,047		0/0
Long: Euro Short: United States Dollar	TE2300818	CITI-	Currency	E5700ZLNZFF32TWEFA76	07/19/2023	06/26/2024		12,134,874	0.877269999999				(259,262)		(259,262)		(259,263)			49,126		0/0
Long: Euro Short: United States Dollar	TE2300874	BMO-	Currency		07/31/2023	02/01/2024		324,040	0.9996				(1,686)		(1,686)		(1,686)			.475		0/0
Long: Euro Short: United States Dollar	TE2300883	CITI-	Currency	E5700ZLNZFF32TWEFA76	08/02/2023	06/26/2024		2,409,244	0.886379000000				(117)		(117)					9,753		0/0
Long: Euro Short: United States Dollar	TE2301011	CITI-	Currency		08/21/2023	01/02/2024		47,831	0.910996000000				306		306		307			.18		0/0
Long: Euro Short: United States Dollar	TE2301038	BMO-	Currency		08/28/2023	02/01/2024		385,768	0.916997999999				5,801		5,801		5,801			.566		0/0
Long: Euro Short: United States Dollar	TE2301070	CITI-	Currency	E5700ZLNZFF32TWEFA76	09/06/2023	06/26/2024		22,678	0.916997999999				521		521		521			.92		0/0
Long: Euro Short: United States Dollar	TE2301126	CITI-	Currency	E5700ZLNZFF32TWEFA76	09/19/2023	06/26/2024		17,490,798	0.921607999999				491,423		491,423		491,424			70,808		0/0
Long: Euro Short: United States Dollar	TE2301169	CITI-	Currency	E5700ZLNZFF32TWEFA76	09/26/2023	06/26/2026		29,229,163	0.902364000000				1,122,720		1,122,720		1,122,720			238,157		0/0
Long: Euro Short: United States Dollar	TE2301346	CITI-	Currency	E5700ZLNZFF32TWEFA76	11/16/2023	01/18/2024		381,052	0.918510000000				5,862		5,862		5,862			426		0/0
Long: Euro Short: United States Dollar	TE2301347	CITI-	Currency	E5700ZLNZFF32TWEFA76	11/16/2023	06/26/2024		38,081	0.909587000000				559		559		560			.154		0/0
Long: Euro Short: United States Dollar	TE2301375	BMO-	Currency		11/29/2023	02/01/2024		1,371,520	0.938480999999				6,712		6,712		6,713			2,012		0/0
Long: Euro Short: United States Dollar	TE2301396	CITI-	Currency	E5700ZLNZFF32TWEFA76	12/07/2023	04/02/2024		750,391	0.922410999999				17,018		17,018		17,019			1,897		0/0
Long: Euro Short: United States Dollar	TE2301428	CITI-	Currency	E5700ZLNZFF32TWEFA76	12/14/2023	01/22/2024		149,684	0.908580999999				686		686		687			.185		0/0
Long: Euro Short: United States Dollar	TE2301430	CITI-	Currency	E5700ZLNZFF32TWEFA76	12/18/2023	01/22/2024		288,866	0.913918000000				3,029		3,029		3,029			.357		0/0
Long: Euro Short: United States Dollar	TE2301431	CITI-	Currency	E5700ZLNZFF32TWEFA76	12/18/2023	06/26/2024		213,218	0.905304				2,113		2,113		2,113			.863		0/0
Long: Euro Short: United States Dollar	TE2301442	CITI-	Currency	E5700ZLNZFF32TWEFA76	12/18/2023	03/20/2024		21,162	0.912159000000				228		228		228			50		0/0
Long: Euro Short: United States Dollar	TE2301443	CITI-	Currency	E5700ZLNZFF32TWEFA76	12/18/2023	06/20/2024		75,989	0.908595000000				806		806		806			.261		0/0
Long: Euro Short: United States Dollar	TE2301444	CITI-	Currency	E5700ZLNZFF32TWEFA76	12/18/2023	06/26/2024		56,862	0.905789999999				592		592		593			229		0/0
Long: Euro Short: United States Dollar	TE2301456	CITI-	Currency	E5700ZLNZFF32TWEFA76	12/20/2023	01/02/2024		1,335,983	0.912036999999				10,094		10,094		10,094			.498		0/0
Long: Euro Short: United States Dollar	TE2301484	CITI-	Currency	E5700ZLNZFF32TWEFA76	12/26/2023	05/31/2024		36,710	0.909599999999				32		32		33			.118		0/0
Long: Euro Short: United States Dollar	TE2301485	CITI-	Currency	E5700ZLNZFF32TWEFA76	12/26/2023	06/02/2025		37,360	0.907545000000				(20)		(20)		(20)			.223		0/0
Long: Euro Short: United States Dollar	TE2301486	CITI-	Currency	E5700ZLNZFF32TWEFA76	12/26/2023	06/01/2026		37,977	0.9001				(59)		(59)		(60)			.295		0/0
Long: Euro Short: United States Dollar	TE2301487	CITI-	Currency	E5700ZLNZFF32TWEFA76	12/26/2023	06/01/2027		38,800	0.905481999999				(157)		(157)		(157)			.357		0/0
Long: Euro Short: United States Dollar	TE2301488	CITI-	Currency	E5700ZLNZFF32TWEFA76	12/26/2023	05/31/2028		691,947	0.944099999999				(3,761)		(3,761)		(3,761)			.7,271		0/0
Long: Euro Short: United States Dollar	TE2301497	BMO-	Currency		12/29/2023	01/02/2024		75,973	0.904521000000				(57)		(57)		(57)			.28		0/0
Long: United States Dollar	TE2301499	BMO-	Currency		12/29/2023	01/17/2024		538,718	0.903997000000				(379)		(379)		(380)			.585		0/0
Long: United States Dollar	TE1900289	CIBC-	Currency	946300TDJKVQJ41W031	06/19/2019	04/24/2024		677,874	0.758781999999				23,638		23,638		(33,970)			.1,907		0/0
Long: United States Dollar	TE1900287	CIBC-	Currency	946300TDJKVQJ41W031	06/19/2019	06/24/2024		1,363,910	0.755672000000				50,001		50,001		(67,827)			.4,741		0/0
Long: United States Dollar	TE1900286	CIBC-	Currency	946300TDJKVQJ41W031	06/19/2019	07/24/2024		1,489,167	0.755001999999				55,575		55,575		(74,631)			.5,605		0/0

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A/C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
Long- United States Dollar Short ; British Pounds.....	TE1900285.....		Currency.....	CIBC- 549300TD,KYQJ41W031.....	06/19/2019.....	08/27/2024.....		1,567,179	0.7543750000000002.....				59,573		59,573		(79,442)			6,388		0/0.....
Long- United States Dollar Short ; British Pounds.....	TE1900284.....		Currency.....	CIBC- 549300TD,KYQJ41W031.....	06/19/2019.....	09/24/2024.....		1,617,698	0.7538639999999999.....				62,409		62,409		(82,769)			6,927		0/0.....
Long- United States Dollar Short ; British Pounds.....	TE1900283.....		Currency.....	CIBC- 549300TD,KYQJ41W031.....	06/19/2019.....	10/24/2024.....		1,784,881	0.7533980000000001.....				69,731		69,731		(92,266)			8,065		0/0.....
Long- United States Dollar Short ; British Pounds.....	TE1900282.....		Currency.....	CIBC- 549300TD,KYQJ41W031.....	06/19/2019.....	11/25/2024.....		1,894,465	0.7529550000000004.....				74,854		74,854		(99,001)			9,000		0/0.....
Long- United States Dollar Short ; British Pounds.....	TE1900281.....		Currency.....	CIBC- 549300TD,KYQJ41W031.....	06/19/2019.....	12/24/2024.....		1,944,811	0.7530120000000001.....				76,495		76,495		(102,694)			9,643		0/0.....
Long- United States Dollar Short ; British Pounds.....	TE1900279.....		Currency.....	CIBC- 549300TD,KYQJ41W031.....	06/19/2019.....	02/24/2025.....		517,542,220	0.7522189999999999.....				20,777,063		20,777,063		(27,844,022)			2,775,011		0/0.....
Long- United States Dollar Short ; British Pounds.....	TE2000110.....		Currency.....	CIBC- 549300TD,KYQJ41W031.....	01/30/2020.....	02/26/2024.....		1,556,603	0.7418949999999999.....				84,055		84,055		(76,353)			3,070		0/0.....
Long- United States Dollar Short ; British Pounds.....	TE2000249.....		Currency.....	CIBC- 549300TD,KYQJ41W031.....	03/25/2020.....	03/26/2024.....		929,303	0.8482269999999999.....				(75,931)		(75,931)		(52,187)			2,271		0/0.....
Long- United States Dollar Short ; British Pounds.....	TE2000251.....		Currency.....	CIBC- 549300TD,KYQJ41W031.....	03/25/2020.....	02/26/2025.....		1,665,622	0.845723.....				(131,877)		(131,877)		(100,814)			8,952		0/0.....
Long- United States Dollar Short ; British Pounds.....	TE2000252.....		Currency.....	CIBC- 549300TD,KYQJ41W031.....	03/25/2020.....	03/26/2025.....		1,729,426	0.8456590000000000.....				(136,958)		(136,958)		(105,580)			9,625		0/0.....
Long- United States Dollar Short ; British Pounds.....	TE2000253.....		Currency.....	CIBC- 549300TD,KYQJ41W031.....	03/25/2020.....	04/28/2025.....		1,793,098	0.8456519999999999.....				(142,204)		(142,204)		(110,591)			10,331		0/0.....
Long- United States Dollar Short ; British Pounds.....	TE2000254.....		Currency.....	CIBC- 549300TD,KYQJ41W031.....	03/25/2020.....	05/27/2025.....		460,169,433	0.8463460000000000.....				(36,951,981)		(36,951,981)		(28,658,880)			2,730,489		0/0.....
Long- United States Dollar Short ; British Pounds.....	TE2000324.....		Currency.....	CIBC- 549300TD,KYQJ41W031.....	04/22/2020.....	02/28/2024.....		11,655,685	0.8096290000000000.....				(377,385)		(377,385)		(623,976)			23,392		0/0.....
Long- United States Dollar Short ; British Pounds.....	TE2000920.....		Currency.....	MTX- 549300E1620W0KZV1 023.....	12/18/2020.....	01/22/2024.....		538,448	0.7362140000000000.....				33,051		33,051		(26,160)			666		0/0.....
Long- United States Dollar Short ; British Pounds.....	TE2000921.....		Currency.....	MTX- 549300E1620W0KZV1 023.....	12/18/2020.....	02/22/2024.....		100,997,081	0.7361870000000000.....				6,190,292		6,190,292		(4,914,870)			191,924		0/0.....
Long- United States Dollar Short ; British Pounds.....	TE2100357.....		Currency.....	CIBC- 549300TD,KYQJ41W031.....	04/26/2021.....	12/24/2024.....		139,854	0.7146430000000000.....				12,347		12,347		(7,009)			693		0/0.....
Long- United States Dollar Short ; British Pounds.....	TE2100568.....		Currency.....	CIBC- 549300TD,KYQJ41W031.....	06/25/2021.....	04/28/2025.....		970,093	0.7140520000000000.....				86,004		86,004		(50,521)			5,589		0/0.....
Long- United States Dollar Short ; British Pounds.....	TE2100569.....		Currency.....	CIBC- 549300TD,KYQJ41W031.....	06/25/2021.....	05/27/2025.....		2,095,238	0.7137529999999999.....				186,360		186,360		(110,047)			12,432		0/0.....
Long- United States Dollar Short ; British Pounds.....	TE2100614.....		Currency.....	CITI- E5700ZWNZ7FF32WFA76.....	06/30/2021.....	01/08/2024.....		6,675,327	0.723055.....				522,167		522,167		(318,200)			4,975		0/0.....
Long- United States Dollar Short ; British Pounds.....	TE2100615.....		Currency.....	CITI- E5700ZWNZ7FF32WFA76.....	06/30/2021.....	02/07/2024.....		599,164	0.7228670000000000.....				46,933		46,933		(28,609)			960		0/0.....
Long- United States Dollar Short ; British Pounds.....	TE2100619.....		Currency.....	CITI- E5700ZWNZ7FF32WFA76.....	06/30/2021.....	06/07/2024.....		169,353	0.7219229999999999.....				13,465		13,465		(8,059)			559		0/0.....
Long- United States Dollar Short ; British Pounds.....	TE2100620.....		Currency.....	CITI- E5700ZWNZ7FF32WFA76.....	06/30/2021.....	07/08/2024.....		499,574	0.7216099999999999.....				39,938		39,938		(23,791)			1,805		0/0.....

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A/C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
Long: United States Dollar Short: British Pounds	TE2100624		Currency	CITI- E5700ZLNZ7FF32TWFEA76	06/30/2021	11/29/2024		58,639,344	0.720503				4,743,661		4,743,661	(2,936,477)	(2,936,477)			280,289		0/0
Long: United States Dollar Short: British Pounds	TE2100613		Currency	CITI- E5700ZLNZ7FF32TWFEA76	08/11/2021	04/30/2024		126,763,746	0.720669				10,257,851		10,257,851	(6,049,178)	(6,049,178)			365,935		0/0
Long: United States Dollar Short: British Pounds	TE2100628		Currency	CITI- E5700ZLNZ7FF32TWFEA76	08/16/2021	02/14/2024		16,681,421	0.72275900000000				1,308,550		1,308,550	(796,655)	(796,655)			29,159		0/0
Long: United States Dollar Short: British Pounds	TE2100698		Currency	CITI- E5700ZLNZ7FF32TWFEA76	09/24/2021	09/13/2024		33,559,340	0.73271710000000				2,224,207		2,224,207	(1,661,128)	(1,661,128)			140,667		0/0
Long: United States Dollar Short: British Pounds	TE2100623		Currency	CITI- E5700ZLNZ7FF32TWFEA76	10/08/2021	01/08/2024		4,833,578	0.73870499999999				281,664		281,664	(235,394)	(235,394)			3,603		0/0
Long: United States Dollar Short: British Pounds	TE2100947		Currency	CITI- E5700ZLNZ7FF32TWFEA76	10/13/2021	05/14/2024		4,630,505	0.73880599999999				279,769		279,769	(225,502)	(225,502)			14,125		0/0
Long: United States Dollar Short: British Pounds	TE2100948		Currency	CITI- E5700ZLNZ7FF32TWFEA76	10/13/2021	06/14/2024		4,635,391	0.73665400000000				281,600		281,600	(224,930)	(224,930)			15,643		0/0
Long: United States Dollar Short: British Pounds	TE2100949		Currency	CITI- E5700ZLNZ7FF32TWFEA76	10/13/2021	07/12/2024		3,313,880	0.73650700000000				201,923		201,923	(161,291)	(161,291)			12,089		0/0
Long: United States Dollar Short: British Pounds	TE2100951		Currency	CITI- E5700ZLNZ7FF32TWFEA76	10/13/2021	09/12/2025		72,569,720	0.73233199999999				4,733,491		4,733,491	(4,014,738)	(4,014,738)			473,087		0/0
Long: United States Dollar Short: British Pounds	TE2101064		Currency	NTX- 548300E16Z0W0KZ1 023	11/16/2021	06/30/2025		9,215,767	0.74535099999999				446,965		446,965	(510,719)	(510,719)			56,435		0/0
Long: United States Dollar Short: British Pounds	TE2101107		Currency	NTX- 548300E16Z0W0KZ1 023	11/18/2021	06/30/2025		186,250,272	0.74115200000000				10,031,356		10,031,356	(10,263,452)	(10,263,452)			1,140,545		0/0
Long: United States Dollar Short: British Pounds	TE2101142		Currency	NTX- 548300E16Z0W0KZ1 023	12/01/2021	04/15/2024		58,394,661	0.73265499999999				2,344,080		2,344,080	(2,910,275)	(2,910,275)			157,694		0/0
Long: United States Dollar Short: British Pounds	TE2101268		Currency	CITI- E5700ZLNZ7FF32TWFEA76	12/14/2021	01/16/2024		836,479	0.75620100000000				30,054		30,054	(41,725)	(41,725)			882		0/0
Long: United States Dollar Short: British Pounds	TE2101210		Currency	CITI- E5700ZLNZ7FF32TWFEA76	12/14/2021	02/15/2024		5,600,842	0.75594399999999				202,345		202,345	(279,774)	(279,774)			9,901		0/0
Long: United States Dollar Short: British Pounds	TE2101211		Currency	CITI- E5700ZLNZ7FF32TWFEA76	12/14/2021	03/15/2024		41,690,054	0.756158				1,490,199		1,490,199	(2,085,988)	(2,085,988)			95,144		0/0
Long: United States Dollar Short: British Pounds	TE2101267		Currency	CITI- E5700ZLNZ7FF32TWFEA76	12/28/2021	01/31/2024		284,181	0.74725200000000				13,432		13,432	(14,022)	(14,022)			410		0/0
Long: United States Dollar Short: British Pounds	TE2101268		Currency	CITI- E5700ZLNZ7FF32TWFEA76	12/28/2021	02/29/2024		249,782	0.74711099999999				11,824		11,824	(12,340)	(12,340)			510		0/0
Long: United States Dollar Short: British Pounds	TE2101269		Currency	CITI- E5700ZLNZ7FF32TWFEA76	12/28/2021	03/28/2024		241,203	0.74700500000000				11,426		11,426	(11,930)	(11,930)			566		0/0
Long: United States Dollar Short: British Pounds	TE2101270		Currency	CITI- E5700ZLNZ7FF32TWFEA76	12/28/2021	04/30/2024		284,341	0.74683200000000				13,522		13,522	(14,062)	(14,062)			821		0/0
Long: United States Dollar Short: British Pounds	TE2101271		Currency	CITI- E5700ZLNZ7FF32TWFEA76	12/28/2021	05/31/2024		267,162	0.74688100000000				12,803		12,803	(13,156)	(13,156)			862		0/0
Long: United States Dollar Short: British Pounds	TE2101272		Currency	CITI- E5700ZLNZ7FF32TWFEA76	12/28/2021	06/28/2024		241,351	0.74654699999999				11,628		11,628	(11,856)	(11,856)			849		0/0
Long: United States Dollar Short: British Pounds	TE2101274		Currency	CITI- E5700ZLNZ7FF32TWFEA76	12/28/2021	06/30/2024		258,730	0.746143				12,549		12,549	(12,987)	(12,987)			1,056		0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
Long: United States Dollar Short: British Pounds	TE2101275		Currency	CITI- E5700ZLNZ7FF32TWFA76	12/28/2021	09/30/2024		267,426	0.745946				13,012		13,012		(13,568)			1,158		0/0
Long: United States Dollar Short: British Pounds	TE2101276		Currency	CITI- E5700ZLNZ7FF32TWFA76	12/28/2021	10/31/2024		267,505	0.7457230000000				13,062		13,062		(13,722)			1,221		0/0
Long: United States Dollar Short: British Pounds	TE2101277		Currency	CITI- E5700ZLNZ7FF32TWFA76	12/28/2021	11/29/2024		250,319	0.7455089999999				12,265		12,265		(12,971)			1,196		0/0
Long: United States Dollar Short: British Pounds	TE2101278		Currency	CITI- E5700ZLNZ7FF32TWFA76	12/28/2021	12/31/2024		276,307	0.745259				13,594		13,594		(14,476)			1,382		0/0
Long: United States Dollar Short: British Pounds	TE2101279		Currency	CITI- E5700ZLNZ7FF32TWFA76	12/28/2021	01/31/2025		267,781	0.7446959999999				13,252		13,252		(14,161)			1,394		0/0
Long: United States Dollar Short: British Pounds	TE2101280		Currency	CITI- E5700ZLNZ7FF32TWFA76	12/28/2021	02/28/2025		241,948	0.7447070000000				12,029		12,029		(12,903)			1,307		0/0
Long: United States Dollar Short: British Pounds	TE2101281		Currency	CITI- E5700ZLNZ7FF32TWFA76	12/28/2021	03/31/2025		267,976	0.7444129999999				13,398		13,398		(14,424)			1,488		0/0
Long: United States Dollar Short: British Pounds	TE2101282		Currency	CITI- E5700ZLNZ7FF32TWFA76	12/28/2021	04/30/2025		259,436	0.7441140000000				13,044		13,044		(14,089)			1,488		0/0
Long: United States Dollar Short: British Pounds	TE2101283		Currency	CITI- E5700ZLNZ7FF32TWFA76	12/28/2021	05/30/2025		259,541	0.7438120000000				13,124		13,124		(14,219)			1,545		0/0
Long: United States Dollar Short: British Pounds	TE2101284		Currency	CITI- E5700ZLNZ7FF32TWFA76	12/28/2021	06/30/2025		268,309	0.7434899999999				13,651		13,651		(14,832)			1,643		0/0
Long: United States Dollar Short: British Pounds	TE2101285		Currency	CITI- E5700ZLNZ7FF32TWFA76	12/28/2021	07/31/2025		268,430	0.7431550000000				13,784		13,784		(14,932)			1,689		0/0
Long: United States Dollar Short: British Pounds	TE2101286		Currency	CITI- E5700ZLNZ7FF32TWFA76	12/28/2021	08/29/2025		251,217	0.7428430000000				13,011		13,011		(14,056)			1,620		0/0
Long: United States Dollar Short: British Pounds	TE2101287		Currency	CITI- E5700ZLNZ7FF32TWFA76	12/28/2021	09/30/2025		277,337	0.7424899999999				14,502		14,502		(15,616)			1,834		0/0
Long: United States Dollar Short: British Pounds	TE2101288		Currency	CITI- E5700ZLNZ7FF32TWFA76	12/28/2021	10/31/2025		268,799	0.7421339999999				14,189		14,189		(15,228)			1,820		0/0
Long: United States Dollar Short: British Pounds	TE2101289		Currency	CITI- E5700ZLNZ7FF32TWFA76	12/28/2021	11/28/2025		242,880	0.7418179999999				12,930		12,930		(13,835)			1,679		0/0
Long: United States Dollar Short: British Pounds	TE2101290		Currency	CITI- E5700ZLNZ7FF32TWFA76	12/28/2021	12/31/2025		286,412	0.7414330000000				15,401		15,401		(16,419)			2,025		0/0
Long: United States Dollar Short: British Pounds	TE2101291		Currency	CITI- E5700ZLNZ7FF32TWFA76	12/28/2021	01/30/2026		260,506	0.7410590000000				14,055		14,055		(15,053)			1,880		0/0
Long: United States Dollar Short: British Pounds	TE2101292		Currency	CITI- E5700ZLNZ7FF32TWFA76	12/28/2021	02/27/2026		243,249	0.7407219999999				13,161		13,161		(14,161)			1,787		0/0
Long: United States Dollar Short: British Pounds	TE2101293		Currency	CITI- E5700ZLNZ7FF32TWFA76	12/28/2021	03/31/2026		278,145	0.7403319999999				15,099		15,099		(16,329)			2,086		0/0
Long: United States Dollar Short: British Pounds	TE2101294		Currency	CITI- E5700ZLNZ7FF32TWFA76	12/28/2021	04/30/2026		260,893	0.7399599999999				14,209		14,209		(15,435)			1,993		0/0
Long: United States Dollar Short: British Pounds	TE2101295		Currency	CITI- E5700ZLNZ7FF32TWFA76	12/28/2021	05/29/2026		252,320	0.7395960000000				13,787		13,787		(15,040)			1,960		0/0
Long: United States Dollar Short: British Pounds	TE2101296		Currency	CITI- E5700ZLNZ7FF32TWFA76	12/28/2021	06/30/2026		278,576	0.7391879999999				15,279		15,279		(16,741)			2,202		0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A/C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
Long: United States Dollar Short: British Pounds	TE2101297		Currency	CITI- E5700ZLNZ7FF32TWFA76	12/28/2021	07/31/2026		270,017	0.7387869999999				14,865		14,865		(16,353)			2,170		0/0
Long: United States Dollar Short: British Pounds	TE2101298		Currency	CITI- E5700ZLNZ7FF32TWFA76	12/28/2021	08/28/2026		244,006	0.7384239999999				13,479		13,479		(14,882)			1,990		0/0
Long: United States Dollar Short: British Pounds	TE2101299		Currency	CITI- E5700ZLNZ7FF32TWFA76	12/28/2021	09/30/2026		287,747	0.7379909999999				15,961		15,961		(17,693)			2,388		0/0
Long: United States Dollar Short: British Pounds	TE2101300		Currency	CITI- E5700ZLNZ7FF32TWFA76	12/28/2021	10/30/2026		261,730	0.737591				14,574		14,574		(16,212)			2,203		0/0
Long: United States Dollar Short: British Pounds	TE2101301		Currency	CITI- E5700ZLNZ7FF32TWFA76	12/28/2021	11/16/2026		52,900,189	0.7383049999999				2,820,702		2,820,702		(3,298,897)			448,700		0/0
Long: United States Dollar Short: British Pounds	TE2101273		Currency	CITI- E5700ZLNZ7FF32TWFA76	12/28/2021	07/31/2024		284,634	0.7463239999999				13,761		13,761		(14,132)			1,087		0/0
Long: United States Dollar Short: British Pounds	TE2101351		Currency	CITI- E5700ZLNZ7FF32TWFA76	12/29/2021	01/31/2024		62,844	0.7452149999999				3,134		3,134		(3,093)			91		0/0
Long: United States Dollar Short: British Pounds	TE2101352		Currency	CITI- E5700ZLNZ7FF32TWFA76	12/29/2021	02/29/2024		55,231	0.7451619999999				2,752		2,752		(2,722)			113		0/0
Long: United States Dollar Short: British Pounds	TE2101353		Currency	CITI- E5700ZLNZ7FF32TWFA76	12/29/2021	03/28/2024		53,330	0.7451050000000				2,655		2,655		(2,631)			132		0/0
Long: United States Dollar Short: British Pounds	TE2101354		Currency	CITI- E5700ZLNZ7FF32TWFA76	12/29/2021	04/30/2024		62,864	0.7448989999999				3,137		3,137		(3,102)			181		0/0
Long: United States Dollar Short: British Pounds	TE2101355		Currency	CITI- E5700ZLNZ7FF32TWFA76	12/29/2021	05/31/2024		59,062	0.7448850000000				2,966		2,966		(2,902)			191		0/0
Long: United States Dollar Short: British Pounds	TE2101356		Currency	CITI- E5700ZLNZ7FF32TWFA76	12/29/2021	06/28/2024		53,353	0.7447820000000				2,691		2,691		(2,615)			188		0/0
Long: United States Dollar Short: British Pounds	TE2101357		Currency	CITI- E5700ZLNZ7FF32TWFA76	12/29/2021	07/31/2024		62,883	0.7446329999999				3,177		3,177		(3,117)			240		0/0
Long: United States Dollar Short: British Pounds	TE2101358		Currency	CITI- E5700ZLNZ7FF32TWFA76	12/29/2021	08/30/2024		57,186	0.7444990000000				2,894		2,894		(2,864)			233		0/0
Long: United States Dollar Short: British Pounds	TE2101359		Currency	CITI- E5700ZLNZ7FF32TWFA76	12/29/2021	09/30/2024		59,105	0.7443410000000				2,997		2,997		(2,993)			256		0/0
Long: United States Dollar Short: British Pounds	TE2101360		Currency	CITI- E5700ZLNZ7FF32TWFA76	12/29/2021	10/31/2024		59,119	0.7441579999999				3,005		3,005		(3,027)			270		0/0
Long: United States Dollar Short: British Pounds	TE2101361		Currency	CITI- E5700ZLNZ7FF32TWFA76	12/29/2021	11/29/2024		55,319	0.7439780000000				2,818		2,818		(2,861)			264		0/0
Long: United States Dollar Short: British Pounds	TE2101362		Currency	CITI- E5700ZLNZ7FF32TWFA76	12/29/2021	12/31/2024		61,059	0.7437639999999				3,120		3,120		(3,193)			305		0/0
Long: United States Dollar Short: British Pounds	TE2101363		Currency	CITI- E5700ZLNZ7FF32TWFA76	12/29/2021	01/31/2025		59,172	0.7434960000000				3,039		3,039		(3,124)			308		0/0
Long: United States Dollar Short: British Pounds	TE2101364		Currency	CITI- E5700ZLNZ7FF32TWFA76	12/29/2021	02/28/2025		53,462	0.7432720000000				2,756		2,756		(2,846)			289		0/0
Long: United States Dollar Short: British Pounds	TE2101365		Currency	CITI- E5700ZLNZ7FF32TWFA76	12/29/2021	03/31/2025		59,211	0.7430099999999				3,066		3,066		(3,181)			331		0/0
Long: United States Dollar Short: British Pounds	TE2101366		Currency	CITI- E5700ZLNZ7FF32TWFA76	12/29/2021	04/30/2025		57,322	0.7427380000000				2,983		2,983		(3,108)			331		0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
Long: United States Dollar Short: British Pounds	TE2101367		Currency	CITI- E5700ZLNZ7FF32TWEFA76	12/29/2021	05/30/2025		57,343	0.74245899999999				2,999		2,999		(3,136)			341		0/0
Long: United States Dollar Short: British Pounds	TE2101368		Currency	CITI- E5700ZLNZ7FF32TWEFA76	12/29/2021	06/30/2025		59,278	0.74216099999999				3,116		3,116		(3,272)			363		0/0
Long: United States Dollar Short: British Pounds	TE2101369		Currency	CITI- E5700ZLNZ7FF32TWEFA76	12/29/2021	07/31/2025		59,303	0.74184899999999				3,144		3,144		(3,293)			373		0/0
Long: United States Dollar Short: British Pounds	TE2101370		Currency	CITI- E5700ZLNZ7FF32TWEFA76	12/29/2021	08/29/2025		55,469	0.74155499999999				2,966		2,966		(3,100)			388		0/0
Long: United States Dollar Short: British Pounds	TE2101371		Currency	CITI- E5700ZLNZ7FF32TWEFA76	12/29/2021	09/30/2025		61,268	0.74122399999999				3,303		3,303		(3,444)			405		0/0
Long: United States Dollar Short: British Pounds	TE2101372		Currency	CITI- E5700ZLNZ7FF32TWEFA76	12/29/2021	10/31/2025		59,380	0.74098499999999				3,228		3,228		(3,359)			402		0/0
Long: United States Dollar Short: British Pounds	TE2101373		Currency	CITI- E5700ZLNZ7FF32TWEFA76	12/29/2021	11/28/2025		53,655	0.74060000000000				2,940		2,940		(3,052)			371		0/0
Long: United States Dollar Short: British Pounds	TE2101374		Currency	CITI- E5700ZLNZ7FF32TWEFA76	12/29/2021	12/31/2025		63,266	0.74025200000000				3,497		3,497		(3,621)			447		0/0
Long: United States Dollar Short: British Pounds	TE2101375		Currency	CITI- E5700ZLNZ7FF32TWEFA76	12/29/2021	01/30/2026		57,541	0.73990100000000				3,190		3,190		(3,320)			415		0/0
Long: United States Dollar Short: British Pounds	TE2101376		Currency	CITI- E5700ZLNZ7FF32TWEFA76	12/29/2021	02/27/2026		53,727	0.73959899999999				2,984		2,984		(3,123)			395		0/0
Long: United States Dollar Short: British Pounds	TE2101377		Currency	CITI- E5700ZLNZ7FF32TWEFA76	12/29/2021	03/31/2026		61,432	0.73924400000000				3,420		3,420		(3,601)			461		0/0
Long: United States Dollar Short: British Pounds	TE2101378		Currency	CITI- E5700ZLNZ7FF32TWEFA76	12/29/2021	04/30/2026		57,619	0.73890699999999				3,216		3,216		(3,404)			440		0/0
Long: United States Dollar Short: British Pounds	TE2101314		Currency	CITI- E5700ZLNZ7FF32TWEFA76	12/29/2021	01/02/2024		98,887	0.74451800000000				5,037		5,037		(4,858)			37		0/0
Long: United States Dollar Short: British Pounds	TE2101315		Currency	CITI- E5700ZLNZ7FF32TWEFA76	12/29/2021	04/02/2024		98,779	0.74421899999999				5,029		5,029		(4,868)			250		0/0
Long: United States Dollar Short: British Pounds	TE2101316		Currency	CITI- E5700ZLNZ7FF32TWEFA76	12/29/2021	07/01/2024		98,887	0.74380400000000				5,094		5,094		(4,627)			350		0/0
Long: United States Dollar Short: British Pounds	TE2101317		Currency	CITI- E5700ZLNZ7FF32TWEFA76	12/29/2021	09/30/2024		98,407	0.74330099999999				5,120		5,120		(4,975)			426		0/0
Long: United States Dollar Short: British Pounds	TE2101318		Currency	CITI- E5700ZLNZ7FF32TWEFA76	12/29/2021	12/31/2024		5,320,933	0.74321499999999				275,655		275,655		(277,997)			26,605		0/0
Long: United States Dollar Short: British Pounds	TE2101379		Currency	CITI- E5700ZLNZ7FF32TWEFA76	12/29/2021	06/29/2026		55,723	0.73857700000000				3,117		3,117		(3,317)			433		0/0
Long: United States Dollar Short: British Pounds	TE2101380		Currency	CITI- E5700ZLNZ7FF32TWEFA76	12/29/2021	06/30/2026		61,518	0.73820799999999				3,451		3,451		(3,692)			466		0/0
Long: United States Dollar Short: British Pounds	TE2101381		Currency	CITI- E5700ZLNZ7FF32TWEFA76	12/29/2021	07/31/2026		59,625	0.737846				3,354		3,354		(3,607)			479		0/0
Long: United States Dollar Short: British Pounds	TE2101382		Currency	CITI- E5700ZLNZ7FF32TWEFA76	12/29/2021	08/28/2026		53,879	0.737514				3,039		3,039		(3,282)			439		0/0
Long: United States Dollar Short: British Pounds	TE2101383		Currency	CITI- E5700ZLNZ7FF32TWEFA76	12/29/2021	09/30/2026		63,534	0.73712				3,595		3,595		(3,902)			527		0/0

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
Long: United States Dollar Short: British Pounds	TE2201384		Currency	CITI- E5700ZINZ7FF32TWEFA76	12/29/2021	10/30/2026		57,787	0.73675900000000				3,279		3,279		(3,576)			.486		0/0
Long: United States Dollar Short: British Pounds	TE2201385		Currency	CITI- E5700ZINZ7FF32TWEFA76	12/29/2021	11/16/2026		26,504	0.73655300000000				1,507		1,507		(1,647)			.225		0/0
Long: United States Dollar Short: British Pounds	TE2200061		Currency	CITI- E5700ZINZ7FF32TWEFA76	02/03/2022	01/08/2024		5,086,641	0.73724000000000				305,911		305,911		(247,227)			3,791		0/0
Long: United States Dollar Short: British Pounds	TE2200062		Currency	CITI- E5700ZINZ7FF32TWEFA76	02/03/2022	02/07/2024		1,651,206	0.73710399999999				99,368		99,368		(80,394)			2,647		0/0
Long: United States Dollar Short: British Pounds	TE2200082		Currency	CITI- E5700ZINZ7FF32TWEFA76	02/11/2022	09/13/2024		12,831,229	0.73798600000000				755,268		755,268		(640,167)			53,783		0/0
Long: United States Dollar Short: British Pounds	TE2200105		Currency	CITI- E5700ZINZ7FF32TWEFA76	02/16/2022	02/14/2024		4,587,007	0.74332900000000				239,516		239,516		(225,297)			8,018		0/0
Long: United States Dollar Short: British Pounds	TE2200158		Currency	CITI- E5700ZINZ7FF32TWEFA76	02/23/2022	03/28/2024		150,147	0.73765899999999				8,902		8,902		(7,334)			371		0/0
Long: United States Dollar Short: British Pounds	TE2200161		Currency	CITI- E5700ZINZ7FF32TWEFA76	02/23/2022	06/28/2024		153,846	0.73728800000000				9,228		9,228		(7,464)			541		0/0
Long: United States Dollar Short: British Pounds	TE2200164		Currency	CITI- E5700ZINZ7FF32TWEFA76	02/23/2022	09/30/2024		156,176	0.73690299999999				9,400		9,400		(7,828)			676		0/0
Long: United States Dollar Short: British Pounds	TE2200167		Currency	CITI- E5700ZINZ7FF32TWEFA76	02/23/2022	12/31/2024		152,162	0.736572				9,172		9,172		(7,879)			761		0/0
Long: United States Dollar Short: British Pounds	TE2200170		Currency	CITI- E5700ZINZ7FF32TWEFA76	02/23/2022	03/31/2025		140,441	0.73593799999999				8,541		8,541		(7,473)			785		0/0
Long: United States Dollar Short: British Pounds	TE2200173		Currency	CITI- E5700ZINZ7FF32TWEFA76	02/23/2022	06/30/2025		142,391	0.73524				8,744		8,744		(7,784)			872		0/0
Long: United States Dollar Short: British Pounds	TE2200176		Currency	CITI- E5700ZINZ7FF32TWEFA76	02/23/2022	09/30/2025		143,612	0.73450000000000				8,974		8,974		(8,000)			960		0/0
Long: United States Dollar Short: British Pounds	TE2200179		Currency	CITI- E5700ZINZ7FF32TWEFA76	02/23/2022	12/31/2025		143,026	0.73371299999999				9,100		9,100		(8,114)			1,011		0/0
Long: United States Dollar Short: British Pounds	TE2200182		Currency	CITI- E5700ZINZ7FF32TWEFA76	02/23/2022	03/31/2026		136,153	0.73279899999999				8,701		8,701		(7,912)			1,021		0/0
Long: United States Dollar Short: British Pounds	TE2200185		Currency	CITI- E5700ZINZ7FF32TWEFA76	02/23/2022	06/30/2026		138,117	0.73205399999999				8,835		8,835		(8,220)			1,092		0/0
Long: United States Dollar Short: British Pounds	TE2200188		Currency	CITI- E5700ZINZ7FF32TWEFA76	02/23/2022	09/30/2026		139,241	0.73114900000000				8,943		8,943		(8,483)			1,155		0/0
Long: United States Dollar Short: British Pounds	TE2200190		Currency	CITI- E5700ZINZ7FF32TWEFA76	02/23/2022	11/16/2026		77,414	0.73014599999999				5,036		5,036		(4,768)			657		0/0
Long: United States Dollar Short: British Pounds	TE2200256		Currency	CITI- E5700ZINZ7FF32TWEFA76	03/14/2022	02/14/2024		20,001,019	0.76742200000000				429,939		429,939		(1,014,214)			34,962		0/0
Long: United States Dollar Short: British Pounds	TE2200257		Currency	CITI- E5700ZINZ7FF32TWEFA76	03/14/2022	09/13/2024		47,459,650	0.76896500000000				1,039,581		1,039,581		(2,460,805)			198,931		0/0
Long: United States Dollar Short: British Pounds	TE2200292		Currency	CITI- E5700ZINZ7FF32TWEFA76	03/24/2022	01/19/2024		1,988,923	0.75448900000000				75,775		75,775		(99,006)			2,285		0/0
Long: United States Dollar Short: British Pounds	TE2200295		Currency	CITI- E5700ZINZ7FF32TWEFA76	03/24/2022	04/19/2024		1,955,965	0.75354900000000				76,280		76,280		(97,598)			5,381		0/0

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
Long: United States Dollar Short: British Pounds.....	TE2200296		Currency.....	CITI- E5700ZLNZ7FF32TWFA76.....	03/24/2022	05/21/2024		1,705,319	0.75321000000000				67,427		67,427		(84,819)			5,336		0/0
Long: United States Dollar Short: British Pounds.....	TE2200297		Currency.....	CITI- E5700ZLNZ7FF32TWFA76.....	03/24/2022	06/21/2024		1,540,986	0.75286900000000				61,789		61,789		(76,378)			5,310		0/0
Long: United States Dollar Short: British Pounds.....	TE2200298		Currency.....	CITI- E5700ZLNZ7FF32TWFA76.....	03/24/2022	07/19/2024		1,816,969	0.75253499999999				73,552		73,552		(90,597)			6,754		0/0
Long: United States Dollar Short: British Pounds.....	TE2200299		Currency.....	CITI- E5700ZLNZ7FF32TWFA76.....	03/24/2022	08/21/2024		1,652,636	0.75214899999999				67,543		67,543		(83,348)			6,619		0/0
Long: United States Dollar Short: British Pounds.....	TE2200300		Currency.....	CITI- E5700ZLNZ7FF32TWFA76.....	03/24/2022	09/30/2024		346,786,397	0.75270000000000				13,886,595		13,886,595		(17,753,308)			1,501,629		0/0
Long: United States Dollar Short: British Pounds.....	TE2200334		Currency.....	CITI- E5700ZLNZ7FF32TWFA76.....	03/30/2022	01/02/2024		244	0.0005				9		9		(13)			0/0		0/0
Long: United States Dollar Short: British Pounds.....	TE2200335		Currency.....	CITI- E5700ZLNZ7FF32TWFA76.....	03/30/2022	04/02/2024		244	0.0002				9		9		(13)			0/0		0/0
Long: United States Dollar Short: British Pounds.....	TE2200336		Currency.....	CITI- E5700ZLNZ7FF32TWFA76.....	03/30/2022	07/01/2024		244	0.75387599999999				9		9		(13)			0/0		0/0
Long: United States Dollar Short: British Pounds.....	TE2200337		Currency.....	CITI- E5700ZLNZ7FF32TWFA76.....	03/30/2022	09/30/2024		244	0.75261699999999				10		10		(13)			0/0		0/0
Long: United States Dollar Short: British Pounds.....	TE2200338		Currency.....	CITI- E5700ZLNZ7FF32TWFA76.....	03/30/2022	12/31/2024		13,192	0.751309				547		547		(697)			66		0/0
Long: United States Dollar Short: British Pounds.....	TE2200392		Currency.....	CITI- E5700ZLNZ7FF32TWFA76.....	04/13/2022	03/15/2024		573,614	0.76178900000000				16,385		16,385		(28,915)			1,309		0/0
Long: United States Dollar Short: British Pounds.....	TE2200412		Currency.....	CITI- E5700ZLNZ7FF32TWFA76.....	04/25/2022	09/13/2024		1,997,472	0.77357500000000				26,917		26,917		(104,463)			8,373		0/0
Long: United States Dollar Short: British Pounds.....	TE2200441		Currency.....	CITI- E5700ZLNZ7FF32TWFA76.....	04/28/2022	01/31/2024		35,406	0.79358799999999				(418)		(418)		(1,856)			51		0/0
Long: United States Dollar Short: British Pounds.....	TE2200442		Currency.....	CITI- E5700ZLNZ7FF32TWFA76.....	04/28/2022	02/29/2024		34,469	0.79308400000000				(389)		(389)		(1,810)			70		0/0
Long: United States Dollar Short: British Pounds.....	TE2200443		Currency.....	CITI- E5700ZLNZ7FF32TWFA76.....	04/28/2022	03/28/2024		6,256	0.79259299999999				(67)		(67)		(329)			15		0/0
Long: United States Dollar Short: British Pounds.....	TE2200444		Currency.....	CITI- E5700ZLNZ7FF32TWFA76.....	04/28/2022	04/30/2024		34,879	0.79201600000000				(351)		(351)		(1,830)			101		0/0
Long: United States Dollar Short: British Pounds.....	TE2200445		Currency.....	CITI- E5700ZLNZ7FF32TWFA76.....	04/28/2022	05/31/2024		25,009	0.79139000000000				(227)		(227)		(1,306)			81		0/0
Long: United States Dollar Short: British Pounds.....	TE2200447		Currency.....	CITI- E5700ZLNZ7FF32TWFA76.....	04/28/2022	07/31/2024		26,652	0.79051400000000				(213)		(213)		(1,403)			102		0/0
Long: United States Dollar Short: British Pounds.....	TE2200448		Currency.....	CITI- E5700ZLNZ7FF32TWFA76.....	04/28/2022	08/30/2024		24,248	0.78888999999999				(177)		(177)		(1,289)			99		0/0
Long: United States Dollar Short: British Pounds.....	TE2200450		Currency.....	CITI- E5700ZLNZ7FF32TWFA76.....	04/28/2022	10/31/2024		25,093	0.78870600000000				(150)		(150)		(1,362)			115		0/0
Long: United States Dollar Short: British Pounds.....	TE2200451		Currency.....	CITI- E5700ZLNZ7FF32TWFA76.....	04/28/2022	11/29/2024		23,480	0.78820800000000				(129)		(129)		(1,287)			112		0/0
Long: United States Dollar Short: British Pounds.....	TE2200453		Currency.....	CITI- E5700ZLNZ7FF32TWFA76.....	04/28/2022	01/31/2025		25,152	0.78690599999999				(102)		(102)		(1,406)			131		0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
Long: United States Dollar Short: British Pounds	TE2200454		Currency	CITI- E5700ZLNZ7FF32TWFA76	04/28/2022	02/28/2025		26,406	0.7862869999999				(88)		(88)		(1,487)			143		0/0
Long: United States Dollar Short: British Pounds	TE2200455		Currency	CITI- E5700ZLNZ7FF32TWFA76	04/28/2022	03/31/2025		2,722	0.7857309999999				(7)		(7)		(155)			15		0/0
Long: United States Dollar Short: British Pounds	TE2200456		Currency	CITI- E5700ZLNZ7FF32TWFA76	04/28/2022	04/30/2025		28,435	0.7849289999999				(52)		(52)		(1,629)			164		0/0
Long: United States Dollar Short: British Pounds	TE2200457		Currency	CITI- E5700ZLNZ7FF32TWFA76	04/28/2022	05/30/2025		24,611	0.7843750000000				(30)		(30)		(1,422)			146		0/0
Long: United States Dollar Short: British Pounds	TE2200459		Currency	CITI- E5700ZLNZ7FF32TWFA76	04/28/2022	07/31/2025		25,473	0.7830850000000				10		10		(1,494)			160		0/0
Long: United States Dollar Short: British Pounds	TE2200460		Currency	CITI- E5700ZLNZ7FF32TWFA76	04/28/2022	08/29/2025		23,849	0.7824729999999				29		29		(1,406)			154		0/0
Long: United States Dollar Short: British Pounds	TE2200462		Currency	CITI- E5700ZLNZ7FF32TWFA76	04/28/2022	10/31/2025		25,534	0.78125				73		73		(1,523)			173		0/0
Long: United States Dollar Short: British Pounds	TE2200463		Currency	CITI- E5700ZLNZ7FF32TWFA76	04/28/2022	11/28/2025		23,076	0.7808230000000				80		80		(1,384)			160		0/0
Long: United States Dollar Short: British Pounds	TE2200465		Currency	CITI- E5700ZLNZ7FF32TWFA76	04/28/2022	01/30/2026		24,759	0.7872699999999				114		114		(1,506)			179		0/0
Long: United States Dollar Short: British Pounds	TE2200466		Currency	CITI- E5700ZLNZ7FF32TWFA76	04/28/2022	02/27/2026		24,833	0.7791190000000				126		126		(1,521)			182		0/0
Long: United States Dollar Short: British Pounds	TE2200468		Currency	CITI- E5700ZLNZ7FF32TWFA76	04/28/2022	04/30/2026		26,005	0.7781500000000				147		147		(1,618)			199		0/0
Long: United States Dollar Short: British Pounds	TE2200469		Currency	CITI- E5700ZLNZ7FF32TWFA76	04/28/2022	05/29/2026		22,775	0.7775450000000				140		140		(1,428)			177		0/0
Long: United States Dollar Short: British Pounds	TE2200471		Currency	CITI- E5700ZLNZ7FF32TWFA76	04/28/2022	07/31/2026		24,386	0.7762769999999				173		173		(1,552)			196		0/0
Long: United States Dollar Short: British Pounds	TE2200472		Currency	CITI- E5700ZLNZ7FF32TWFA76	04/28/2022	08/28/2026		22,046	0.7756150000000				169		169		(1,413)			180		0/0
Long: United States Dollar Short: British Pounds	TE2200474		Currency	CITI- E5700ZLNZ7FF32TWFA76	04/28/2022	10/30/2026		23,660	0.7742930000000				206		206		(1,539)			199		0/0
Long: United States Dollar Short: British Pounds	TE2200514		Currency	NTX- 549300E1620W0KZ1 023	05/11/2022	03/15/2024		3,607,380	0.8045050000000				(93,460)		(93,460)		(192,039)			8,233		0/0
Long: United States Dollar Short: British Pounds	TE2200533		Currency	CITI- E5700ZLNZ7FF32TWFA76	05/12/2022	03/14/2024		11,567,593	0.8097790000000				(377,438)		(377,438)		(619,807)			26,223		0/0
Long: United States Dollar Short: British Pounds	TE2200534		Currency	CITI- E5700ZLNZ7FF32TWFA76	05/12/2022	12/16/2024		15,105,721	0.8042139999999				(392,104)		(392,104)		(849,462)			74,045		0/0
Long: United States Dollar Short: British Pounds	TE2200657		Currency	CITI- E5700ZLNZ7FF32TWFA76	06/17/2022	07/17/2024		101,171,174	0.8070079999999				(2,930,781)		(2,930,781)		(5,405,781)			374,204		0/0
Long: United States Dollar Short: British Pounds	TE2200731		Currency	NTX- 549300E1620W0KZ1 023	07/13/2022	04/15/2024		1,533,928	0.8286379999999				(87,063)		(87,063)		(84,166)			4,142		0/0
Long: United States Dollar Short: British Pounds	TE2200737		Currency	CITI- E5700ZLNZ7FF32TWFA76	07/14/2022	07/17/2024		603,573	0.8371910000000				(40,713)		(40,713)		(33,457)			2,232		0/0
Long: United States Dollar Short: British Pounds	TE2201022		Currency	NTX- 549300E1620W0KZ1 023	10/12/2022	02/15/2024		1,245,189	0.9044860000000				(190,854)		(190,854)		(74,423)			2,201		0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
Long: United States Dollar Short: British Pounds	TE2201172		Currency	CITI- E5700ZINZ7F32TWEFA76	11/22/2022	11/16/2026		7,896,307	0.9386449999999				(563,400)		(563,400)		(568,586)			66,977		0/0
Long: United States Dollar Short: British Pounds	TE2201213		Currency	CITI- E5700ZINZ7F32TWEFA76	12/05/2022	11/07/2024		15,376,233	0.9161929999999				(631,714)		(631,714)		(865,405)			70,997		0/0
Long: United States Dollar Short: British Pounds	TE2201215		Currency	CITI- E5700ZINZ7F32TWEFA76	12/05/2022	12/09/2024		3,137,464	0.9161270000000				(129,033)		(129,033)		(178,603)			15,223		0/0
Long: United States Dollar Short: British Pounds	TE2201279		Currency	NTX- 949300E1620W0KZV1 023	12/21/2022	03/31/2025		1,022,275	0.929291				(59,621)		(59,621)		(61,296)			5,715		0/0
Long: United States Dollar Short: British Pounds	TE2300027		Currency	CITI- E5700ZINZ7FF32TWEFA76	01/11/2023	12/31/2024		60,368,683	0.8199070000000				(2,779,237)		(2,779,237)		(2,779,237)			301,843		0/0
Long: United States Dollar Short: British Pounds	TE2300142		Currency	CITI- E5700ZINZ7FF32TWEFA76	02/13/2023	02/15/2024		19,324,980	0.8175949999999				(820,946)		(820,946)		(820,946)			34,162		0/0
Long: United States Dollar Short: British Pounds	TE2300140		Currency	CITI- E5700ZINZ7FF32TWEFA76	02/13/2023	12/16/2024		9,379,005	0.8151620000000				(374,446)		(374,446)		(374,447)			45,974		0/0
Long: United States Dollar Short: British Pounds	TE2300137		Currency	CITI- E5700ZINZ7FF32TWEFA76	02/13/2023	12/31/2024		16,251,503	0.8157600000000				(662,204)		(662,204)		(662,204)			81,258		0/0
Long: United States Dollar Short: British Pounds	TE2300167		Currency	CITI- E5700ZINZ7FF32TWEFA76	02/17/2023	01/16/2024		1,928,348	0.8233099999999				(95,697)		(95,697)		(95,698)			2,033		0/0
Long: United States Dollar Short: British Pounds	TE2300178		Currency	CITI- E5700ZINZ7FF32TWEFA76	02/17/2023	01/16/2024		121,460	0.8233139999999				(6,028)		(6,028)		(6,029)			128		0/0
Long: United States Dollar Short: British Pounds	TE2300180		Currency	CITI- E5700ZINZ7FF32TWEFA76	02/17/2023	03/15/2024		3,657,866	0.822241				(177,498)		(177,498)		(177,498)			8,348		0/0
Long: United States Dollar Short: British Pounds	TE2300213		Currency	CITI- E5700ZINZ7FF32TWEFA76	03/02/2023	09/20/2024		8,812,119	0.8279520000000				(492,545)		(492,545)		(492,545)			37,444		0/0
Long: United States Dollar Short: British Pounds	TE2300258		Currency	CITI- E5700ZINZ7FF32TWEFA76	03/14/2023	02/15/2024		1,779,766	0.8064519999999				(76,107)		(76,107)		(76,108)			3,146		0/0
Long: United States Dollar Short: British Pounds	TE2300355		Currency	CITI- E5700ZINZ7FF32TWEFA76	03/30/2023	05/31/2024		84,893,010	0.8064519999999				(2,401,788)		(2,401,788)		(2,401,788)			273,991		0/0
Long: United States Dollar Short: British Pounds	TE2300367		Currency	CITI- E5700ZINZ7FF32TWEFA76	04/13/2023	02/15/2024		13,651,420	0.8001				(200,530)		(200,530)		(200,531)			24,133		0/0
Long: United States Dollar Short: British Pounds	TE2300379		Currency	NTX- 949300E1620W0KZV1 023	04/13/2023	05/15/2024		37,963,977	0.7963379999999				(588,129)		(588,129)		(588,129)			116,240		0/0
Long: United States Dollar Short: British Pounds	TE2300375		Currency	CITI- E5700ZINZ7FF32TWEFA76	04/13/2023	11/15/2024		15,554,391	0.8003				(315,704)		(315,704)		(315,704)			72,749		0/0
Long: United States Dollar Short: British Pounds	TE2300376		Currency	CITI- E5700ZINZ7FF32TWEFA76	04/13/2023	12/16/2024		19,729,138	0.80023				(411,852)		(411,852)		(411,852)			96,709		0/0
Long: United States Dollar Short: British Pounds	TE2300411		Currency	CITI- E5700ZINZ7FF32TWEFA76	04/18/2023	12/31/2024		18,666,171	0.8044729999999				(491,788)		(491,788)		(491,789)			93,331		0/0
Long: United States Dollar Short: British Pounds	TE2300456		Currency	CITI- E5700ZINZ7FF32TWEFA76	05/04/2023	01/31/2024		255,389	0.7933829999999				(2,950)		(2,950)		(2,950)			369		0/0
Long: United States Dollar Short: British Pounds	TE2300457		Currency	CITI- E5700ZINZ7FF32TWEFA76	05/04/2023	02/29/2024		220,009	0.7937579999999				(2,672)		(2,672)		(2,672)			449		0/0
Long: United States Dollar Short: British Pounds	TE2300458		Currency	CITI- E5700ZINZ7FF32TWEFA76	05/04/2023	03/28/2024		209,929	0.7941679999999				(2,682)		(2,682)		(2,683)			519		0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
Long: United States Dollar Short: British Pounds	TE2300459		Currency	CITI- E5700ZLNZ7FF32TWEFA76	05/04/2023	04/30/2024		249,413	0.7947859999999						(3,393)		(3,393)			.720		0/0
Long: United States Dollar Short: British Pounds	TE2300460		Currency	CITI- E5700ZLNZ7FF32TWEFA76	05/04/2023	05/31/2024		226,521	0.7954120000000						(3,220)		(3,221)			.731		0/0
Long: United States Dollar Short: British Pounds	TE2300461		Currency	CITI- E5700ZLNZ7FF32TWEFA76	05/04/2023	06/28/2024		201,877	0.7959249999999						(2,983)		(2,983)			.710		0/0
Long: United States Dollar Short: British Pounds	TE2300462		Currency	CITI- E5700ZLNZ7FF32TWEFA76	05/04/2023	07/31/2024		236,383	0.7965590000000						(3,709)		(3,710)			.903		0/0
Long: United States Dollar Short: British Pounds	TE2300463		Currency	CITI- E5700ZLNZ7FF32TWEFA76	05/04/2023	08/30/2024		214,877	0.7965719999999						(3,396)		(3,397)			.877		0/0
Long: United States Dollar Short: British Pounds	TE2300464		Currency	CITI- E5700ZLNZ7FF32TWEFA76	05/04/2023	09/30/2024		222,904	0.7978619999999						(3,913)		(3,913)			.965		0/0
Long: United States Dollar Short: British Pounds	TE2300465		Currency	CITI- E5700ZLNZ7FF32TWEFA76	05/04/2023	10/31/2024		221,520	0.7984989999999						(4,095)		(4,096)			1,011		0/0
Long: United States Dollar Short: British Pounds	TE2300466		Currency	CITI- E5700ZLNZ7FF32TWEFA76	05/04/2023	11/29/2024		192,386	0.7991049999999						(3,727)		(3,728)			.920		0/0
Long: United States Dollar Short: British Pounds	TE2300467		Currency	CITI- E5700ZLNZ7FF32TWEFA76	05/04/2023	12/31/2024		210,717	0.7998659999999						(4,313)		(4,314)			1,054		0/0
Long: United States Dollar Short: British Pounds	TE2300468		Currency	CITI- E5700ZLNZ7FF32TWEFA76	05/04/2023	01/31/2025		202,852	0.8003970000000						(4,311)		(4,311)			1,056		0/0
Long: United States Dollar Short: British Pounds	TE2300469		Currency	CITI- E5700ZLNZ7FF32TWEFA76	05/04/2023	02/28/2025		183,032	0.8010890000000						(4,068)		(4,069)			.988		0/0
Long: United States Dollar Short: British Pounds	TE2300470		Currency	CITI- E5700ZLNZ7FF32TWEFA76	05/04/2023	03/31/2025		203,653	0.8017959999999						(4,732)		(4,732)			1,138		0/0
Long: United States Dollar Short: British Pounds	TE2300471		Currency	CITI- E5700ZLNZ7FF32TWEFA76	05/04/2023	04/30/2025		199,560	0.8024390000000						(4,822)		(4,822)			1,152		0/0
Long: United States Dollar Short: British Pounds	TE2300472		Currency	CITI- E5700ZLNZ7FF32TWEFA76	05/04/2023	05/30/2025		195,974	0.8030840000000						(4,917)		(4,918)			1,166		0/0
Long: United States Dollar Short: British Pounds	TE2300473		Currency	CITI- E5700ZLNZ7FF32TWEFA76	05/04/2023	06/30/2025		201,632	0.8038589999999						(5,281)		(5,281)			1,235		0/0
Long: United States Dollar Short: British Pounds	TE2300474		Currency	CITI- E5700ZLNZ7FF32TWEFA76	05/04/2023	07/31/2025		200,278	0.8046349999999						(5,434)		(5,434)			1,260		0/0
Long: United States Dollar Short: British Pounds	TE2300475		Currency	CITI- E5700ZLNZ7FF32TWEFA76	05/04/2023	08/29/2025		187,215	0.8051530000000						(5,194)		(5,195)			1,207		0/0
Long: United States Dollar Short: British Pounds	TE2300476		Currency	CITI- E5700ZLNZ7FF32TWEFA76	05/04/2023	09/30/2025		207,610	0.8058020000000						(5,922)		(5,922)			1,373		0/0
Long: United States Dollar Short: British Pounds	TE2300477		Currency	CITI- E5700ZLNZ7FF32TWEFA76	05/04/2023	10/31/2025		199,792	0.8065820000000						(5,888)		(5,888)			1,353		0/0
Long: United States Dollar Short: British Pounds	TE2300478		Currency	CITI- E5700ZLNZ7FF32TWEFA76	05/04/2023	11/28/2025		180,283	0.8072329999999						(5,454)		(5,455)			1,246		0/0
Long: United States Dollar Short: British Pounds	TE2300479		Currency	CITI- E5700ZLNZ7FF32TWEFA76	05/04/2023	12/31/2025		213,473	0.8080150000000						(6,661)		(6,661)			1,509		0/0
Long: United States Dollar Short: British Pounds	TE2300480		Currency	CITI- E5700ZLNZ7FF32TWEFA76	05/04/2023	01/30/2026		192,853	0.8086039999999						(6,225)		(6,225)			1,392		0/0

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
Long: United States Dollar Short: British Pounds	TE2300481		Currency	CITI- E5702NZ7FF32TWEA76	05/04/2023	02/27/2026		179,846	0.93019200000000				(5,994)		(5,994)		(5,995)			1,321		0/0
Long: United States Dollar Short: British Pounds	TE2300482		Currency	CITI- E5702NZ7FF32TWEA76	05/04/2023	03/31/2026		206,516	0.93984600000000				(7,128)		(7,128)		(7,128)			1,549		0/0
Long: United States Dollar Short: British Pounds	TE2300483		Currency	CITI- E5702NZ7FF32TWEA76	05/04/2023	04/30/2026		194,816	0.910307				(6,902)		(6,902)		(6,902)			1,488		0/0
Long: United States Dollar Short: British Pounds	TE2300484		Currency	CITI- E5702NZ7FF32TWEA76	05/04/2023	05/29/2026		183,919	0.81122700000000				(6,790)		(6,790)		(6,790)			1,429		0/0
Long: United States Dollar Short: British Pounds	TE2300485		Currency	CITI- E5702NZ7FF32TWEA76	05/04/2023	06/30/2026		202,665	0.81149099999999				(7,617)		(7,617)		(7,617)			1,601		0/0
Long: United States Dollar Short: British Pounds	TE2300486		Currency	CITI- E5702NZ7FF32TWEA76	05/04/2023	07/31/2026		194,960	0.81215000000000				(7,561)		(7,561)		(7,561)			1,567		0/0
Long: United States Dollar Short: British Pounds	TE2300487		Currency	CITI- E5702NZ7FF32TWEA76	05/04/2023	08/28/2026		175,980	0.81254599999999				(6,968)		(6,968)		(6,968)			1,435		0/0
Long: United States Dollar Short: British Pounds	TE2300488		Currency	CITI- E5702NZ7FF32TWEA76	05/04/2023	09/30/2026		208,498	0.81294200000000				(8,436)		(8,436)		(8,436)			1,729		0/0
Long: United States Dollar Short: British Pounds	TE2300489		Currency	CITI- E5702NZ7FF32TWEA76	05/04/2023	10/30/2026		188,387	0.81333900000000				(7,779)		(7,779)		(7,780)			1,586		0/0
Long: United States Dollar Short: British Pounds	TE2300490		Currency	CITI- E5702NZ7FF32TWEA76	05/04/2023	11/16/2026		8,561,622	0.81353699999999				(357,294)		(357,294)		(357,294)			72,619		0/0
Long: United States Dollar Short: British Pounds	TE2300515		Currency	CITI- E5702NZ7FF32TWEA76	05/10/2023	02/15/2024		2,787,114	0.78034700000000				(18,015)		(18,015)		(18,015)			4,927		0/0
Long: United States Dollar Short: British Pounds	TE2300534		Currency	CITI- E5702NZ7FF32TWEA76	05/10/2023	01/16/2025		50,183,200	0.79708000000000				(851,481)		(851,481)		(851,481)			256,431		0/0
Long: United States Dollar Short: British Pounds	TE2300542		Currency	NAT- RR30WICWV PCS844S074	05/11/2023	01/16/2024		1,146,852	0.79810099999999				(20,056)		(20,056)		(20,057)			1,209		0/0
Long: United States Dollar Short: British Pounds	TE2300627		Currency	CITI- E5702NZ7FF32TWEA76	05/31/2023	01/16/2024		1,495,800	0.80224600000000				(34,064)		(34,064)		(34,065)			1,577		0/0
Long: United States Dollar Short: British Pounds	TE2300677		Currency	CITI- E5702NZ7FF32TWEA76	06/13/2023	12/31/2024		4,486,860	0.80234300000000				(106,020)		(106,020)		(106,020)			22,434		0/0
Long: United States Dollar Short: British Pounds	TE2300692		Currency	CITI- E5702NZ7FF32TWEA76	06/13/2023	02/15/2024		26,149,499	0.793462				(306,221)		(306,221)		(306,221)			46,226		0/0
Long: United States Dollar Short: British Pounds	TE2300731		Currency	CITI- E5702NZ7FF32TWEA76	06/23/2023	03/26/2024		35,093,068	0.78883000000000				(209,208)		(209,208)		(209,208)			85,761		0/0
Long: United States Dollar Short: British Pounds	TE2300788		Currency	NTX- 548300E16Z0W0KZY 023	07/12/2023	01/16/2024		173,909	0.76979299999999				3,235		3,235		3,235			183		0/0
Long: United States Dollar Short: British Pounds	TE2300836		Currency	SG- 07479699999999	07/19/2023	04/18/2024		40,073,124	0.77479699999999				476,916		476,916		476,916			109,745		0/0
Long: United States Dollar Short: British Pounds	TE2300828		Currency	SG- 0.77455099999999	07/19/2023	03/26/2024		38,963	0.77455099999999				477		477		478			95		0/0
Long: United States Dollar Short: British Pounds	TE2300927		Currency	SG- 0.77429300000000	07/19/2023	02/27/2024		14,207	0.77429300000000				180		180		181			28		0/0
Long: United States Dollar Short: British Pounds	TE2300926		Currency	SG- 0.77402400000000	07/19/2023	01/25/2024		129,195	0.77402400000000				1,701		1,701		1,701			170		0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
Long: United States Dollar Short: British Pounds	TE2300946		Currency	CITI- E5700ZINZ7F32TWEA76	08/07/2023	09/31/2027		264,083	0.90616800000000				(9,301)		(9,301)		(9,302)			2,528		0/0
Long: United States Dollar Short: British Pounds	TE2300947		Currency	CITI- E5700ZINZ7F32TWEA76	08/07/2023	09/30/2027		326,520,183	0.90821100000000				(12,456,786)		(12,456,786)		(12,456,787)			3,161,518		0/0
Long: United States Dollar Short: British Pounds	TE2300964		Currency	CITI- E5700ZINZ7F32TWEA76	08/11/2023	01/12/2024		41,828,226	0.78786899999999				(184,917)		(184,917)		(184,917)			38,184		0/0
Long: United States Dollar Short: British Pounds	TE2300965		Currency	CITI- E5700ZINZ7F32TWEA76	08/11/2023	02/14/2025		10,563,796	0.78936260000000				(133,707)		(133,707)		(133,708)			55,954		0/0
Long: United States Dollar Short: British Pounds	TE2301024		Currency	CITI- E5700ZINZ7F32TWEA76	08/21/2023	06/17/2024		17,899,130	0.78684500000000				(35,091)		(35,091)		(35,092)			60,955		0/0
Long: United States Dollar Short: British Pounds	TE2301026		Currency	\$6- E5700ZINZ7F32TWEA76	08/22/2023	01/19/2024		3,338,207	0.78486199999999				(2,086)		(2,086)		(2,087)			3,835		0/0
Long: United States Dollar Short: British Pounds	TE2301047		Currency	CITI- E5700ZINZ7F32TWEA76	08/30/2023	07/01/2024		72,276,643	0.78709200000000				(254,595)		(254,595)		(254,596)			256,245		0/0
Long: United States Dollar Short: British Pounds	TE2301102		Currency	\$6- E5700ZINZ7F32TWEA76	09/13/2023	03/05/2025		97,288,561	0.80269899999999				(2,363,733)		(2,363,733)		(2,363,734)			528,537		0/0
Long: United States Dollar Short: British Pounds	TE2301159		Currency	CITI- E5700ZINZ7F32TWEA76	09/26/2023	04/30/2026		1,655,215	0.81947099999999				(78,021)		(78,021)		(78,021)			12,642		0/0
Long: United States Dollar Short: British Pounds	TE2301156		Currency	CITI- E5700ZINZ7F32TWEA76	09/26/2023	04/26/2024		750,226	0.81975299999999				(34,089)		(34,089)		(34,089)			2,129		0/0
Long: United States Dollar Short: British Pounds	TE2301157		Currency	CITI- E5700ZINZ7F32TWEA76	09/26/2023	06/17/2024		151,051	0.81960500000000				(6,798)		(6,798)		(6,798)			514		0/0
Long: United States Dollar Short: British Pounds	TE2301160		Currency	CITI- E5700ZINZ7F32TWEA76	09/26/2023	06/30/2026		1,458,651	0.81945000000000				(69,694)		(69,694)		(69,694)			11,532		0/0
Long: United States Dollar Short: British Pounds	TE2301161		Currency	CITI- E5700ZINZ7F32TWEA76	09/26/2023	07/31/2026		1,391,727	0.81942999999999				(66,934)		(66,934)		(66,934)			11,184		0/0
Long: United States Dollar Short: British Pounds	TE2301162		Currency	CITI- E5700ZINZ7F32TWEA76	09/26/2023	06/30/2027		2,537,909	0.81858999999999				(128,300)		(128,300)		(128,301)			23,740		0/0
Long: United States Dollar Short: British Pounds	TE2301163		Currency	CITI- E5700ZINZ7F32TWEA76	09/26/2023	09/30/2027		1,406,437	0.81872199999999				(71,695)		(71,695)		(71,695)			13,618		0/0
Long: United States Dollar Short: British Pounds	TE2301184		Currency	CIBC- 549300TDJKVQJ41W031	10/03/2023	02/26/2024		1,318,664	0.82671999999999				(71,425)		(71,425)		(71,426)			2,600		0/0
Long: United States Dollar Short: British Pounds	TE2301183		Currency	CIBC- 549300TDJKVQJ41W031	10/03/2023	03/26/2024		1,920,016	0.82661399999999				(103,961)		(103,961)		(103,962)			4,692		0/0
Long: United States Dollar Short: British Pounds	TE2301194		Currency	MTX- 549300E16Z0W0KZ1023	10/11/2023	01/16/2024		548,226	0.82084000000000				(19,361)		(19,361)		(19,361)			578		0/0
Long: United States Dollar Short: British Pounds	TE2301203		Currency	CITI- E5700ZINZ7F32TWEA76	10/12/2023	03/14/2024		7,313,100	0.82044600000000				(338,092)		(338,092)		(338,092)			16,578		0/0
Long: United States Dollar Short: British Pounds	TE2301204		Currency	CITI- E5700ZINZ7F32TWEA76	10/12/2023	02/14/2025		7,314,600	0.82027700000000				(341,331)		(341,331)		(341,331)			38,744		0/0
Long: United States Dollar Short: British Pounds	TE2301205		Currency	CITI- E5700ZINZ7F32TWEA76	10/12/2023	07/14/2025		7,309,200	0.82088300000000				(350,113)		(350,113)		(350,113)			45,336		0/0
Long: United States Dollar Short: British Pounds	TE2301206		Currency	CITI- E5700ZINZ7F32TWEA76	10/12/2023	09/15/2025		9,743,200	0.82108499999999				(468,215)		(468,215)		(468,215)			63,673		0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A/C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
Long: United States Dollar Short: British Pounds	TE2301207		Currency	CITI- E5700ZINZ7FF32TWEFA76	10/12/2023	10/14/2025		22,664,080	0.92155800000000				(1,101,721)		(1,101,721)		(1,101,721)			151,565		0/0
Long: United States Dollar Short: British Pounds	TE2301254		Currency	CITI- E5700ZINZ7FF32TWEFA76	10/25/2023	07/31/2024		70,237,273	0.92379100000000				(3,541,018)		(3,541,018)		(3,541,018)			288,223		0/0
Long: United States Dollar Short: British Pounds	TE2301257		Currency	CITI- E5700ZINZ7FF32TWEFA76	10/25/2023	05/29/2026		442,694	0.92203000000000				(22,456)		(22,456)		(22,457)			3,439		0/0
Long: United States Dollar Short: British Pounds	TE2301277		Currency	CITI- E5700ZINZ7FF32TWEFA76	11/02/2023	01/08/2024		29,243,683	0.92277500000000				(1,355,551)		(1,355,551)		(1,355,552)			21,797		0/0
Long: United States Dollar Short: British Pounds	TE2301317		Currency	CIBC- 549300TDJKVQJ41W031	11/03/2023	03/26/2024		11,197,735	0.81137899999999				(388,749)		(388,749)		(388,750)			27,365		0/0
Long: United States Dollar Short: British Pounds	TE2301281		Currency	CITI- E5700ZINZ7FF32TWEFA76	11/03/2023	01/31/2024		114,046	0.81740800000000				(4,810)		(4,810)		(4,811)			165		0/0
Long: United States Dollar Short: British Pounds	TE2301282		Currency	CITI- E5700ZINZ7FF32TWEFA76	11/03/2023	02/29/2024		105,818	0.81726100000000				(4,456)		(4,456)		(4,457)			216		0/0
Long: United States Dollar Short: British Pounds	TE2301283		Currency	CITI- E5700ZINZ7FF32TWEFA76	11/03/2023	03/28/2024		99,942	0.81712700000000				(4,203)		(4,203)		(4,204)			247		0/0
Long: United States Dollar Short: British Pounds	TE2301284		Currency	CITI- E5700ZINZ7FF32TWEFA76	11/03/2023	04/30/2024		128,450	0.81694				(5,376)		(5,376)		(5,377)			371		0/0
Long: United States Dollar Short: British Pounds	TE2301285		Currency	CITI- E5700ZINZ7FF32TWEFA76	11/03/2023	05/31/2024		131,531	0.81682699999999				(5,461)		(5,461)		(5,462)			425		0/0
Long: United States Dollar Short: British Pounds	TE2301286		Currency	CITI- E5700ZINZ7FF32TWEFA76	11/03/2023	06/28/2024		115,426	0.81676000000000				(4,772)		(4,772)		(4,772)			406		0/0
Long: United States Dollar Short: British Pounds	TE2301287		Currency	CITI- E5700ZINZ7FF32TWEFA76	11/03/2023	07/31/2024		139,458	0.81664700000000				(5,760)		(5,760)		(5,761)			533		0/0
Long: United States Dollar Short: British Pounds	TE2301288		Currency	CITI- E5700ZINZ7FF32TWEFA76	11/03/2023	08/30/2024		120,885	0.81659300000000				(4,997)		(4,997)		(4,998)			494		0/0
Long: United States Dollar Short: British Pounds	TE2301289		Currency	CITI- E5700ZINZ7FF32TWEFA76	11/03/2023	09/30/2024		115,347	0.81655999999999				(4,775)		(4,775)		(4,776)			499		0/0
Long: United States Dollar Short: British Pounds	TE2301290		Currency	CITI- E5700ZINZ7FF32TWEFA76	11/03/2023	10/31/2024		118,948	0.81652599999999				(4,934)		(4,934)		(4,935)			543		0/0
Long: United States Dollar Short: British Pounds	TE2301291		Currency	CITI- E5700ZINZ7FF32TWEFA76	11/03/2023	11/29/2024		109,043	0.81655999999999				(4,540)		(4,540)		(4,541)			521		0/0
Long: United States Dollar Short: British Pounds	TE2301292		Currency	CITI- E5700ZINZ7FF32TWEFA76	11/03/2023	12/31/2024		114,568	0.81652599999999				(4,780)		(4,780)		(4,781)			573		0/0
Long: United States Dollar Short: British Pounds	TE2301293		Currency	CITI- E5700ZINZ7FF32TWEFA76	11/03/2023	01/31/2025		116,230	0.81645999999999				(4,852)		(4,852)		(4,853)			605		0/0
Long: United States Dollar Short: British Pounds	TE2301294		Currency	CITI- E5700ZINZ7FF32TWEFA76	11/03/2023	02/28/2025		104,955	0.81645999999999				(4,400)		(4,400)		(4,401)			567		0/0
Long: United States Dollar Short: British Pounds	TE2301295		Currency	CITI- E5700ZINZ7FF32TWEFA76	11/03/2023	03/31/2025		110,945	0.81645999999999				(4,654)		(4,654)		(4,654)			620		0/0
Long: United States Dollar Short: British Pounds	TE2301296		Currency	CITI- E5700ZINZ7FF32TWEFA76	11/03/2023	04/30/2025		112,479	0.81642599999999				(4,726)		(4,726)		(4,726)			649		0/0
Long: United States Dollar Short: British Pounds	TE2301297		Currency	CITI- E5700ZINZ7FF32TWEFA76	11/03/2023	05/30/2025		100,159	0.816527				(4,232)		(4,232)		(4,232)			586		0/0

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
Long: United States Dollar Short: British Pounds	TE2301298		Currency	E5700ZLNZ7FF32TWFA76	11/03/2023	06/30/2025		98,550	0.81655999999999				(4,179)		(4,179)		(4,179)			.603		0/0
Long: United States Dollar Short: British Pounds	TE2301299		Currency	E5700ZLNZ7FF32TWFA76	11/03/2023	07/31/2025		103,898	0.81652599999999				(4,396)		(4,396)		(4,397)			.654		0/0
Long: United States Dollar Short: British Pounds	TE2301300		Currency	E5700ZLNZ7FF32TWFA76	11/03/2023	08/29/2025		97,177	0.81659300000000				(4,115)		(4,115)		(4,116)			.627		0/0
Long: United States Dollar Short: British Pounds	TE2301301		Currency	E5700ZLNZ7FF32TWFA76	11/03/2023	09/30/2025		101,830	0.81666000000000				(4,316)		(4,316)		(4,316)			.674		0/0
Long: United States Dollar Short: British Pounds	TE2301302		Currency	E5700ZLNZ7FF32TWFA76	11/03/2023	10/31/2025		103,885	0.81662599999999				(4,393)		(4,393)		(4,394)			.703		0/0
Long: United States Dollar Short: British Pounds	TE2301303		Currency	E5700ZLNZ7FF32TWFA76	11/03/2023	11/28/2025		82,928	0.81666000000000				(3,507)		(3,507)		(3,507)			.573		0/0
Long: United States Dollar Short: British Pounds	TE2301304		Currency	E5700ZLNZ7FF32TWFA76	11/03/2023	12/31/2025		90,812	0.81662599999999				(3,831)		(3,831)		(3,832)			.642		0/0
Long: United States Dollar Short: British Pounds	TE2301305		Currency	E5700ZLNZ7FF32TWFA76	11/03/2023	01/30/2026		87,467	0.81659300000000				(3,715)		(3,715)		(3,716)			.631		0/0
Long: United States Dollar Short: British Pounds	TE2301306		Currency	E5700ZLNZ7FF32TWFA76	11/03/2023	02/27/2026		81,636	0.816527				(3,486)		(3,486)		(3,486)			.600		0/0
Long: United States Dollar Short: British Pounds	TE2301307		Currency	E5700ZLNZ7FF32TWFA76	11/03/2023	03/31/2026		88,006	0.81659300000000				(3,796)		(3,796)		(3,796)			.660		0/0
Long: United States Dollar Short: British Pounds	TE2301308		Currency	E5700ZLNZ7FF32TWFA76	11/03/2023	04/30/2026		87,485	0.81642700000000				(3,783)		(3,783)		(3,784)			.668		0/0
Long: United States Dollar Short: British Pounds	TE2301309		Currency	E5700ZLNZ7FF32TWFA76	11/03/2023	05/29/2026		90,991	0.81639300000000				(3,960)		(3,960)		(3,960)			.707		0/0
Long: United States Dollar Short: British Pounds	TE2301310		Currency	E5700ZLNZ7FF32TWFA76	11/03/2023	06/30/2026		96,550	0.816353				(4,231)		(4,231)		(4,231)			.763		0/0
Long: United States Dollar Short: British Pounds	TE2301311		Currency	E5700ZLNZ7FF32TWFA76	11/03/2023	07/31/2026		98,702	0.81642700000000				(4,368)		(4,368)		(4,368)			.793		0/0
Long: United States Dollar Short: British Pounds	TE2301312		Currency	E5700ZLNZ7FF32TWFA76	11/03/2023	08/28/2026		89,155	0.81625999999999				(3,954)		(3,954)		(3,954)			.727		0/0
Long: United States Dollar Short: British Pounds	TE2301313		Currency	E5700ZLNZ7FF32TWFA76	11/03/2023	09/30/2026		99,693	0.81621299999999				(4,451)		(4,451)		(4,451)			.827		0/0
Long: United States Dollar Short: British Pounds	TE2301314		Currency	E5700ZLNZ7FF32TWFA76	11/03/2023	10/30/2026		95,544	0.81616				(4,290)		(4,290)		(4,291)			.804		0/0
Long: United States Dollar Short: British Pounds	TE2301315		Currency	E5700ZLNZ7FF32TWFA76	11/03/2023	11/16/2026		8,622,425	0.81632700000000				(390,632)		(390,632)		(390,632)			73,135		0/0
Long: United States Dollar Short: British Pounds	TE2301364		Currency	E5700ZLNZ7FF32TWFA76	11/27/2023	02/27/2024		1,045,802	0.79222999999999				(10,655)		(10,655)		(10,656)			2,081		0/0
Long: United States Dollar Short: British Pounds	TE2301388		Currency	E5700ZLNZ7FF32TWFA76	12/04/2023	01/08/2024		52,021,802	0.79330500000000				(589,547)		(589,547)		(589,548)			38,775		0/0
Long: United States Dollar Short: British Pounds	TE2301389		Currency	E5700ZLNZ7FF32TWFA76	12/04/2023	02/07/2024		53,847,694	0.79314700000000				(607,230)		(607,230)		(607,231)			86,315		0/0
Long: United States Dollar Short: British Pounds	TE2301408		Currency	NTX-846300E1620K0KZ1023	12/11/2023	09/16/2024		58,143,575	0.75638999999999				(867,958)		(867,958)		(867,959)			245,155		0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
Long- United States Dollar Short:	TE2301402		Currency	CIBC- 949300TDJKVQJ41W031	12/11/2023	07/15/2025		7,952,219	0.796759				(136,003)		(136,003)		(136,004)			49,369		0/0
Long- United States Dollar Short:	TE2301437		Currency	WTX- 949300E16Z0W0KZ1023	12/18/2023	04/02/2024		2,485,120	0.7911829999999				(22,317)		(22,317)		(22,318)			6,281		0/0
Long- United States Dollar Short:	TE2301440		Currency	CIBC- 949300TDJKVQJ41W031	12/18/2023	07/15/2025		3,078,523	0.7906389999999				(28,600)		(28,600)		(28,600)			19,112		0/0
Long- United States Dollar Short:	TE2301447		Currency	CITI- E5700ZNZFF32TWEFA76	12/19/2023	06/16/2024		62,666,331	0.7859159999999				(126,648)		(126,648)		(126,648)			219,083		0/0
Long- United States Dollar Short:	TE2301448		Currency	CITI- E5700ZNZFF32TWEFA76	12/19/2023	06/28/2024		525,791	0.7858709999999				(1,087)		(1,087)		(1,087)			1,686		0/0
Long- United States Dollar Short:	TE2301449		Currency	CITI- E5700ZNZFF32TWEFA76	12/19/2023	04/26/2024		1,069,133	0.7858519999999				(2,357)		(2,357)		(2,357)			3,034		0/0
Long- United States Dollar Short:	TE2301450		Currency	CITI- E5700ZNZFF32TWEFA76	12/19/2023	03/28/2024		543,288	0.7859129999999				(1,222)		(1,222)		(1,223)			1,343		0/0
Long- United States Dollar Short:	TE2301451		Currency	CITI- E5700ZNZFF32TWEFA76	12/19/2023	02/28/2024		560,739	0.7860169999999				(1,273)		(1,273)		(1,273)			1,125		0/0
Long- United States Dollar Short:	TE2301452		Currency	CITI- E5700ZNZFF32TWEFA76	12/19/2023	01/26/2024		508,083	0.7861519999999				(1,171)		(1,171)		(1,172)			683		0/0
Long- United States Dollar Short:	TE2301460		Currency	CITI- E5700ZNZFF32TWEFA76	12/20/2023	04/15/2024		10,190,660	0.7862160000000				(66,079)		(66,079)		(66,080)			27,518		0/0
Long- United States Dollar Short:	TE2301461		Currency	CITI- E5700ZNZFF32TWEFA76	12/20/2023	05/15/2024		6,690,907	0.7801909999999				(42,675)		(42,675)		(42,675)			20,487		0/0
Long- United States Dollar Short:	TE2301462		Currency	CITI- E5700ZNZFF32TWEFA76	12/20/2023	06/17/2024		5,715,271	0.7801730000000				(35,450)		(35,450)		(35,451)			19,463		0/0
Long- United States Dollar Short:	TE2301463		Currency	CITI- E5700ZNZFF32TWEFA76	12/20/2023	07/15/2024		43,257,974	0.7891409999999				(267,392)		(267,392)		(267,393)			159,185		0/0
Long- United States Dollar Short:	TE2301468		Currency	CITI- E5700ZNZFF32TWEFA76	12/21/2023	01/25/2024		1,100,790	0.7880470000000				(5,192)		(5,192)		(5,192)			1,450		0/0
Long- United States Dollar Short:	TE2301474		Currency	CITI- E5700ZNZFF32TWEFA76	12/21/2023	03/26/2024		750,453	0.7881100000000				(3,498)		(3,498)		(3,499)			1,834		0/0
Long- United States Dollar Short:	TE2301471		Currency	SG- E5700ZNZFF32TWEFA76	12/21/2023	01/19/2024		1,826,780	0.7885689999999				(9,776)		(9,776)		(9,776)			2,098		0/0
Long- United States Dollar Short:	TE2301494		Currency	CITI- E5700ZNZFF32TWEFA76	12/28/2023	01/31/2024		6,995,232	0.7848169999999				(4,393)		(4,393)		(4,393)			10,087		0/0
Long- United States Canadian Dollar:	TE2200006		Currency	CITI- E5700ZNZFF32TWEFA76	01/12/2022	01/16/2024		73,766,305	1.2626299999999				3,112,158		3,112,158		(1,550,670)			77,757		0/0
Long- United States Canadian Dollar:	TE2300547		Currency	CITI- E5700ZNZFF32TWEFA76	05/12/2023	05/13/2024		3,688,434	1.34044				(92,921)		(92,921)		(92,922)			11,210		0/0
Long- United States Canadian Dollar:	TE2300548		Currency	CITI- E5700ZNZFF32TWEFA76	05/12/2023	11/13/2024		3,705,607	1.3506899999999				(104,870)		(104,870)		(104,870)			17,276		0/0
Long- United States Canadian Dollar:	TE2300549		Currency	CITI- E5700ZNZFF32TWEFA76	05/12/2023	05/13/2025		89,476,956	1.35229				(2,762,878)		(2,762,878)		(2,762,878)			523,544		0/0
Long- United States Canadian Dollar:	TE2300565		Currency	CITI- E5700ZNZFF32TWEFA76	05/15/2023	05/13/2024		20,709,899	1.3426899999999				(416)		(416)		(416)			63		0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A/C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
Long: United States Dollar Short:	TE2300878		Currency	CITI- E5700ZLNZFF32TWEFA76	08/01/2023	08/02/2024		13,307,921	1.3267				(115,585)		(115,585)		(115,586)			51,062		0/0
Canadian Dollar Long:	TE2300991		Currency	CITI- E5700ZLNZFF32TWEFA76	08/18/2023	08/02/2024		306,898	1.3505				(8,226)		(8,226)		(8,227)			1,178		0/0
Canadian Dollar Long: United States Dollar Short:	TE2301342		Currency	CIBC- 349300TDJKVQJ41W031	11/16/2023	11/17/2025		110,094,433	1.3679749999999				(4,932,356)		(4,932,356)		(4,932,357)			754,881		0/0
Long: United States Dollar Short: Euro:	TE2100205		Currency	CITI- E5700ZLNZFF32TWEFA76	03/12/2021	03/20/2024		604,305	0.990	0.9120180000000			60,557		60,557		(8,052)			1,424		0/0
Long: United States Dollar Short: Euro:	TE2100206		Currency	CITI- E5700ZLNZFF32TWEFA76	03/12/2021	06/20/2024		687,336	0.9906	0.9106029999999			67,629		67,629		(9,835)			2,362		0/0
Long: United States Dollar Short: Euro:	TE2100207		Currency	CITI- E5700ZLNZFF32TWEFA76	03/12/2021	08/26/2024		50,073,676	0.0004	0.9897680000000			4,840,428		4,840,428		(777,437)			202,714		0/0
Long: United States Dollar Short: Euro:	TE2100243		Currency	WAT- PC3JMWIOWI PCS8A4S074	03/26/2021	03/20/2024		226,034	0.0005	0.9277600000000			20,211		20,211		(3,048)			533		0/0
Long: United States Dollar Short: Euro:	TE2100244		Currency	WAT- PC3JMWIOWI PCS8A4S074	03/26/2021	06/20/2024		258,169	0.0002	0.9181300000000			23,241		23,241		(3,729)			887		0/0
Long: United States Dollar Short: Euro:	TE2100245		Currency	WAT- PC3JMWIOWI PCS8A4S074	03/26/2021	08/26/2024		19,075,831	0.9998	0.9153949999999			1,724,260		1,724,260		(298,227)			77,225		0/0
Long: United States Dollar Short: Euro:	TE2100295		Currency	WAT- PC3JMWIOWI PCS8A4S074	04/08/2021	03/20/2024		26,105	0.9999	0.9144649999999			2,545		2,545		(349)			62		0/0
Long: United States Dollar Short: Euro:	TE2100296		Currency	WAT- PC3JMWIOWI PCS8A4S074	04/08/2021	06/20/2024		29,161	0.0002	0.9109640000000			2,857		2,857		(418)			100		0/0
Long: United States Dollar Short: Euro:	TE2100297		Currency	WAT- PC3JMWIOWI PCS8A4S074	04/08/2021	08/26/2024		2,148,447	0.9995	0.9087339999999			210,160		210,160		(33,314)			8,688		0/0
Long: United States Dollar Short: Euro:	TE2100549		Currency	CITI- E5700ZLNZFF32TWEFA76	06/18/2021	03/20/2024		389,658	0.0004	0.9192810000000			35,911		35,911		(5,239)			918		0/0
Long: United States Dollar Short: Euro:	TE2100550		Currency	CITI- E5700ZLNZFF32TWEFA76	06/18/2021	06/20/2024		31,063,244	0.0004	0.9162270000000			2,862,108		2,862,108		(447,535)			106,731		0/0
Long: United States Dollar Short: Euro:	TE2100560		Currency	CITI- E5700ZLNZFF32TWEFA76	06/21/2021	08/26/2024		31,245,037	0.0003	0.9114780000000			2,960,764		2,960,764		(486,131)			126,400		0/0
Long: United States Dollar Short: Euro:	TE2100967		Currency	CITI- E5700ZLNZFF32TWEFA76	10/20/2021	03/20/2024		168,085	0.9998	0.9365719999999			12,314		12,314		(2,316)			398		0/0
Long: United States Dollar Short: Euro:	TE2100968		Currency	CITI- E5700ZLNZFF32TWEFA76	10/20/2021	06/20/2024		169,361	0.9998	0.9332359999999			12,400		12,400		(2,491)			582		0/0
Long: United States Dollar Short: Euro:	TE2100969		Currency	CITI- E5700ZLNZFF32TWEFA76	10/20/2021	08/26/2024		16,467,841	0.9999	0.9310549999999			1,200,837		1,200,837		(262,399)			66,667		0/0
Long: United States Dollar Short: Euro:	TE2200071		Currency	CITI- E5700ZLNZFF32TWEFA76	02/03/2022	08/26/2024		137,618	0.9997	0.9431349999999			8,181		8,181		(2,225)			557		0/0
Long: United States Dollar Short: Euro:	TE2200219		Currency	CITI- E5700ZLNZFF32TWEFA76	03/08/2022	03/11/2024		1,413,635	0.9995	0.9833609999999			30,428		30,428		(20,389)			3,139		0/0
Long: United States Dollar Short: Euro:	TE2200220		Currency	CITI- E5700ZLNZFF32TWEFA76	03/08/2022	06/10/2024		1,419,716	0.0005	0.9795770000000			31,344		31,344		(21,859)			4,732		0/0
Long: United States Dollar Short: Euro:	TE2200221		Currency	CITI- E5700ZLNZFF32TWEFA76	03/08/2022	09/09/2024		1,425,423	0.9995	0.9760559999999			31,522		31,522		(24,363)			5,927		0/0
Long: United States Dollar Short: Euro:	TE2200222		Currency	CITI- E5700ZLNZFF32TWEFA76	03/08/2022	12/09/2024		1,430,930	0.0002	0.9726840000000			30,973		30,973		(27,536)			6,943		0/0
Long: United States Dollar Short: Euro:	TE2200223		Currency	CITI- E5700ZLNZFF32TWEFA76	03/08/2022	03/10/2025		1,436,487	0.9997	0.9693079999999			30,996		30,996		(30,809)			7,850		0/0
Long: United States Dollar Short: Euro:	TE2200224		Currency	CITI- E5700ZLNZFF32TWEFA76	03/08/2022	06/09/2025		1,441,482	0.9995	0.9662959999999			30,690		30,690		(34,048)			8,654		0/0
Long: United States Dollar Short: Euro:	TE2200225		Currency	CITI- E5700ZLNZFF32TWEFA76	03/08/2022	09/09/2025		1,446,065	0.0004	0.9635500000000			29,534		29,534		(37,701)			9,404		0/0
Long: United States Dollar Short: Euro:	TE2200226		Currency	CITI- E5700ZLNZFF32TWEFA76	03/08/2022	12/09/2025		1,450,298	0.9996	0.9610299999999			27,977		27,977		(41,428)			10,104		0/0
Long: United States Dollar Short: Euro:	TE2200227		Currency	CITI- E5700ZLNZFF32TWEFA76	03/08/2022	03/09/2026		1,454,457	0.9996	0.9582099999999			26,936		26,936		(44,433)			10,766		0/0
Long: United States Dollar Short: Euro:	TE2200228		Currency	CITI- E5700ZLNZFF32TWEFA76	03/08/2022	06/09/2026		1,458,473	0.9999	0.9553971000000			25,816		25,816		(47,279)			11,395		0/0
Long: United States Dollar Short: Euro:	TE2200229		Currency	CITI- E5700ZLNZFF32TWEFA76	03/08/2022	09/09/2026		1,462,286	0.0004	0.9516029999999			24,484		24,484		(50,126)			11,995		0/0
Long: United States Dollar Short: Euro:	TE2200230		Currency	CITI- E5700ZLNZFF32TWEFA76	03/08/2022	12/09/2026		1,466,008	0.9998	0.9516029999999			23,120		23,120		(52,941)			12,572		0/0
Long: United States Dollar Short: Euro:	TE2200231		Currency	E5700ZLNZFF32TWEFA76	03/08/2022	03/09/2027		88,521,125	0.9996	0.9530649999999			1,284,937		1,284,937		(3,392,890)			790,725		0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
Long: United States Dollar Short: Euro	TE2200865		Currency	CITI- E5700ZLNZ7F32TWEFA76	06/17/2022	03/20/2024		659,886	0.9194580000000000				(12,433)		(12,433)		(9,956)			1,555		0/0
Long: United States Dollar Short: Euro	TE2200866		Currency	CITI- E5700ZLNZ7F32TWEFA76	06/17/2022	06/20/2024		545,588	0.9165900000000000				(10,635)		(10,635)		(8,827)			1,875		0/0
Long: United States Dollar Short: Euro	TE2200867		Currency	CITI- E5700ZLNZ7F32TWEFA76	06/17/2022	06/26/2024		346,801	0.9147465999999999				(7,089)		(7,089)		(6,083)			1,404		0/0
Long: United States Dollar Short: Euro	TE2200868		Currency	CITI- E5700ZLNZ7F32TWEFA76	06/29/2022	01/02/2024		887,594	0.9213620000000000				(15,850)		(15,850)		(13,065)			331		0/0
Long: United States Dollar Short: Euro	TE2200868		Currency	CITI- E5700ZLNZ7F32TWEFA76	06/29/2022	04/02/2024		44,453,677	0.9180289999999999				(792,180)		(792,180)		(675,089)			112,362		0/0
Long: United States Dollar Short: Euro	TE2200802		Currency	CITI- E5700ZLNZ7F32TWEFA76	08/10/2022	02/15/2024		110,184	0.931446				(3,391)		(3,391)		(1,667)			195		0/0
Long: United States Dollar Short: Euro	TE2200803		Currency	CITI- E5700ZLNZ7F32TWEFA76	08/10/2022	03/28/2024		15,021	0.9288700000000000				(462)		(462)		(231)			37		0/0
Long: United States Dollar Short: Euro	TE2200804		Currency	CITI- E5700ZLNZ7F32TWEFA76	08/10/2022	05/15/2024		107,880	0.9272139999999999				(3,218)		(3,218)		(1,719)			330		0/0
Long: United States Dollar Short: Euro	TE2200805		Currency	CITI- E5700ZLNZ7F32TWEFA76	08/10/2022	06/28/2024		15,095	0.9253259999999999				(446)		(446)		(249)			53		0/0
Long: United States Dollar Short: Euro	TE2200806		Currency	CITI- E5700ZLNZ7F32TWEFA76	08/10/2022	08/15/2024		110,341	0.9233609999999999				(3,261)		(3,261)		(1,927)			436		0/0
Long: United States Dollar Short: Euro	TE2200807		Currency	CITI- E5700ZLNZ7F32TWEFA76	08/10/2022	09/30/2024		15,159	0.921404				(447)		(447)		(280)			66		0/0
Long: United States Dollar Short: Euro	TE2200808		Currency	CITI- E5700ZLNZ7F32TWEFA76	08/10/2022	11/15/2024		110,920	0.9196250000000000				(3,303)		(3,303)		(2,179)			519		0/0
Long: United States Dollar Short: Euro	TE2200809		Currency	CITI- E5700ZLNZ7F32TWEFA76	08/10/2022	12/31/2024		15,219	0.9177680000000000				(457)		(457)		(317)			76		0/0
Long: United States Dollar Short: Euro	TE2200810		Currency	CITI- E5700ZLNZ7F32TWEFA76	08/10/2022	02/18/2025		114,994	0.9160859999999999				(3,474)		(3,474)		(2,539)			612		0/0
Long: United States Dollar Short: Euro	TE2200811		Currency	CITI- E5700ZLNZ7F32TWEFA76	08/10/2022	03/31/2025		15,272	0.9145790000000000				(462)		(462)		(354)			85		0/0
Long: United States Dollar Short: Euro	TE2200812		Currency	CITI- E5700ZLNZ7F32TWEFA76	08/10/2022	05/19/2025		109,042	0.9129089999999999				(3,323)		(3,323)		(2,655)			642		0/0
Long: United States Dollar Short: Euro	TE2200813		Currency	CITI- E5700ZLNZ7F32TWEFA76	08/10/2022	06/30/2025		15,325	0.9114109999999999				(468)		(468)		(390)			94		0/0
Long: United States Dollar Short: Euro	TE2200814		Currency	CITI- E5700ZLNZ7F32TWEFA76	08/10/2022	08/19/2025		111,771	0.9096349999999999				(3,475)		(3,475)		(2,999)			714		0/0
Long: United States Dollar Short: Euro	TE2200815		Currency	CITI- E5700ZLNZ7F32TWEFA76	08/10/2022	09/30/2025		15,375	0.9084299999999999				(484)		(484)		(432)			102		0/0
Long: United States Dollar Short: Euro	TE2200816		Currency	CITI- E5700ZLNZ7F32TWEFA76	08/10/2022	11/19/2025		113,389	0.90703				(3,649)		(3,649)		(3,345)			779		0/0
Long: United States Dollar Short: Euro	TE2200817		Currency	CITI- E5700ZLNZ7F32TWEFA76	08/10/2022	12/31/2025		15,423	0.9066330000000000				(502)		(502)		(474)			109		0/0
Long: United States Dollar Short: Euro	TE2200818		Currency	CITI- E5700ZLNZ7F32TWEFA76	08/10/2022	02/19/2026		113,509	0.9037509999999999				(3,678)		(3,678)		(3,605)			829		0/0
Long: United States Dollar Short: Euro	TE2200819		Currency	CITI- E5700ZLNZ7F32TWEFA76	08/10/2022	03/31/2026		15,474	0.9026089999999999				(506)		(506)		(505)			116		0/0
Long: United States Dollar Short: Euro	TE2200820		Currency	CITI- E5700ZLNZ7F32TWEFA76	08/10/2022	05/19/2026		109,822	0.9013069999999999				(3,646)		(3,646)		(3,697)			848		0/0
Long: United States Dollar Short: Euro	TE2200821		Currency	CITI- E5700ZLNZ7F32TWEFA76	08/10/2022	06/30/2026		15,516	0.9001710000000000				(521)		(521)		(537)			123		0/0
Long: United States Dollar Short: Euro	TE2200822		Currency	CITI- E5700ZLNZ7F32TWEFA76	08/10/2022	08/12/2026		6,089,598	0.9008599999999999				(219,932)		(219,932)		(216,400)			49,253		0/0
Long: United States Dollar Short: Euro	TE2200850		Currency	CITI- E5700ZLNZ7F32TWEFA76	09/19/2022	03/20/2024		102,807	0.9672300000000000				(7,380)		(7,380)		(1,632)			242		0/0
Long: United States Dollar Short: Euro	TE2200851		Currency	CITI- E5700ZLNZ7F32TWEFA76	09/19/2022	06/20/2024		53,521	0.9634840000000000				(3,835)		(3,835)		(911)			184		0/0
Long: United States Dollar Short: Euro	TE2200852		Currency	CITI- E5700ZLNZ7F32TWEFA76	09/19/2022	08/26/2024		65,478	0.9608919999999999				(4,709)		(4,709)		(1,207)			265		0/0
Long: United States Dollar Short: Euro	TE2201037		Currency	CITI- E5700ZLNZ7F32TWEFA76	10/13/2022	03/13/2024		5,511,538	0.9879280000000000				(520,250)		(520,250)		(89,000)			12,409		0/0
Long: United States Dollar Short: Euro	TE2201038		Currency	CITI- E5700ZLNZ7F32TWEFA76	10/13/2022	09/13/2024		5,553,247	0.9805080000000000				(525,740)		(525,740)		(106,752)			23,277		0/0
Long: United States Dollar Short: Euro	TE2201039		Currency	CITI- E5700ZLNZ7F32TWEFA76	10/13/2022	11/15/2024		136,828,794	0.9784159999999999				(13,082,247)		(13,082,247)		(2,858,544)			639,958		0/0
Long: United States Dollar Short: Euro	TE2201292		Currency	CITI- E5700ZLNZ7F32TWEFA76	12/22/2022	03/20/2024		86,526	0.9225090000000000				(1,923)		(1,923)		(1,310)			204		0/0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A/C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
Long: United States Dollar Short: Euro	TE2201293		Currency	CITI- E5700ZLNZ7F32TWEFA76	12/22/2022	06/20/2024		64,310	0.930344000000				(1,522)		(1,522)		(1,045)			.221		0/0
Long: United States Dollar Short: Euro	TE2300184		Currency	CITI- E5700ZLNZ7F32TWEFA76	02/17/2023	01/16/2024		12,483,038	0.918286000000				(187,827)		(187,827)		(187,827)			13,158		0/0
Long: United States Dollar Short: Euro	TE2300234		Currency	CITI- E5700ZLNZ7F32TWEFA76	03/06/2023	01/02/2024		1,119,043	0.92394100000000				(23,171)		(23,171)		(23,172)			.417		0/0
Long: United States Dollar Short: Euro	TE2300264		Currency	CITI- E5700ZLNZ7F32TWEFA76	03/14/2023	06/26/2024		8,286,887	0.91380799999999				(160,721)		(160,721)		(160,722)			33,548		0/0
Long: United States Dollar Short: Euro	TE2300302		Currency	CITI- E5700ZLNZ7F32TWEFA76	03/17/2023	06/26/2024		2,519,844	0.919879				(65,936)		(65,936)		(65,937)			10,201		0/0
Long: United States Dollar Short: Euro	TE2300428		Currency	SG- E5700ZLNZ7F32TWEFA76	05/01/2023	06/26/2024		5,664,909	0.89441400000000				12,687		12,687		12,688			22,933		0/0
Long: United States Dollar Short: Euro	TE2300503		Currency	SG- E5700ZLNZ7F32TWEFA76	05/10/2023	06/26/2024		13,830,120	0.88545600000000				14,911		14,911		14,912			55,989		0/0
Long: United States Dollar Short: Euro	TE2300552		Currency	CITI- E5700ZLNZ7F32TWEFA76	05/12/2023	05/15/2024		1,124,570	0.90812499999999				(9,707)		(9,707)		(9,708)			3,443		0/0
Long: United States Dollar Short: Euro	TE2300553		Currency	CITI- E5700ZLNZ7F32TWEFA76	05/12/2023	11/15/2024		1,128,134	0.90525599999999				(15,441)		(15,441)		(15,441)			5,276		0/0
Long: United States Dollar Short: Euro	TE2300554		Currency	CITI- E5700ZLNZ7F32TWEFA76	05/12/2023	03/31/2025		28,529,437	0.90333399999999				(502,340)		(502,340)		(502,341)			159,484		0/0
Long: United States Dollar Short: Euro	TE2300575		Currency	CITI- E5700ZLNZ7F32TWEFA76	05/24/2023	06/26/2024		25,511,490	0.912026				(444,076)		(444,076)		(444,076)			103,279		0/0
Long: United States Dollar Short: Euro	TE2300587		Currency	E5700ZLNZ7F32TWEFA76	05/24/2023	06/26/2024		27,636	0.92878400000000				(470)		(470)		(470)			.112		0/0
Long: United States Dollar Short: Euro	TE2300618		Currency	BMO- CITI-	05/31/2023	02/01/2024		15,604,192	0.9003				(392,274)		(392,274)		(392,275)			22,895		0/0
Long: United States Dollar Short: Euro	TE2300635		Currency	E5700ZLNZ7F32TWEFA76	05/31/2023	06/26/2024		3,249,286	0.91687399999999				(73,409)		(73,409)		(73,409)			13,154		0/0
Long: United States Dollar Short: Euro	TE2300648		Currency	CITI- E5700ZLNZ7F32TWEFA76	06/07/2023	05/31/2024		3,795,338	0.90924999999999				(76,016)		(76,016)		(76,017)			12,249		0/0
Long: United States Dollar Short: Euro	TE2300649		Currency	CITI- E5700ZLNZ7F32TWEFA76	06/07/2023	06/02/2025		3,792,143	0.90824999999999				(97,875)		(97,875)		(97,876)			22,612		0/0
Long: United States Dollar Short: Euro	TE2300650		Currency	E5700ZLNZ7F32TWEFA76	06/07/2023	06/01/2026		3,821,471	0.90039800000000				(124,898)		(124,898)		(124,899)			29,721		0/0
Long: United States Dollar Short: Euro	TE2300651		Currency	CITI- E5700ZLNZ7F32TWEFA76	06/07/2023	06/01/2027		4,059,577	0.89223600000000				(152,309)		(152,309)		(152,309)			37,534		0/0
Long: United States Dollar Short: Euro	TE2300652		Currency	CITI- E5700ZLNZ7F32TWEFA76	06/07/2023	05/31/2028		55,741,938	0.88645000000000				(2,425,980)		(2,425,980)		(2,425,981)			585,733		0/0
Long: United States Dollar Short: Euro	TE2300654		Currency	CITI- E5700ZLNZ7F32TWEFA76	06/07/2023	05/31/2024		130,744	0.91782699999999				(2,619)		(2,619)		(2,619)			.422		0/0
Long: United States Dollar Short: Euro	TE2300655		Currency	CITI- E5700ZLNZ7F32TWEFA76	06/07/2023	06/02/2025		132,122	0.90824999999999				(3,410)		(3,410)		(3,411)			.788		0/0
Long: United States Dollar Short: Euro	TE2300656		Currency	CITI- E5700ZLNZ7F32TWEFA76	06/07/2023	06/01/2026		133,274	0.90039800000000				(4,356)		(4,356)		(4,356)			.1,037		0/0
Long: United States Dollar Short: Euro	TE2300657		Currency	CITI- E5700ZLNZ7F32TWEFA76	06/07/2023	06/01/2027		134,494	0.89223600000000				(5,046)		(5,046)		(5,046)			.1,244		0/0
Long: United States Dollar Short: Euro	TE2300658		Currency	CITI- E5700ZLNZ7F32TWEFA76	06/07/2023	05/31/2028		1,264,614	0.88545000000000				(55,038)		(55,038)		(55,039)			13,288		0/0
Long: United States Dollar Short: Euro	TE2300714		Currency	CITI- E5700ZLNZ7F32TWEFA76	06/21/2023	03/26/2024		2,969,307	0.8902				9,954		9,954		9,955			.7,256		0/0
Long: United States Dollar Short: Euro	TE2300738		Currency	CITI- E5700ZLNZ7F32TWEFA76	06/26/2023	06/26/2024		9,843,530	0.88959599999999				(34,854)		(34,854)		(34,854)			39,850		0/0
Long: United States Dollar Short: Euro	TE2300740		Currency	E5700ZLNZ7F32TWEFA76	06/26/2023	06/26/2024		10,159,314	0.9001				(42,947)		(42,947)		(42,948)			41,128		0/0
Long: United States Dollar Short: Euro	TE2300754		Currency	CITI- E5700ZLNZ7F32TWEFA76	06/29/2023	01/02/2024		583,994	0.91020800000000				(3,232)		(3,232)		(3,233)			.218		0/0
Long: United States Dollar Short: Euro	TE2300755		Currency	CITI- E5700ZLNZ7F32TWEFA76	06/29/2023	04/02/2024		10,122,134	0.90661800000000				(52,322)		(52,322)		(52,323)			25,585		0/0
Long: United States Dollar Short: Euro	TE2300756		Currency	CITI- E5700ZLNZ7F32TWEFA76	06/29/2023	07/01/2024		388,582	0.90285300000000				(1,818)		(1,818)		(1,818)			.1,378		0/0
Long: United States Dollar Short: Euro	TE2300757		Currency	E5700ZLNZ7F32TWEFA76	06/29/2023	09/30/2024		19,653,600	0.900779				(126,120)		(126,120)		(126,121)			85,103		0/0
Long: United States Dollar Short: Euro	TE2300781		Currency	CITI- E5700ZLNZ7F32TWEFA76	07/12/2023	01/16/2024		19,349,026	0.893424				240,625		240,625		240,626			20,366		0/0
Long: United States Dollar Short: Euro	TE2300782		Currency	CITI- E5700ZLNZ7F32TWEFA76	07/12/2023	01/22/2024		27,320,909	0.89327199999999				337,225		337,225		337,226			33,770		0/0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A/C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end
Long: United States Dollar Short: Euro	TE2300800		Currency	CITI- E5700ZINZF32TWEFA76	07/14/2023	01/16/2024		28,256,343	0.9329017000000000				680,058		680,058		680,059			29,785		0/0
Long: United States Dollar Short: Euro	TE2300814		Currency	CITI- E5700ZINZF32TWEFA76	07/19/2023	03/26/2024		2,289,024	0.9382472000000000				50,113		50,113		50,113			5,594		0/0
Long: United States Dollar Short: Euro	TE2300817		Currency	CITI- E5700ZINZF32TWEFA76	07/19/2023	05/20/2024		11,814,012	0.9816340000000000				240,793		240,793		240,794			36,837		0/0
Long: United States Dollar Short: Euro	TE2300811		Currency	CITI- E5700ZINZF32TWEFA76	07/19/2023	01/22/2024		53,675,429	0.9830219999999999				1,270,838		1,270,838		1,270,839			66,345		0/0
Long: United States Dollar Short: Euro	TE2301123		Currency	CITI- E5700ZINZF32TWEFA76	09/19/2023	03/20/2024		597,797	0.9283670000000000				(17,167)		(17,167)		(17,167)			1,409		0/0
Long: United States Dollar Short: Euro	TE2301124		Currency	CITI- E5700ZINZF32TWEFA76	09/19/2023	06/20/2024		687,155	0.9324471000000000				(19,418)		(19,418)		(19,418)			2,361		0/0
Long: United States Dollar Short: Euro	TE2301125		Currency	CITI- E5700ZINZF32TWEFA76	09/19/2023	08/26/2024		15,279,503	0.9216079999999999				(429,295)		(429,295)		(429,295)			61,856		0/0
Long: United States Dollar Short: Euro	TE2301137		Currency	CITI- E5700ZINZF32TWEFA76	09/25/2023	08/09/2024		1,791,830	0.9304600000000000				(66,651)		(66,651)		(66,651)			6,988		0/0
Long: United States Dollar Short: Euro	TE2301138		Currency	CITI- E5700ZINZF32TWEFA76	09/25/2023	08/11/2025		1,821,280	0.9154160000000000				(67,493)		(67,493)		(67,493)			11,569		0/0
Long: United States Dollar Short: Euro	TE2301139		Currency	CITI- E5700ZINZF32TWEFA76	09/25/2023	08/26/2026		29,229,163	0.9023640000000000				(1,122,720)		(1,122,720)		(1,122,720)			238,157		0/0
Long: United States Dollar Short: Euro	TE2301168		Currency	CITI- E5700ZINZF32TWEFA76	09/26/2023	08/10/2026		29,211,755	0.9029019999999999				(1,121,244)		(1,121,244)		(1,121,244)			236,015		0/0
Long: United States Dollar Short: Euro	TE2301147		Currency	BMO- 09/26/2023	01/02/2024			15,983	0.938527				(588)		(588)		(589)			6		0/0
Long: United States Dollar Short: Euro	TE2301179		Currency	CITI- 10/02/2023	01/02/2024			549,733	0.9477330000000000				(25,832)		(25,832)		(25,832)			205		0/0
Long: United States Dollar Short: Euro	TE2301209		Currency	CITI- E5700ZINZF32TWEFA76	10/13/2023	01/16/2024		1,425,326	0.9465050000000000				(65,904)		(65,904)		(65,905)			1,502		0/0
Long: United States Dollar Short: Euro	TE2301210		Currency	CITI- E5700ZINZF32TWEFA76	10/13/2023	04/15/2024		68,721,866	0.9426799999999999				(3,143,157)		(3,143,157)		(3,143,157)			185,570		0/0
Long: United States Dollar Short: Euro	TE2301212		Currency	CITI- E5700ZINZF32TWEFA76	10/13/2023	01/16/2024		320,547	0.9475980000000000				(15,209)		(15,209)		(15,209)			338		0/0
Long: United States Dollar Short: Euro	TE2301213		Currency	CITI- E5700ZINZF32TWEFA76	10/13/2023	04/15/2024		321,887	0.9436539999999999				(15,070)		(15,070)		(15,071)			869		0/0
Long: United States Dollar Short: Euro	TE2301214		Currency	CITI- E5700ZINZF32TWEFA76	10/13/2023	07/01/2024		19,401,247	0.9408220000000000				(910,486)		(910,486)		(910,487)			68,794		0/0
Long: United States Dollar Short: Euro	TE2301239		Currency	CITI- E5700ZINZF32TWEFA76	10/24/2023	02/29/2024		61,883,169	0.9376330000000000				(2,358,432)		(2,358,432)		(2,358,433)			126,318		0/0
Long: United States Dollar Short: Euro	TE2301272		Currency	CITI- E5700ZINZF32TWEFA76	11/02/2023	02/09/2024		2,312,448	0.9340749999999999				(77,421)		(77,421)		(77,421)			3,806		0/0
Long: United States Dollar Short: Euro	TE2301273		Currency	CITI- E5700ZINZF32TWEFA76	11/02/2023	04/02/2024		3,461,065	0.9318319999999999				(114,642)		(114,642)		(114,643)			8,748		0/0
Long: United States Dollar Short: Euro	TE2301319		Currency	BMO- 11/07/2023	02/05/2024			1,179,016	0.9329809999999999				(37,884)		(37,884)		(37,884)			1,838		0/0
Long: United States Dollar Short: Euro	TE2301372		Currency	CITI- E5700ZINZFF32TWEFA76	11/27/2023	01/18/2024		230,213	0.9121979999999999				(1,935)		(1,935)		(1,936)			257		0/0
Long: United States Dollar Short: Euro	TE2301413		Currency	BMO- 12/13/2023	01/02/2024			1,222,423	0.9253660000000000				(27,237)		(27,237)		(27,237)			456		0/0
Long: United States Dollar Short: Euro	TE2301427		Currency	CITI- E5700ZINZFF32TWEFA76	12/14/2023	01/18/2024		154,059	0.908744				(707)		(707)		(707)			172		0/0
Long: United States Dollar Short: Euro	TE2301498		Currency	BMO- 12/29/2023	01/03/2024			593,905	0.9044860000000000				445		445		446			271		0/0
Long: United States Dollar Short: Polish Zloty	TE2301445		Currency	CITI- E5700ZINZF32TWEFA76	12/19/2023	01/10/2024		215,274	0.9465170000000000				(759)		(759)		(760)			179		0/0
1439999999 - Forwards - Hedging Other													35,667,107	XX	35,667,107		(122,664,981)			34,037,670	XXX	XXX
Forwards - Replication																						
Forwards - Income Generation																						
Forwards - Other																						
1479999999 - Forwards - Subtotal - SSAP No. 108 Adjustments													35,667,107	XX	35,667,107		(122,664,981)			34,037,670	XXX	XXX
SSAP No. 108 Adjustments - Offset to VM-21																						
SSAP No. 108 Adjustments - Recommended and Deferred Assets or Liabilities																						
1509999999 - SSAP No. 108 Adjustments - Subtotal - SSAP No. 108 Adjustments																						
1689999999 - Subtotal - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108													(30,953,320)	XX	35,586,589		(17,275,594)			31,007,192	XXX	XXX
1699999999 - Subtotal - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108													563,322,255	XX	793,542,109		(122,664,981)	(67,785,134)			56,271,067	XXX
1709999999 - Subtotal - Hedging Other										116,096,107	513,942,380	(16,961,960)		XX							XXX	XXX
1719999999 - Subtotal - Replication														XX							XXX	XXX
1729999999 - Subtotal - Income Generation														XX							XXX	XXX

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty Central Clearinghouse	Trade Date	Maturity or Expiration	Date of Termination	Indicate Exercise, Expiration, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortiz-ation)/Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
Purchased Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Call Options and Warrants																								
Purchased Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Put Options																								
Purchased Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Caps																								
Purchased Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Floors																								
Purchased Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Collars																								
Purchased Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Other																								
Purchased Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Call Options and Warrants																								
Purchased Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Put Options																								
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Purchased Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Floors																								
Purchased Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Collars																								
Purchased Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Other																								
Purchased Options - Hedging Other - Call Options and Warrants																								
ALTYI - NLI - EUROPEAN	N/A		Equity/Index	CIBC	09/22/2022	12/28/2023	12/28/2023	Expiration	112,000	35,984,560	321.38	1,348,480								(1,063,507)				0/0
TA2202042																								
ALTYI - NLI - EUROPEAN	N/A		Equity/Index	BNP	11/10/2022	08/31/2023	08/31/2023	Expiration	90,000	28,465,000	316.5	910,800				910,800					(910,800)			0/0
TA2202488																								
ALTYI - NLI - EUROPEAN	N/A		Equity/Index	BNP	11/10/2022	04/28/2023	04/28/2023	Closing Sale	110,000	34,815,000	316.5	1,130,800		1,291,037		1,130,800					160,237			0/0
TA2202492																								
BNP HDPL - EUROPEAN	N/A		Equity/Index	BNP	06/04/2021	05/22/2023	05/22/2023	Expiration	11,000	2,319,299	01	80,960								(16,010)				0/0
2 Yr TA2101438																				(8,431)				0/0
BNP HDPL - EUROPEAN	N/A		Equity/Index	BNP	04/12/2021	04/03/2023	04/03/2023	Expiration	9,481	1,973,895	99	65,893								(5,091)				0/0
2 Yr TA2100863																				(46,705)				0/0
BNP HDPL - EUROPEAN	N/A		Equity/Index	BNP	03/10/2021	03/03/2023	03/03/2023	Closing Sale	7,029	1,469,125	99	60,168		31,966						(10,027)				0/0
2 Yr TA2100477																				(10,501)				0/0
BNP HDPL - EUROPEAN	N/A		Equity/Index	BNP	06/04/2021	05/26/2023	05/26/2023	Expiration	31,000	6,536,207	01	230,950								(20,057)				0/0
2 Yr TA2101437																				(122)				0/0
BNP HDPL - EUROPEAN	N/A		Equity/Index	BNP	05/19/2021	05/11/2023	05/11/2023	Expiration	8,276	1,735,135	01	55,532								(16,577)				0/0
2 Yr TA2101258																				(12,714)				0/0
BNP HDPL - EUROPEAN	N/A		Equity/Index	BNP	04/16/2021	03/23/2023	03/23/2023	Expiration	13,266	2,764,377	99	91,005								(11,985)				0/0
2 Yr TA2100948																				(15,966)				0/0
BNP HDPL - EUROPEAN	N/A		Equity/Index	BNP	07/16/2021	06/16/2023	06/16/2023	Expiration	14,600	3,001,050	205.5514	84,096								(2,394)				0/0
2 Yr TA2101680																				(3,263)				0/0
BNP HDPL - EUROPEAN	N/A		Equity/Index	BNP	12/31/2020	01/03/2023	01/03/2023	Closing Sale	7,096	1,400,000	99	44,520		48,060						(15,966)				0/0
2 Yr TA2003715																				(14,847)				0/0
BNP HDPL - EUROPEAN	N/A		Equity/Index	BNP	03/12/2021	03/10/2023	03/10/2023	Expiration	25,000	5,255,110	99	176,500								(2,394)				0/0
2 Yr TA2100504																				(3,263)				0/0
BNP HDPL - EUROPEAN	N/A		Equity/Index	BNP	05/21/2021	05/16/2023	05/16/2023	Expiration	10,000	2,099,361	01	67,900								(15,966)				0/0
2 Yr TA2101295																				(11,985)				0/0
BNP HDPL - EUROPEAN	N/A		Equity/Index	BNP	11/19/2021	06/15/2023	06/15/2023	Expiration	10,281	2,104,555	01	41,330								(15,966)				0/0
2 Yr TA2103064																				(2,394)				0/0
BNP HDPL - EUROPEAN	N/A		Equity/Index	BNP	05/10/2021	04/20/2023	04/20/2023	Expiration	12,465	2,635,962	211.4691	103,709								(15,966)				0/0
2 Yr TA2101169																				(2,394)				0/0
BNP HDPL - EUROPEAN	N/A		Equity/Index	BNP	04/16/2021	02/23/2023	02/23/2023	Closing Sale	4,000	833,522	99	30,440		9,317						(15,966)				0/0
2 Yr TA2100944																				(3,263)				0/0
BNP HDPL - EUROPEAN	N/A		Equity/Index	BNP	04/12/2021	04/11/2023	04/11/2023	Expiration	3,341	685,579	99	23,721								(15,966)				0/0
2 Yr TA2100864																				(15,966)				0/0
BNP HDPL - EUROPEAN	N/A		Equity/Index	BNP	03/10/2021	03/03/2023	03/03/2023	Closing Sale	9,735	2,034,704	99	75,544		26,074						(15,966)				0/0
2 Yr TA2100476																				(14,847)				0/0
BNP HDPL - EUROPEAN	N/A		Equity/Index	BNP	03/12/2021	03/13/2023	03/13/2023	Expiration	22,000	4,624,497	99	152,020								(15,966)				0/0
2 Yr TA2100505																				(5,727)				0/0
BNP HDPL - EUROPEAN	N/A		Equity/Index	BNP	05/21/2021	05/09/2023	05/09/2023	Expiration	4,900	1,028,667	01	31,948								(23,679)				0/0
2 Yr TA2101297																				(14,568)				0/0
BNP HDPL - EUROPEAN	N/A		Equity/Index	BNP	04/16/2021	03/24/2023	03/24/2023	Expiration	28,000	5,834,657	99	203,000								(34,748)				0/0
2 Yr TA2100946																				(14,568)				0/0
BNP HDPL - EUROPEAN	N/A		Equity/Index	BNP	11/19/2021	06/23/2023	06/23/2023	Expiration	10,397	2,128,300	01	48,554								(34,748)				0/0
2 Yr TA2103065																				(34,748)				0/0
BNP HDPL - EUROPEAN	N/A		Equity/Index	BNP	04/16/2021	03/31/2023	03/31/2023	Expiration	40,000	8,335,224	99	277,200								(34,748)				0/0
2 Yr TA2100947																				(34,748)				0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
BNP HDPL-EUROPEAN - 2 Yr TA2103067		N/A	Equity/ Index	BNP-	11/19/2021	06/26/2023	06/26/2023	Expiration	9,414	1,927,077	204,703300000000	42,834								(12,998)				0/0
BNP HDPL-EUROPEAN - 2 Yr TA2103068		N/A	Equity/ Index	BNP-	11/19/2021	06/30/2023	06/30/2023	Expiration	16,892	3,457,848	204,703300000000	78,717								(24,262)				0/0
BNP HDPL-EUROPEAN - 2 Yr TA2100623		N/A	Equity/ Index	BNP-	03/26/2021	02/24/2023	02/24/2023	Closing Sale	23,500	4,902,006	208,596	184,945		48,965						(14,349)	48,965			0/0
BNP HDPL-EUROPEAN - 2 Yr TA2101261		N/A	Equity/ Index	BNP-	05/19/2021	05/12/2023	05/12/2023	Expiration	16,825	3,527,506	209,658600000000	119,626								(21,735)				0/0
BNP HDPL-EUROPEAN - 2 Yr TA2101167		N/A	Equity/ Index	BNP-	05/10/2021	04/21/2023	04/21/2023	Expiration	11,118	2,351,113	211,4691	90,056								(13,972)				0/0
BNP HDPL-EUROPEAN - 2 Yr TA2101300		N/A	Equity/ Index	BNP-	05/21/2021	05/18/2023	05/18/2023	Expiration	6,400	1,343,591	209,936100000000	44,096								(8,356)				0/0
BNP HDPL-EUROPEAN - 2 Yr TA2100904		N/A	Equity/ Index	BNP-	04/14/2021	03/17/2023	03/17/2023	Expiration	16,051	3,341,597	208,186200000000	96,788								(10,370)				0/0
BNP HDPL-EUROPEAN - 2 Yr TA2103062		N/A	Equity/ Index	BNP-	11/19/2021	06/09/2023	06/09/2023	Expiration	16,367	3,350,379	204,703300000000	59,903								(16,918)				0/0
BNP HDPL-EUROPEAN - 2 Yr TA2100503		N/A	Equity/ Index	BNP-	03/12/2021	03/06/2023	03/06/2023	Closing Sale	18,000	3,783,679	210,204399999999	143,280		1,040						(12,736)	1,040			0/0
BNP HDPL-EUROPEAN - 2 Yr TA2100949		N/A	Equity/ Index	BNP-	04/16/2021	04/13/2023	04/13/2023	Expiration	21,500	4,480,183	208,380599999999	154,370								(21,778)				0/0
BNP HDPL-EUROPEAN - 2 Yr TA2101206		N/A	Equity/ Index	BNP-	05/21/2021	05/19/2023	05/19/2023	Expiration	15,600	3,275,003	209,936100000000	111,072								(21,171)				0/0
BNP HDPL-EUROPEAN - 2 Yr TA2101263		N/A	Equity/ Index	BNP-	04/12/2021	04/04/2023	04/04/2023	Expiration	4,472	931,047	208,194799999999	30,857								(3,986)				0/0
BNP HDPL-EUROPEAN - 2 Yr TA2100865		N/A	Equity/ Index	BNP-	05/10/2021	04/14/2023	04/14/2023	Expiration	8,482	1,793,681	211,4691	70,231								(10,305)				0/0
BNP HDPL-EUROPEAN - 2 Yr TA2101171		N/A	Equity/ Index	BNP-	11/19/2021	06/22/2023	06/22/2023	Expiration	13,818	2,828,590	204,703300000000	65,221								(19,476)				0/0
BNP HDPL-EUROPEAN - 2 Yr TA2103063		N/A	Equity/ Index	BNP-	05/12/2021	05/04/2023	05/04/2023	Expiration	8,427	1,780,562	208,919199999999	55,618								(9,501)				0/0
BNP HDPL-EUROPEAN - 2 Yr TA2101205		N/A	Equity/ Index	BNP-	05/19/2021	05/08/2023	05/08/2023	Expiration	6,587	1,376,828	209,658600000000	42,488								(7,526)				0/0
BNP HDPL-EUROPEAN - 2 Yr TA2101170		N/A	Equity/ Index	BNP-	05/10/2021	04/24/2023	04/24/2023	Expiration	7,114	1,504,391	211,4691	57,054								(9,055)				0/0
BNP HDPL-EUROPEAN - 2 Yr TA2103069		N/A	Equity/ Index	BNP-	11/19/2021	06/08/2023	06/08/2023	Expiration	9,382	1,920,526	204,703300000000	66,237								(18,622)				0/0
BNP HDPL-EUROPEAN - 2 Yr TA2100862		N/A	Equity/ Index	BNP-	04/12/2021	04/06/2023	04/06/2023	Expiration	25,801	5,371,634	208,194799999999	179,833								(23,662)				0/0
BNP HDPL-EUROPEAN - 2 Yr TA2103065		N/A	Equity/ Index	BNP-	11/19/2021	06/13/2023	06/13/2023	Expiration	10,432	2,135,465	204,703300000000	39,642								(11,396)				0/0
BNP HDPL-EUROPEAN - 2 Yr TA2101203		N/A	Equity/ Index	BNP-	05/12/2021	05/01/2023	05/01/2023	Expiration	8,115	1,685,379	208,919199999999	56,967								(9,534)				0/0
BNP HDPL-EUROPEAN - 2 Yr TA2100626		N/A	Equity/ Index	BNP-	03/26/2021	03/16/2023	03/16/2023	Expiration	48,000	10,012,608	208,596	304,800								(31,502)				0/0
BNP HDPL-EUROPEAN - 2 Yr TA2101264		N/A	Equity/ Index	BNP-	05/19/2021	05/15/2023	05/15/2023	Expiration	9,668	2,028,979	210,845400000000	64,872								(12,007)				0/0
BNP HDPL-EUROPEAN - 2 Yr TA2101439		N/A	Equity/ Index	BNP-	06/04/2021	05/30/2023	05/30/2023	Expiration	9,000	1,897,609	211,4691	67,950								(14,042)				0/0
BNP HDPL-EUROPEAN - 2 Yr TA2101172		N/A	Equity/ Index	BNP-	05/10/2021	04/17/2023	04/17/2023	Expiration	5,878	1,243,015	211,4691	48,200								(7,247)				0/0
BNP HDPL-EUROPEAN - 2 Yr TA2100478		N/A	Equity/ Index	BNP-	03/10/2021	03/03/2023	03/03/2023	Closing Sale	7,304	1,526,602	209,000999999999	59,893		27,082						(5,067)	27,082			0/0
BNP HDPL-EUROPEAN - 2 Yr TA2100860		N/A	Equity/ Index	BNP-	04/12/2021	04/10/2023	04/10/2023	Expiration	10,046	2,091,525	208,194799999999	70,623								(9,630)				0/0
BNP HDPL-EUROPEAN - 2 Yr TA2101674		N/A	Equity/ Index	BNP-	07/16/2021	06/16/2023	06/16/2023	Expiration	9,000	1,849,963	205,5514	55,710								(13,469)				0/0
BNP HDPL-EUROPEAN - 2 Yr TA2101168		N/A	Equity/ Index	BNP-	05/10/2021	04/28/2023	04/28/2023	Expiration	15,351	3,246,262	211,4691	122,808								(20,088)				0/0
BNP HDPL-EUROPEAN - 2 Yr TA2101204		N/A	Equity/ Index	BNP-	05/12/2021	05/05/2023	05/05/2023	Expiration	11,695	2,443,310	208,919199999999	75,199								(12,933)				0/0
BNP HDPL-EUROPEAN - 2 Yr TA2101441		N/A	Equity/ Index	BNP-	06/04/2021	06/01/2023	06/01/2023	Expiration	6,000	1,265,072	210,845400000000	43,800								(9,148)				0/0
BNP HDPL-EUROPEAN - 2 Yr TA2101442		N/A	Equity/ Index	BNP-	06/04/2021	06/02/2023	06/02/2023	Expiration	16,500	3,478,949	210,845400000000	120,450								(25,288)				0/0

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Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Maturity or Expiration Date	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
BNP HDPL-EUROPEAN - 2 Yr TA2100903		N/A	Equity/ Index	BNP-	04/14/2021	03/02/2023	03/02/2023	Closing Sale	9,755	2,030,856	208,186200000000	75,601		34,123						(6,622)	34,123			0/0.
BNP HDPL-EUROPEAN - 2 Yr TA2101298		N/A	Equity/ Index	BNP-	05/21/2021	05/02/2023	05/02/2023	Expiration	5,500	1,154,649	209,936100000000	40,700								(6,966)				0/0.
BX11AV10-1 Yr TA2202007		N/A	Equity/ Index	BAR- BAR-	09/19/2022	08/25/2023	08/25/2023	Expiration	168	68,090	405,296669999999	1,478				1,478						(1,478)		0/0.
BX11AV10-1 Yr TA2303029		N/A	Equity/ Index	549300EX0402BF0T	01/09/2023	12/07/2023	12/07/2023	Expiration	264	107,252	406,257799999999		4,054			4,054						(4,054)		0/0.
BX11AV10-1 Yr TA2201319		N/A	Equity/ Index	BAR-	07/12/2022	07/07/2023	07/07/2023	Expiration	2,500	1,047,907	419,1626	43,168				43,168						(43,168)		0/0.
BX11AV10-1 Yr TA2202005		N/A	Equity/ Index	BAR-	09/19/2022	09/01/2023	09/01/2023	Expiration	125	50,662	405,296669999999	1,622				1,622						(1,622)		0/0.
BX11AV10-1 Yr TA2202006		N/A	Equity/ Index	BAR-	09/19/2022	03/28/2023	03/28/2023	Expiration	319	129,290	405,296669999999	259				259						(259)		0/0.
BX11AV10-1 Yr TA2201068		N/A	Equity/ Index	BAR-	06/06/2022	05/19/2023	05/19/2023	Expiration	1,206	520,000	431,273900000000	16,945				16,945						(16,945)		0/0.
BX11AV10-1 Yr TA2201318		N/A	Equity/ Index	BAR-	07/12/2022	07/06/2023	07/06/2023	Expiration	400	167,665	419,1626	6,620				6,620						(6,620)		0/0.
BX11AV10-1 Yr TA2201316		N/A	Equity/ Index	BAR-	07/12/2022	06/21/2023	06/21/2023	Expiration	1,800	754,493	419,1626	35,664				35,664						(35,664)		0/0.
BX11AV10-1 Yr TA2201317		N/A	Equity/ Index	BAR- BAR-	07/12/2022	06/30/2023	06/30/2023	Expiration	5,200	2,179,646	419,1626	90,490				90,490						(90,490)		0/0.
BX11AV10-1 Yr TA2303028		N/A	Equity/ Index	549300EX0402BF0T	01/09/2023	11/17/2023	11/17/2023	Expiration	287	120,659	406,257799999999		5,096			5,096						(5,096)		0/0.
BX11AV10-1 Yr TA2201199		N/A	Equity/ Index	BAR-	06/27/2022	06/14/2023	06/14/2023	Expiration	1,599	687,011	417,142499999999	30,612				30,612						(30,612)		0/0.
BX11MMW7-EUROPEAN - 1 Yr TA2202134		N/A	Equity/ Index	BAR-	10/03/2022	09/12/2023	09/12/2023	Expiration	12,275	3,390,803	276,236499999999	56,526				56,526						(56,526)		0/0.
BX11MMW7-EUROPEAN - 1 Yr TA2202473		N/A	Equity/ Index	BAR-	11/08/2022	11/08/2023	11/08/2023	Expiration	6,569	1,800,000	274,016799999999	52,988				52,988						(52,988)		0/0.
BX11MMW7-EUROPEAN - 1 Yr TA2202525		N/A	Equity/ Index	BAR-	11/10/2022	11/10/2023	11/10/2023	Expiration	8,596	2,400,001	279,205300000000	70,786				70,786						(70,786)		0/0.
BX11MMW7-EUROPEAN - 1 Yr TA2303006		N/A	Equity/ Index	BAR-	01/06/2023	12/07/2023	12/07/2023	Expiration	10,000	2,814,574	281,457400000000		76,540			76,540						(76,540)		0/0.
BX11MMW7-EUROPEAN - 1 Yr TA2303045		N/A	Equity/ Index	BAR-	01/11/2023	12/22/2023	12/22/2023	Closing Sale	25,885	7,323,816	282,936669999999		252,938	148,396		252,938						(104,542)		0/0.
BX11MMW7-EUROPEAN - 1 Yr TA2202680		N/A	Equity/ Index	BAR-	11/28/2022	07/13/2023	07/13/2023	Closing Sale	11,000	3,077,879	279,807200000000	41,664		4,092		41,664						(37,572)		0/0.
BX11MMW7-EUROPEAN - 1 Yr TA2303007		N/A	Equity/ Index	BAR-	01/06/2023	12/22/2023	12/22/2023	Closing Sale	39,000	10,976,839	281,457400000000		361,542	245,813		361,542						(115,729)		0/0.
BX11MMW7-EUROPEAN - 1 Yr TA2201890		N/A	Equity/ Index	BAR-	09/08/2022	09/08/2023	09/08/2023	Expiration	21,784	6,200,000	284,606499999999	184,624				184,624						(184,624)		0/0.
BX11MMW7-EUROPEAN - 1 Yr TA2202841		N/A	Equity/ Index	BAR-	12/13/2022	11/24/2023	11/24/2023	Expiration	63,000	17,827,538	282,976800000000	588,275				588,275						(588,275)		0/0.
BX11MMW7-EUROPEAN - 1 Yr TA2201845		N/A	Equity/ Index	BAR-	09/02/2022	05/05/2023	05/05/2023	Expiration	18,120	5,154,557	284,467800000000	79,137				79,137						(79,137)		0/0.
BX11MMW7-EUROPEAN - 1 Yr TA2202670		N/A	Equity/ Index	BAR-	11/28/2022	07/21/2023	07/21/2023	Expiration	14,991	4,194,590	279,807200000000	41,638				41,638						(41,638)		0/0.
BX11MMW7-EUROPEAN - 1 Yr TA2201952		N/A	Equity/ Index	BAR-	09/02/2022	05/19/2023	05/19/2023	Expiration	42,000	11,947,648	284,467800000000	168,907				168,907						(168,907)		0/0.
BX11MMW7-EUROPEAN - 1 Yr TA2202691		N/A	Equity/ Index	BAR-	11/29/2022	11/29/2023	11/29/2023	Expiration	7,157	2,000,000	279,450300000000	58,708				58,708						(58,708)		0/0.
BX11MMW7-EUROPEAN - 1 Yr TA2202325		N/A	Equity/ Index	BAR-	10/26/2022	10/20/2023	10/20/2023	Expiration	24,231	6,657,651	274,757600000000	223,730				223,730						(223,730)		0/0.
BX11MMW7-EUROPEAN - 1 Yr TA2202390		N/A	Equity/ Index	BAR-	11/01/2022	11/01/2023	11/01/2023	Expiration	7,286	2,000,000	274,480999999999	58,924				58,924						(58,924)		0/0.
BX11MMW7-EUROPEAN - 1 Yr TA2202154		N/A	Equity/ Index	BAR-	10/05/2022	10/05/2023	10/05/2023	Expiration	12,276	3,400,000	276,972500000000	100,691				100,691						(100,691)		0/0.
BX11MMW7-EUROPEAN - 1 Yr TA2202025		N/A	Equity/ Index	BAR-	09/20/2022	09/20/2023	09/20/2023	Expiration	3,583	999,999	279,089999999999	29,630				29,630						(29,630)		0/0.
BX11MMW7-EUROPEAN - 1 Yr TA2202854		N/A	Equity/ Index	BAR-	12/14/2022	12/14/2023	12/14/2023	Closing Sale	7,076	2,000,000	282,646799999999	58,332		15,272		58,332						(43,060)		0/0.

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)		
BX11MMW7-EUROPEAN - 1 YR TA2202171	N/A	Equity/Index	BAR-	10/06/2022	10/06/2023	Expiration	4,706	1,300,000	276.242500000000	38,494				38,494							(38,494)		0/0	
BX11MMW7-EUROPEAN - 1 YR TA2303179	N/A	Equity/Index	BAR-	01/26/2023	12/29/2023	Expiration	14,287	4,076,420	285.323699999999		5,465			5,465							(5,465)		0/0	
BX11MMW7-EUROPEAN - 1 YR TA2202747	N/A	Equity/Index	BAR-	12/05/2022	08/04/2023	Expiration	16,387	4,603,954	280.951599999999	42,921				42,921							(42,921)		0/0	
BX11MMW7-EUROPEAN - 1 YR TA2202739	N/A	Equity/Index	BAR-	10/03/2022	09/07/2023	Expiration	24,029	6,637,687	276.236499999999	116,699				116,699							(116,699)		0/0	
BX11MMW7-EUROPEAN - 1 YR TA2202318	N/A	Equity/Index	BAR-	10/25/2022	10/25/2023	Expiration	5,465	1,500,000	274.493699999999	44,244				44,244							(44,244)		0/0	
BX11MMW7-EUROPEAN - 1 YR TA2201950	N/A	Equity/Index	BAR-	09/13/2022	09/13/2023	Expiration	4,464	1,260,000	282.2869	37,396				37,396							(37,396)		0/0	
BX11MMW7-EUROPEAN - 1 YR TA2303087	N/A	Equity/Index	BAR-	01/13/2023	07/12/2023	Expiration	15,000	4,260,083	284.005499999999		71,258			71,258							(71,258)		0/0	
BX11MMW7-EUROPEAN - 1 YR TA2303085	N/A	Equity/Index	BAR-	01/13/2023	08/31/2023	Expiration	25,000	7,100,138	276.236499999999		151,158			151,158							(151,158)		0/0	
BX11MMW7-EUROPEAN - 1 YR TA2202135	N/A	Equity/Index	BAR-	10/03/2022	09/15/2023	Expiration	18,524	5,117,005	275.368899999999	110,427				110,427							(110,427)		0/0	
BX11MMW7-EUROPEAN - 1 YR TA2202340	N/A	Equity/Index	BAR-	10/27/2022	06/14/2023	Closing Sale	16,288	4,485,176	284.467800000000	69,499		67,649		69,499							(1,850)		0/0	
BX11MMW7-EUROPEAN - 1 YR TA2201943	N/A	Equity/Index	BAR-	09/02/2022	06/08/2023	Expiration	23,000	6,542,759	281.457400000000	102,111				102,111							(102,111)		0/0	
BX11MMW7-EUROPEAN - 1 YR TA2303009	N/A	Equity/Index	BAR-	01/06/2023	12/20/2023	Closing Sale	15,600	4,390,735	274.757600000000		139,593			139,593							(62,253)		0/0	
BX11MMW7-EUROPEAN - 1 YR TA2202326	N/A	Equity/Index	BAR-	10/26/2022	10/13/2023	Expiration	16,377	4,499,705	274.757600000000	149,825				149,825							(149,825)		0/0	
BX11MMW7-EUROPEAN - 1 YR TA2202821	N/A	Equity/Index	BAR-	12/09/2022	08/09/2023	Expiration	34,560	9,715,711	281.1259	100,787				100,787							(100,787)		0/0	
BX11MMW7-EUROPEAN - 1 YR TA2202676	N/A	Equity/Index	BAR-	11/28/2022	07/14/2023	Expiration	14,100	3,945,282	279.807200000000	51,507				51,507							(51,507)		0/0	
BX11MMW7-EUROPEAN - 1 YR TA2202085	N/A	Equity/Index	BAR-	09/27/2022	09/27/2023	Expiration	3,671	1,000,000	272.4271	29,597				29,597							(29,597)		0/0	
BX11MMW7-EUROPEAN - 1 YR TA2202272	N/A	Equity/Index	BAR-	10/19/2022	10/19/2023	Expiration	13,937	3,800,000	276.660900000000	112,043				112,043							(112,043)		0/0	
BX11MMW7-EUROPEAN - 1 YR TA2202140	N/A	Equity/Index	BAR-	10/03/2022	09/22/2023	Expiration	26,018	7,187,121	276.236499999999	215,302				215,302							(215,302)		0/0	
BX11MMW7-EUROPEAN - 1 YR TA2202614	N/A	Equity/Index	BAR-	11/22/2022	11/17/2023	Expiration	21,820	6,104,643	279.772800000000	183,428				183,428							(183,428)		0/0	
BX11MMW7-EUROPEAN - 1 YR TA2202709	N/A	Equity/Index	BAR-	12/01/2022	12/01/2023	Expiration	7,433	2,100,000	282.521000000000	61,593				61,593							(61,593)		0/0	
BX11MMW7-EUROPEAN - 1 YR TA2202675	N/A	Equity/Index	BAR-	11/28/2022	07/21/2023	Expiration	5,102	1,427,576	279.807200000000	14,984				14,984							(14,984)		0/0	
BX11MMW7-EUROPEAN - 1 YR TA2202136	N/A	Equity/Index	BAR-	10/03/2022	09/21/2023	Expiration	23,601	6,519,458	276.236499999999	162,474				162,474							(162,474)		0/0	
BX11MMW7-EUROPEAN - 1 YR TA2202816	N/A	Equity/Index	BAR-	12/09/2022	08/25/2023	Expiration	36,000	10,120,532	281.1259	161,579				161,579							(161,579)		0/0	
BX11MMW7-EUROPEAN - 1 YR TA2202677	N/A	Equity/Index	BAR-	11/28/2022	07/06/2023	Expiration	27,000	7,554,794	277.868800000000	92,786				92,786							(92,786)		0/0	
BX11MMW7-EUROPEAN - 1 YR TA2202143	N/A	Equity/Index	BAR-	10/04/2022	10/04/2023	Expiration	3,599	1,000,000	275.041800000000	29,633				29,633							(29,633)		0/0	
BX11MMW7-EUROPEAN - 1 YR TA2202093	N/A	Equity/Index	BAR-	09/29/2022	09/29/2023	Expiration	10,180	2,800,000	275.041800000000	82,930				82,930							(82,930)		0/0	
BX11MMW7-EUROPEAN - 1 YR TA2202341	N/A	Equity/Index	BAR-	10/27/2022	06/16/2023	Closing Sale	18,000	4,956,604	275.368899999999	72,646		73,868		72,646							1,222		0/0	
BX11MMW7-EUROPEAN - 1 YR TA2202202	N/A	Equity/Index	BAR-	10/13/2022	10/13/2023	Expiration	10,230	2,800,000	273.696000000000	82,642				82,642							(82,642)		0/0	
BX11MMW7-EUROPEAN - 1 YR TA2202615	N/A	Equity/Index	BAR-	11/22/2022	11/02/2023	Expiration	20,760	5,808,083	279.772800000000	238,283				238,283							(238,283)		0/0	
BX11MMW7-EUROPEAN - 1 YR TA2303008	N/A	Equity/Index	BAR-	01/06/2023	12/12/2023	Expiration	16,000	4,503,318	281.457400000000	128,258				128,258							(128,258)		0/0	
BX11MMW7-EUROPEAN - 1 YR TA2303083	N/A	Equity/Index	BAR-	01/13/2023	07/27/2023	Expiration	14,000	3,976,077	284.005499999999	45,147				45,147							(45,147)		0/0	
BX11MMW7-EUROPEAN - 1 YR TA2303010	N/A	Equity/Index	BAR-	01/06/2023	12/15/2023	Closing Sale	27,000	7,599,350	281.457400000000	215,679		85,285		215,679							(130,394)		0/0	

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)	
BX11MMW7-EUROPEAN - 1 YR TA2303086	N/A	Equity/Index	BAR-	01/13/2023	07/26/2023	07/26/2023	Expiration	14,500	4,118,080	284,0054999999999		55,664			55,664						(55,664)			0/0
BX11MMW7-EUROPEAN - 1 YR TA2303235	N/A	Equity/Index	BAR-	02/01/2023	04/21/2023	04/21/2023	Expiration	13,425	3,857,535	287,3396999999999		15,811			15,811						(15,811)			0/0
BX11MMW7-EUROPEAN - 1 YR TA2202676	N/A	Equity/Index	BAR-	11/28/2022	07/07/2023	07/07/2023	Expiration	12,947	3,622,664	279,8072000000000		47,690			47,690						(47,690)			0/0
BX11MMW7-EUROPEAN - 1 YR TA2202461	N/A	Equity/Index	BAR-	11/09/2022	11/09/2023	11/09/2023	Expiration	13,544	3,700,000	273,1766999999999		108,917			108,917						(108,917)			0/0
BX11MMW7-EUROPEAN - 1 YR TA2303084	N/A	Equity/Index	BAR-	01/13/2023	07/19/2023	07/19/2023	Closing Sale	24,500	6,958,135	284,0054999999999		114,947	25,179		114,947						(89,768)			0/0
BX11MMW7-EUROPEAN - 1 YR TA2201648	N/A	Equity/Index	BAR-	09/02/2022	06/01/2023	06/01/2023	Expiration	23,900	6,798,780	284,4678000000000		97,548			97,548						(97,548)			0/0
BX11MMW7-EUROPEAN - 1 YR TA2202324	N/A	Equity/Index	BAR-	10/26/2022	10/06/2023	10/06/2023	Expiration	13,062	3,588,884	282,4816000000000		103,748			103,748						(103,748)			0/0
BX11MMW7-EUROPEAN - 1 YR TA2202735	N/A	Equity/Index	BAR-	12/02/2022	12/04/2023	12/04/2023	Expiration	6,372	1,800,000	284,4678000000000		52,900			52,900						(52,900)			0/0
BX11MMW7-EUROPEAN - 1 YR TA2201851	N/A	Equity/Index	BAR-	09/02/2022	05/18/2023	05/18/2023	Expiration	19,900	5,660,909	280,9515999999999		86,907			86,907						(86,907)			0/0
BX11MMW7-EUROPEAN - 1 YR TA2202752	N/A	Equity/Index	BAR-	12/05/2022	08/18/2023	08/18/2023	Expiration	20,555	5,774,960	276,2364999999999		68,818			68,818						(68,818)			0/0
BX11MMW7-EUROPEAN - 1 YR TA2202138	N/A	Equity/Index	BAR-	10/03/2022	09/14/2023	09/14/2023	Expiration	17,926	4,951,816	284,0054999999999		97,494			97,494						(97,494)			0/0
BX11MMW7-EUROPEAN - 1 YR TA2303082	N/A	Equity/Index	BAR-	01/13/2023	08/11/2023	08/11/2023	Expiration	44,500	12,638,245	284,4678000000000		141,733			141,733						(141,733)			0/0
BX11MMW7-EUROPEAN - 1 YR TA2201846	N/A	Equity/Index	BAR-	09/02/2022	06/30/2023	06/30/2023	Expiration	14,000	3,982,549	275,3668999999999		90,380			90,380						(90,380)			0/0
BX11MMW7-EUROPEAN - 1 YR TA2202342	N/A	Equity/Index	BAR-	10/27/2022	10/26/2023	10/26/2023	Expiration	12,900	3,552,233	282,9768000000000		108,361			108,361						(108,361)			0/0
BX11MMW7-EUROPEAN - 1 YR TA2202842	N/A	Equity/Index	BAR-	12/13/2022	11/17/2023	11/17/2023	Expiration	55,400	15,676,915	284,2835999999999		549,612			549,612						(549,612)			0/0
BX11MMW7-EUROPEAN - 1 YR TA2303052	N/A	Equity/Index	BAR-	01/12/2023	10/27/2023	10/27/2023	Expiration	16,272	4,625,863	284,2835999999999		202,564			202,564						(202,564)			0/0
BX11MMW7-EUROPEAN - 1 YR TA2202681	N/A	Equity/Index	BAR-	11/28/2022	07/14/2023	07/14/2023	Closing Sale	7,415	2,074,770	279,8072000000000		29,846	446		29,846						(29,400)			0/0
BX11MMW7-EUROPEAN - 1 YR TA2202344	N/A	Equity/Index	BAR-	10/27/2022	06/21/2023	06/21/2023	Closing Sale	14,000	3,855,137	281,7740999999999		52,527	35,717		52,527						(16,810)			0/0
BX11MMW7-EUROPEAN - 1 YR TA2202782	N/A	Equity/Index	BAR-	12/08/2022	12/08/2023	12/08/2023	Expiration	24,843	7,000,000	287,7740999999999		206,234			206,234						(206,234)			0/0
BX11MMW7-EUROPEAN - 1 YR TA2202345	N/A	Equity/Index	BAR-	10/27/2022	06/15/2023	06/15/2023	Closing Sale	12,700	3,497,160	275,3668999999999		48,423	54,146		48,423						5,724			0/0
BX11MMW7-EUROPEAN - 1 YR TA2201650	N/A	Equity/Index	BAR-	09/02/2022	05/12/2023	05/12/2023	Expiration	27,530	7,831,399	284,4678000000000		112,210			112,210						(112,210)			0/0
BX11MMW7-EUROPEAN - 1 YR TA2202137	N/A	Equity/Index	BAR-	10/03/2022	09/01/2023	09/01/2023	Expiration	34,965	9,658,609	284,4678000000000		160,105			160,105						(160,105)			0/0
BX11MMW7-EUROPEAN - 1 YR TA2201847	N/A	Equity/Index	BAR-	09/02/2022	06/02/2023	06/02/2023	Expiration	21,000	5,973,824	274,2269999999999		85,117			85,117						(85,117)			0/0
BX11MMW7-EUROPEAN - 1 YR TA2202122	N/A	Equity/Index	BAR-	09/30/2022	09/29/2023	09/29/2023	Expiration	7,658	2,100,000	282,4816000000000		62,126			62,126						(62,126)			0/0
BX11MMW7-EUROPEAN - 1 YR TA2202733	N/A	Equity/Index	BAR-	12/02/2022	12/01/2023	12/01/2023	Expiration	12,744	3,600,000	284,4678000000000		105,901			105,901						(105,901)			0/0
BX11MMW7-EUROPEAN - 1 YR TA2201648	N/A	Equity/Index	BAR-	09/02/2022	05/11/2023	05/11/2023	Expiration	26,440	7,521,329	284,4678000000000		120,273			120,273						(120,273)			0/0
BX11MMW7-EUROPEAN - 1 YR TA2202323	N/A	Equity/Index	BAR-	10/26/2022	10/12/2023	10/12/2023	Expiration	13,500	3,709,228	274,7576000000000		77,289			77,289						(77,289)			0/0
BX11MMW7-EUROPEAN - 1 YR TA2202343	N/A	Equity/Index	BAR-	10/27/2022	06/22/2023	06/22/2023	Expiration	13,500	3,717,453	275,3668999999999		44,427			44,427						(44,427)			0/0
BX11MMW7-EUROPEAN - 1 YR TA2202121	N/A	Equity/Index	BAR-	09/30/2022	10/02/2023	10/02/2023	Expiration	5,105	1,400,000	274,2269999999999		41,573			41,573						(41,573)			0/0
BX11MMW7-EUROPEAN - 1 YR TA2201844	N/A	Equity/Index	BAR-	09/02/2022	06/09/2023	06/09/2023	Expiration	22,000	6,258,292	284,4678000000000		137,784			137,784						(137,784)			0/0
BX11MMW7-EUROPEAN - 2 YR TA2103035	N/A	Equity/Index	BAR-	11/18/2021	11/01/2023	11/01/2023	Expiration	9,009	2,916,153	323,6933000000000		133,323								(57,165)				0/0
BX11MMW7-EUROPEAN - 2 YR TA2103079	N/A	Equity/Index	BAR-	11/22/2021	11/22/2023	11/22/2023	Expiration	3,738	1,200,000	321,0523		51,971								(23,201)				0/0

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Maturity or Expiration Date	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
BX11MMW7-EUROPEAN - 2 YR TA2102833		N/A	Equity/ Index	BAR-	10/27/2021	10/20/2023	10/20/2023	Expiration	7,792	2,493,569	320,016500000000	104,636	01							(42,377)				0/0
BX11MMW7-EUROPEAN - 2 YR TA2102613		N/A	Equity/ Index	BAR-	09/23/2021	09/15/2023	09/15/2023	Expiration	10,000	3,220,432	322,043200000000	135,486	01							(48,496)				0/0
BX11MMW7-EUROPEAN - 2 YR TA2101289		N/A	Equity/ Index	BAR-	05/21/2021	05/10/2023	05/10/2023	Expiration	7,500	2,351,656	313,554100000000	101,597	01							(18,330)				0/0
BX11MMW7-EUROPEAN - 2 YR TA2102973		N/A	Equity/ Index	BAR-	11/10/2021	11/08/2023	11/08/2023	Expiration	6,540	2,125,560	325,009099999999	84,248	99							(36,239)				0/0
BX11MMW7-EUROPEAN - 2 YR TA2102345		N/A	Equity/ Index	BAR-	09/01/2021	08/30/2023	08/30/2023	Expiration	6,948	2,272,003	327,000999999999	98,295	98							(32,630)				0/0
BX11MMW7-EUROPEAN - 2 YR TA2101139		N/A	Equity/ Index	BAR-	05/07/2021	05/05/2023	05/05/2023	Expiration	4,767	1,500,000	314,678600000000	71,091	02							(12,176)				0/0
BX11MMW7-EUROPEAN - 2 YR TA2102069		N/A	Equity/ Index	BAR-	08/05/2021	08/02/2023	08/02/2023	Expiration	6,800	2,217,701	326,132499999999	96,539	99							(28,441)				0/0
BX11MMW7-EUROPEAN - 2 YR TA2101964		N/A	Equity/ Index	BAR-	07/23/2021	07/21/2023	07/21/2023	Expiration	7,000	2,271,328	324,475399999999	102,494	98							(28,455)				0/0
BX11MMW7-EUROPEAN - 2 YR TA2103188		N/A	Equity/ Index	BAR-	12/08/2021	11/22/2023	11/22/2023	Expiration	8,981	2,883,830	323,101800000000	125,158	02							(57,130)				0/0
BX11MMW7-EUROPEAN - 2 YR TA2101028		N/A	Equity/ Index	BAR-	07/21/2021	07/07/2023	07/07/2023	Expiration	7,339	2,371,244	313,554100000000	105,411	03							(27,608)				0/0
BX11MMW7-EUROPEAN - 2 YR TA2101202		N/A	Equity/ Index	BAR-	05/21/2021	05/17/2023	05/17/2023	Expiration	7,000	2,194,879	316,726499999999	97,189	01							(18,307)				0/0
BX11MMW7-EUROPEAN - 2 YR TA2101560		N/A	Equity/ Index	BAR-	06/18/2021	06/16/2023	06/16/2023	Expiration	12,000	3,800,718	319,372599999999	163,783	98							(37,553)				0/0
BX11MMW7-EUROPEAN - 2 YR TA2103178		N/A	Equity/ Index	BAR-	12/06/2021	12/06/2023	12/06/2023	Expiration	4,070	1,300,000	323,781499999999	56,239	98							(26,188)				0/0
BX11MMW7-EUROPEAN - 2 YR TA2101938		N/A	Equity/ Index	BAR-	07/22/2021	06/16/2023	06/16/2023	Expiration	2,518	815,282	321,010699999999	43,454	99							(10,454)				0/0
BX11MMW7-EUROPEAN - 2 YR TA2103228		N/A	Equity/ Index	BAR-	12/10/2021	12/12/2023	12/12/2023	Expiration	4,673	1,500,000	308,444599999999	64,814	99							(30,715)				0/0
BX11MMW7-EUROPEAN - 2 YR TA2100016		N/A	Equity/ Index	BAR-	01/05/2021	01/05/2023	01/05/2023	Expiration	4,863	1,500,000	314,678600000000	65,867	98							(362)				0/0
BX11MMW7-EUROPEAN - 2 YR TA2101138		N/A	Equity/ Index	BAR-	05/07/2021	05/03/2023	05/03/2023	Expiration	8,282	2,600,000	315,262400000000	122,026	02							(20,619)				0/0
BX11MMW7-EUROPEAN - 2 YR TA2101400		N/A	Equity/ Index	BAR-	06/02/2021	05/19/2023	05/19/2023	Expiration	8,955	2,823,175	313,554100000000	132,067	01							(25,525)				0/0
BX11MMW7-EUROPEAN - 2 YR TA2101288		N/A	Equity/ Index	BAR-	05/21/2021	04/26/2023	04/26/2023	Expiration	5,400	1,693,192	319,068199999999	73,988	01							(12,138)				0/0
BX11MMW7-EUROPEAN - 2 YR TA2101485		N/A	Equity/ Index	BAR-	06/09/2021	06/07/2023	06/07/2023	Expiration	3,470	1,107,167	319,068199999999	50,722	99							(10,969)				0/0
BX11MMW7-EUROPEAN - 2 YR TA2102668		N/A	Equity/ Index	BAR-	10/08/2021	10/05/2023	10/05/2023	Expiration	2,190	696,844	318,1934	30,905	01							(11,857)				0/0
BX11MMW7-EUROPEAN - 2 YR TA2101457		N/A	Equity/ Index	BAR-	06/07/2021	05/25/2023	05/25/2023	Expiration	1,925	611,641	313,042899999999	29,190	98							(5,879)				0/0
BX11MMW7-EUROPEAN - 2 YR TA2100939		N/A	Equity/ Index	BAR-	04/16/2021	04/13/2023	04/13/2023	Expiration	13,200	4,132,166	309,092199999999	196,256	97							(27,688)				0/0
BX11MMW7-EUROPEAN - 2 YR TA2100811		N/A	Equity/ Index	BAR-	04/07/2021	03/03/2023	03/03/2023	Expiration	10,992	3,397,541	318,862700000000	171,160	99							(15,066)				0/0
BX11MMW7-EUROPEAN - 2 YR TA2103164		N/A	Equity/ Index	BAR-	12/03/2021	12/04/2023	12/04/2023	Expiration	3,136	1,000,000	325,009099999999	43,356	02							(20,098)				0/0
BX11MMW7-EUROPEAN - 2 YR TA2102074		N/A	Equity/ Index	BAR-	11/10/2021	11/03/2023	11/03/2023	Expiration	5,278	1,715,398	309,092199999999	70,675	99							(30,120)				0/0
BX11MMW7-EUROPEAN - 2 YR TA2102865		N/A	Equity/ Index	BAR-	10/29/2021	10/26/2023	10/26/2023	Expiration	6,000	1,928,068	321,344600000000	87,174	01							(35,931)				0/0
BX11MMW7-EUROPEAN - 2 YR TA2103036		N/A	Equity/ Index	BAR-	11/18/2021	11/10/2023	11/10/2023	Expiration	6,903	2,234,455	323,693300000000	89,694	02							(39,101)				0/0
BX11MMW7-EUROPEAN - 2 YR TA2102338		N/A	Equity/ Index	BAR-	09/01/2021	08/18/2023	08/18/2023	Expiration	3,473	1,135,674	327,000999999999	53,270	98							(17,085)				0/0
BX11MMW7-EUROPEAN - 2 YR TA2102576		N/A	Equity/ Index	BAR-	09/30/2021	09/22/2023	09/22/2023	Expiration	8,620	2,725,051	316,131199999999	97,134	98							(35,715)				0/0
BX11MMW7-EUROPEAN - 2 YR TA2100979		N/A	Equity/ Index	BAR-	04/21/2021	02/22/2023	02/22/2023	Expiration	6,912	2,165,028	313,227399999999	105,637	99							(8,199)				0/0
BX11MMW7-EUROPEAN - 2 YR TA2102627		N/A	Equity/ Index	BAR-	10/04/2021	09/29/2023	09/29/2023	Expiration	3,436	1,091,169	317,569500000000	46,315	01							(17,360)				0/0

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Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination
BX11MMW7-EUROPEAN - 2 YR TA2100978	N/A	N/A	Equity/Index	BAR-	04/21/2021	02/23/2023	02/23/2023	Expiration	5,057	1,583,991	313,227,389,999,999	77,417	99							(6,115)				0/0.
BX11MMW7-EUROPEAN - 2 YR TA2100257	N/A	N/A	Equity/Index	BAR-	02/09/2021	02/03/2023	02/03/2023	Expiration	3,860	1,200,613	311,039,600,000,000	55,958	01							(2,558)				0/0.
BX11MMW7-EUROPEAN - 2 YR TA2101029	N/A	N/A	Equity/Index	BAR-	07/21/2021	07/14/2023	07/14/2023	Expiration	6,065	1,959,612	323,101,800,000,000	90,128	03							(24,251)				0/0.
BX11MMW7-EUROPEAN - 2 YR TA2101175	N/A	N/A	Equity/Index	BAR-	05/10/2021	04/19/2023	04/19/2023	Expiration	10,407	3,265,389	313,768,500,000,000	149,672	02							(22,864)				0/0.
BX11MMW7-EUROPEAN - 2 YR TA2102830	N/A	N/A	Equity/Index	BAR-	10/27/2021	10/13/2023	10/13/2023	Expiration	6,568	2,101,868	320,016,500,000,000	87,867	01							(35,073)				0/0.
BX11MMW7-EUROPEAN - 2 YR TA2102339	N/A	N/A	Equity/Index	BAR-	09/01/2021	08/04/2023	08/04/2023	Expiration	4,528	1,480,661	327,000,999,999,999	66,319	98							(20,370)				0/0.
BX11MMW7-EUROPEAN - 2 YR TA2101927	N/A	N/A	Equity/Index	BAR-	07/21/2021	07/12/2023	07/12/2023	Expiration	5,074	1,639,419	323,101,800,000,000	74,358	03							(19,856)				0/0.
BX11MMW7-EUROPEAN - 2 YR TA2101640	N/A	N/A	Equity/Index	BAR-	06/28/2021	06/23/2023	06/23/2023	Expiration	5,643	1,795,986	318,267,999,999,999	81,019	97							(19,386)				0/0.
BX11MMW7-EUROPEAN - 2 YR TA2101749	N/A	N/A	Equity/Index	BAR-	07/02/2021	06/15/2023	06/15/2023	Expiration	1,800	576,271	320,150,399,999,999	25,791	99							(6,011)				0/0.
BX11MMW7-EUROPEAN - 2 YR TA2102579	N/A	N/A	Equity/Index	BAR-	10/01/2021	09/08/2023	09/08/2023	Expiration	7,656	2,443,921	319,216,400,000,000	85,983	02							(30,577)				0/0.
BX11MMW7-EUROPEAN - 2 YR TA2103163	N/A	N/A	Equity/Index	BAR-	12/03/2021	12/01/2023	12/01/2023	Expiration	3,136	1,000,000	318,862,700,000,000	43,271	02							(19,962)				0/0.
BX11MMW7-EUROPEAN - 2 YR TA2102580	N/A	N/A	Equity/Index	BAR-	10/01/2021	09/07/2023	09/07/2023	Expiration	8,149	2,601,294	319,216,400,000,000	89,390	02							(31,707)				0/0.
BX11MMW7-EUROPEAN - 2 YR TA2101035	N/A	N/A	Equity/Index	BAR-	04/26/2021	04/06/2023	04/06/2023	Expiration	10,884	3,408,591	313,174,500,000,000	167,423	02							(22,465)				0/0.
BX11MMW7-EUROPEAN - 2 YR TA2102033	N/A	N/A	Equity/Index	BAR-	08/02/2021	07/28/2023	07/28/2023	Expiration	8,700	2,838,488	326,262,999,999,999	128,169	98							(36,873)				0/0.
BX11MMW7-EUROPEAN - 2 YR TA2100934	N/A	N/A	Equity/Index	BAR-	04/16/2021	02/10/2023	02/10/2023	Expiration	10,500	3,286,950	313,042,999,999,999	144,454	97							(8,742)				0/0.
BX11MMW7-EUROPEAN - 2 YR TA2100885	N/A	N/A	Equity/Index	BAR-	04/14/2021	01/13/2023	01/13/2023	Expiration	8,467	2,629,288	310,533,599,999,999	112,266	98							(2,115)				0/0.
BX11MMW7-EUROPEAN - 2 YR TA2101748	N/A	N/A	Equity/Index	BAR-	07/02/2021	06/30/2023	06/30/2023	Expiration	5,500	1,760,827	320,150,399,999,999	80,959	99							(20,156)				0/0.
BX11MMW7-EUROPEAN - 2 YR TA2102511	N/A	N/A	Equity/Index	BAR-	09/23/2021	08/24/2023	08/24/2023	Expiration	7,000	2,254,302	322,043,200,000,000	83,477	01							(28,186)				0/0.
BX11MMW7-EUROPEAN - 2 YR TA2101688	N/A	N/A	Equity/Index	BAR-	07/16/2021	07/06/2023	07/06/2023	Expiration	8,600	2,764,994	321,510,899,999,999	121,946	99							(31,679)				0/0.
BX11MMW7-EUROPEAN - 2 YR TA2100258	N/A	N/A	Equity/Index	BAR-	02/09/2021	02/01/2023	02/01/2023	Expiration	10,294	3,201,842	311,039,600,000,000	161,711	01							(6,963)				0/0.
BX11MMW7-EUROPEAN - 2 YR TA2102582	N/A	N/A	Equity/Index	BAR-	10/01/2021	09/28/2023	09/28/2023	Expiration	4,505	1,438,070	319,216,400,000,000	66,578	02							(24,863)				0/0.
BX11MMW7-EUROPEAN - 2 YR TA2100260	N/A	N/A	Equity/Index	BAR-	02/09/2021	02/08/2023	02/08/2023	Expiration	7,077	2,201,227	311,039,600,000,000	97,926	01							(5,119)				0/0.
BX11MMW7-EUROPEAN - 2 YR TA2103034	N/A	N/A	Equity/Index	BAR-	11/18/2021	11/02/2023	11/02/2023	Expiration	5,588	1,808,798	323,693,300,000,000	79,269	02							(34,052)				0/0.
BX11MMW7-EUROPEAN - 2 YR TA2102935	N/A	N/A	Equity/Index	BAR-	11/19/2021	11/15/2023	11/15/2023	Expiration	3,713	1,200,000	323,194,000,000,000	50,450	02							(22,221)				0/0.
BX11MMW7-EUROPEAN - 2 YR TA2102935	N/A	N/A	Equity/Index	BAR-	10/27/2021	10/25/2023	10/25/2023	Expiration	6,310	2,019,304	320,016,500,000,000	85,080	01							(34,805)				0/0.
BX11MMW7-EUROPEAN - 2 YR TA2102583	N/A	N/A	Equity/Index	BAR-	10/01/2021	09/27/2023	09/27/2023	Expiration	5,286	1,687,378	319,216,400,000,000	69,321	02							(25,827)				0/0.
BX11MMW7-EUROPEAN - 2 YR TA2102344	N/A	N/A	Equity/Index	BAR-	09/01/2021	08/25/2023	08/25/2023	Expiration	6,014	1,966,584	327,000,999,999,999	89,161	98							(29,184)				0/0.
BX11MMW7-EUROPEAN - 2 YR TA2101557	N/A	N/A	Equity/Index	BAR-	06/16/2021	06/09/2023	06/09/2023	Expiration	10,816	3,430,224	317,143,500,000,000	135,426	02							(29,865)				0/0.
BX11MMW7-EUROPEAN - 2 YR TA2101390	N/A	N/A	Equity/Index	BAR-	06/02/2021	05/24/2023	05/24/2023	Expiration	6,406	2,019,571	315,262,400,000,000	89,943	01							(17,889)				0/0.
BX11MMW7-EUROPEAN - 2 YR TA2102834	N/A	N/A	Equity/Index	BAR-	10/27/2021	10/18/2023	10/18/2023	Expiration	5,890	1,884,897	320,016,500,000,000	77,228	01							(31,149)				0/0.
BX11MMW7-EUROPEAN - 2 YR TA2102343	N/A	N/A	Equity/Index	BAR-	09/01/2021	08/23/2023	08/23/2023	Expiration	5,444	1,780,193	327,000,999,999,999	79,096	98							(25,742)				0/0.
BX11MMW7-EUROPEAN - 2 YR TA2101021	N/A	N/A	Equity/Index	BAR-	04/23/2021	04/14/2023	04/14/2023	Expiration	13,500	4,225,793	313,021,700,000,000	189,896	01							(27,279)				0/0.

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Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty Central Clearinghouse	Trade Date	Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Undiscounted Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase/Decrease	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
BX11MMW7-EUROPEAN - 2 YR TA2102623		N/A	Equity/Index	BAR-	10/04/2021	05/26/2023	05/26/2023	Expiration	3,562	1,131,183	317,569500000000	01,48,980								(11,896)				0/0.
BX11MMW7-EUROPEAN - 2 YR TA2101931		N/A	Equity/Index	BAR-	07/21/2021	07/20/2023	07/20/2023	Expiration	3,000	969,305	323,101800000000	03,41,644								(11,456)				0/0.
BX11MMW7-EUROPEAN - 2 YR TA2101941		N/A	Equity/Index	BAR-	07/22/2021	06/29/2023	06/29/2023	Expiration	2,500	809,454	323,781499999999	99,42,287								(10,767)				0/0.
BX11MMW7-EUROPEAN - 2 YR TA2101721		N/A	Equity/Index	BAR-	06/30/2021	06/12/2023	06/12/2023	Expiration	5,430	1,730,196	318,636399999999	98,77,777								(17,746)				0/0.
BX11MMW7-EUROPEAN - 2 YR TA2100889		N/A	Equity/Index	BAR-	04/14/2021	01/25/2023	01/25/2023	Expiration	5,893	1,829,975	310,535359999999	98,76,795								(2,840)				0/0.
BX11MMW7-EUROPEAN - 2 YR TA2101176		N/A	Equity/Index	BAR-	05/10/2021	04/28/2023	04/28/2023	Expiration	7,521	2,359,853	313,768500000000	02,107,610								(17,584)				0/0.
BX11MMW7-EUROPEAN - 2 YR TA2100810		N/A	Equity/Index	BAR-	04/07/2021	03/02/2023	03/02/2023	Expiration	7,370	2,278,010	309,092199999999	99,107,388								(9,311)				0/0.
BX11MMW7-EUROPEAN - 2 YR TA2103264		N/A	Equity/Index	BAR-	12/16/2021	12/15/2023	12/15/2023	Expiration	6,192	2,000,000	323,006300000000	01,86,166								(41,360)				0/0.
BX11MMW7-EUROPEAN - 2 YR TA2101558		N/A	Equity/Index	BAR-	06/16/2021	06/14/2023	06/14/2023	Expiration	5,455	1,730,018	317,143500000000	02,70,024								(15,818)				0/0.
BX11MMW7-EUROPEAN - 2 YR TA2102595		N/A	Equity/Index	BAR-	10/01/2021	05/11/2023	05/11/2023	Expiration	4,072	1,299,849	319,216400000000	02,64,768								(14,442)				0/0.
BX11MMW7-EUROPEAN - 2 YR TA2103100		N/A	Equity/Index	BAR-	12/08/2021	11/16/2023	11/16/2023	Expiration	3,481	1,111,339	321,103400000000	02,43,050								(19,452)				0/0.
BX11MMW7-EUROPEAN - 2 YR TA2101462		N/A	Equity/Index	BAR-	06/09/2021	06/09/2023	06/09/2023	Expiration	7,357	2,347,385	319,068199999999	99,105,096								(22,841)				0/0.
BX11MMW7-EUROPEAN - 2 YR TA2101773		N/A	Equity/Index	BAR-	07/07/2021	06/30/2023	06/30/2023	Expiration	3,840	1,238,338	322,483900000000	01,59,767								(14,921)				0/0.
BX11MMW7-EUROPEAN - 2 YR TA2101930		N/A	Equity/Index	BAR-	07/21/2021	07/19/2023	07/19/2023	Expiration	5,606	1,811,309	323,101800000000	03,82,198								(22,531)				0/0.
BX11MMW7-EUROPEAN - 2 YR TA2102413		N/A	Equity/Index	BAR-	09/10/2021	09/01/2023	09/01/2023	Expiration	7,000	2,263,360	323,3372	98,748								(28,400)				0/0.
BX11MMW7-EUROPEAN - 2 YR TA2102472		N/A	Equity/Index	BAR-	09/17/2021	09/13/2023	09/13/2023	Expiration	5,973	1,921,927	321,769200000000	01,78,194								(27,617)				0/0.
BX11MMW7-EUROPEAN - 2 YR TA2102626		N/A	Equity/Index	BAR-	10/04/2021	09/14/2023	09/14/2023	Expiration	3,063	972,715	317,569500000000	01,33,434								(12,089)				0/0.
BX11MMW7-EUROPEAN - 2 YR TA2102686		N/A	Equity/Index	BAR-	10/01/2021	05/12/2023	05/12/2023	Expiration	10,770	3,437,961	319,216400000000	02,177,181								(39,744)				0/0.
BX11MMW7-EUROPEAN - 2 YR TA2102584		N/A	Equity/Index	BAR-	10/01/2021	05/05/2023	05/05/2023	Expiration	5,556	1,773,566	319,216400000000	02,79,805								(17,150)				0/0.
BX11MMW7-EUROPEAN - 2 YR TA2103225		N/A	Equity/Index	BAR-	12/10/2021	12/08/2023	12/08/2023	Expiration	6,230	2,000,000	321,010699999999	99,86,192								(40,596)				0/0.
BX11MMW7-EUROPEAN - 2 YR TA2100936		N/A	Equity/Index	BAR-	04/16/2021	02/24/2023	02/24/2023	Expiration	5,350	1,674,780	313,042899999999	97,78,413								(6,273)				0/0.
BX11MMW7-EUROPEAN - 2 YR TA2101483		N/A	Equity/Index	BAR-	06/09/2021	06/01/2023	06/01/2023	Expiration	5,144	1,641,287	319,068199999999	99,82,810								(17,367)				0/0.
BX11MMW7-EUROPEAN - 2 YR TA2100259		N/A	Equity/Index	BAR-	02/09/2021	02/03/2023	02/03/2023	Expiration	5,147	1,600,921	311,039600000000	01,73,951								(3,380)				0/0.
BX11MMW7-EUROPEAN - 2 YR TA2102340		N/A	Equity/Index	BAR-	09/01/2021	08/11/2023	08/11/2023	Expiration	13,167	4,305,622	327,009999999999	99,201,668								(63,324)				0/0.
BX11MMW7-EUROPEAN - 2 YR TA2101487		N/A	Equity/Index	BAR-	06/09/2021	05/26/2023	05/26/2023	Expiration	8,344	2,682,305	319,068199999999	99,132,980								(27,066)				0/0.
BX11MMW7-EUROPEAN - 2 YR TA2101098		N/A	Equity/Index	BAR-	07/28/2021	07/26/2023	07/26/2023	Expiration	7,700	2,502,990	325,063600000000	01,110,792								(31,437)				0/0.
BX11MMW7-EUROPEAN - 2 YR TA2103180		N/A	Equity/Index	BAR-	12/08/2021	11/17/2023	11/17/2023	Expiration	13,859	4,450,172	321,103400000000	02,175,462								(79,417)				0/0.
BX11MMW7-EUROPEAN - 2 YR TA2101229		N/A	Equity/Index	BAR-	05/14/2021	04/21/2023	04/21/2023	Expiration	5,845	1,831,354	313,319700000000	01,79,902								(12,502)				0/0.
BX11MMW7-EUROPEAN - 2 YR TA2100831		N/A	Equity/Index	BAR-	04/08/2021	02/17/2023	02/17/2023	Expiration	9,105	2,820,713	309,798200000000	01,118,088								(8,210)				0/0.
BX11MMW7-EUROPEAN - 2 YR TA2101926		N/A	Equity/Index	BAR-	07/21/2021	07/13/2023	07/13/2023	Expiration	4,861	1,570,598	323,101800000000	03,75,981								(20,367)				0/0.
BX11MMW7-EUROPEAN - 2 YR TA2100832		N/A	Equity/Index	BAR-	04/08/2021	01/20/2023	01/20/2023	Expiration	13,330	4,129,610	309,798200000000	01,172,082								(5,046)				0/0.
BX11MMW7-EUROPEAN - 2 YR TA2101720		N/A	Equity/Index	BAR-	06/30/2021	06/28/2023	06/28/2023	Expiration	10,813	3,445,415	318,636399999999	98,152,520								(37,395)				0/0.

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Maturity or Expiration Date	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
BX11MMW7-EUROPEAN -		N/A	Equity/Index	BAR-	10/12/2021	10/04/2023	10/04/2023	Expiration	5,400	1,716,827.01	317,939,090,000,000	75,504								(28,943)				0/0
BX11MMW7-EUROPEAN -		N/A	Equity/Index	BAR-	09/01/2021	08/16/2023	08/16/2023	Expiration	6,741	2,204,314.98	327,000,999,999,999	97,421								(31,060)				0/0
BX11MMW7-EUROPEAN -		N/A	Equity/Index	BAR-	10/01/2021	09/20/2023	09/20/2023	Expiration	5,608	1,790,166.02	319,216,400,000,000	74,438								(27,277)				0/0
BX11MMW7-EUROPEAN -		N/A	Equity/Index	BAR-	06/09/2021	06/02/2023	06/02/2023	Expiration	6,157	1,964,503.96	319,068,199,999,999	94,267								(19,873)				0/0
BX11MMW7-EUROPEAN -		N/A	Equity/Index	BAR-	04/16/2021	02/16/2023	02/16/2023	Expiration	4,850	1,518,258.97	313,042,899,999,999	70,440								(4,858)				0/0
BX11MMW7-EUROPEAN -		N/A	Equity/Index	BAR-	06/23/2021	06/22/2023	06/22/2023	Expiration	5,303	1,681,964	317,1721	71,399								(16,892)				0/0
BX11MMW7-EUROPEAN -		N/A	Equity/Index	BAR-	12/10/2021	12/11/2023	12/11/2023	Expiration	3,115	1,000,000.99	321,010,699,999,999	43,181								(20,432)				0/0
BX11MMW7-EUROPEAN -		N/A	Equity/Index	BAR-	08/05/2021	08/04/2023	08/04/2023	Expiration	2,800	913,171.96	326,132,499,999,999	40,165								(11,911)				0/0
BX11MMW7-EUROPEAN -		N/A	Equity/Index	BAR-	06/23/2021	06/21/2023	06/21/2023	Expiration	7,315	2,320,114	317,1721	100,308								(23,626)				0/0
BX11MMW7-EUROPEAN -		N/A	Equity/Index	BAR-	04/07/2021	03/01/2023	03/01/2023	Expiration	10,005	3,092,467.99	309,092,199,999,999	144,770								(12,361)				0/0
BX11MMW7-EUROPEAN -		N/A	Equity/Index	BAR-	08/05/2021	08/03/2023	08/03/2023	Expiration	2,500	815,331.96	326,132,499,999,999	34,413								(10,172)				0/0
BX11MMW7-EUROPEAN -		N/A	Equity/Index	BAR-	07/07/2021	07/06/2023	07/06/2023	Expiration	3,793	1,223,181.01	322,483,900,000,000	56,037								(14,337)				0/0
JP1R68T INDEX		N/A	Equity/Index	JPIM-	04/06/2023	04/01/2024	05/02/2023	Closing Sale	156,273	7,498,104.02	47,980,600,000,000		3,751	781		3,751					(2,969)			0/0
MSUSMSDA		N/A	Equity/Index	MS-	03/31/2021	03/31/2023	03/31/2023	Expiration	33,006	43,000,000	1302,79	1,797,399						1,792,009			(1,797,399)			0/0
MSUSMSDA		N/A	Equity/Index	MS-	03/31/2021	03/31/2023	04/01/2023	Expiration	33,006	43,000,000	1302,79	1,797,399				1,797,399						(166,800)		0/0
MSUSMSDA		N/A	Equity/Index	MS-	09/03/2021	09/01/2023	09/01/2023	Expiration	2,908	4,000,000	1375,31	166,800							165,875					0/0
MSUSMSDA		N/A	Equity/Index	MS-	09/03/2021	09/01/2023	09/13/2023	Expiration	2,908	4,000,000	1375,31	166,800							325,536					0/0
MSUSMSDA		N/A	Equity/Index	MS-	10/15/2021	10/13/2023	10/13/2023	Expiration	5,914	8,000,000	1352,7	332,000							814,706					0/0
MSUSMSDA		N/A	Equity/Index	MS-	10/06/2021	10/06/2023	10/06/2023	Expiration	14,916	20,000,000	1340,88	836,000												0/0
MSUSMSDA		N/A	Equity/Index	MS-	12/10/2021	12/08/2023	12/08/2023	Expiration	1,470	2,000,000	1360,66	58,000									(27,318)			0/0
MSUSMSDA		N/A	Equity/Index	MS-	04/12/2021	04/10/2023	04/10/2023	Expiration	3,673	4,825,698	1313,83	127,416									(17,375)			0/0
MSUSMSDA		N/A	Equity/Index	MS-	06/09/2021	03/02/2023	03/02/2023	Expiration	1,785	2,401,200	1345,21	89,696									(8,556)			0/0
MSUSMSDA		N/A	Equity/Index	MS-	12/16/2021	12/15/2023	12/15/2023	Expiration	3,239	4,400,000	1358,58	126,720									(60,826)			0/0
MSUSMSDA		N/A	Equity/Index	MS-	04/05/2021	02/03/2023	02/03/2023	Expiration	4,180	5,490,472	1313,51	149,017									(7,373)			0/0
MSUSMSDA		N/A	Equity/Index	MS-	10/18/2021	09/15/2023	09/15/2023	Expiration	1,255	1,700,000	1354,14	45,560									(16,847)			0/0
MSUSMSDA		N/A	Equity/Index	MS-	10/08/2021	01/04/2023	01/04/2023	Expiration	3,000	4,016,460	1338,82	123,033									(824)			0/0
MSUSMSDA		N/A	Equity/Index	MS-	05/26/2021	04/18/2023	04/18/2023	Expiration	1,144	1,521,772	1330,22	39,010									(6,049)			0/0
MSUSMSDA		N/A	Equity/Index	MS-	08/13/2021	03/15/2023	03/15/2023	Expiration	7,800	10,619,232	1361,44	442,296									(59,152)			0/0
MSUSMSDA		N/A	Equity/Index	MS-	12/30/2021	12/29/2023	12/29/2023	Expiration	3,288	4,500,000	1368,58	126,900									(63,362)			0/0
MSUSMSDA		N/A	Equity/Index	MS-	05/26/2021	04/18/2023	04/18/2023	Expiration	869	1,155,961	1330,22	32,492									(5,039)			0/0
MSUSMSDA		N/A	Equity/Index	MS-	11/19/2021	11/20/2023	11/20/2023	Expiration	3,793	5,200,000	1370,85	149,240									(66,306)			0/0
MSUSMSDA		N/A	Equity/Index	MS-	05/07/2021	05/05/2023	05/05/2023	Expiration	1,950	2,600,000	1333,38	72,540									(12,424)			0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
NSUSNSDA-EUROPEAN		N/A	Equity/ Index	NS-	06/14/2021	03/07/2023	03/07/2023	Expiration	2,431	3,273,949	1346.75	..129,135								(13,345)				0/0.
TA2101536		N/A	Equity/ Index	NS-	08/16/2021	01/25/2023	01/25/2023	Expiration	2,288	3,091,715	1363.19	..108,904								(4,978)				0/0.
TA2102163		N/A	Equity/ Index	NS-	10/22/2021	06/23/2023	06/23/2023	Expiration	7,500	10,186,425	1358.19	..311,286								(89,012)				0/0.
TA2102805		N/A	Equity/ Index	NS-	07/28/2021	07/28/2023	07/28/2023	Expiration	1,989	2,700,000	1357.71	..74,250								(21,214)				0/0.
TA2101996		N/A	Equity/ Index	NS-	08/13/2021	01/13/2023	01/13/2023	Expiration	8,500	11,572,240	1361.44	..417,973								(9,758)				0/0.
TA2102149		N/A	Equity/ Index	NS-	05/26/2021	04/21/2023	04/21/2023	Expiration	3,410	4,536,050	1330.22	..118,941								(18,879)				0/0.
TA2101336		N/A	Equity/ Index	NS-	07/30/2021	01/20/2023	01/20/2023	Expiration	7,644	10,378,182	1357.69	..358,680								(12,738)				0/0.
TA2102023		N/A	Equity/ Index	NS-	04/14/2021	02/24/2023	02/24/2023	Expiration	3,634	4,779,146	1315.12	..154,227								(12,265)				0/0.
TA2100913		N/A	Equity/ Index	NS-	08/13/2021	01/20/2023	01/20/2023	Expiration	11,315	15,404,694	1361.44	..524,583								(19,131)				0/0.
TA2102148		N/A	Equity/ Index	NS-	08/31/2021	06/16/2023	06/16/2023	Expiration	3,600	4,937,184	1371.44	..191,328								(49,366)				0/0.
TA2102328		N/A	Equity/ Index	NS-	10/15/2021	09/22/2023	09/22/2023	Expiration	6,136	8,300,000	1352.7	..219,120								(82,287)				0/0.
TA2102732		N/A	Equity/ Index	NS-	10/22/2021	06/30/2023	06/30/2023	Expiration	8,000	10,885,520	1358.19	..356,978								(104,993)				0/0.
NSUSNSDA-EUROPEAN		N/A	Equity/ Index	NS-	07/14/2021	01/05/2023	01/05/2023	Expiration	6,372	8,599,524	1349.58	..309,156								(2,299)				0/0.
TA2102804		N/A	Equity/ Index	NS-	12/10/2021	12/11/2023	12/11/2023	Expiration	1,470	2,000,000	1360.66	..58,200								(27,539)				0/0.
TA2101841		N/A	Equity/ Index	NS-	04/05/2021	02/10/2023	02/10/2023	Expiration	4,006	5,261,921	1313.51	..133,119								(7,900)				0/0.
TA2103229		N/A	Equity/ Index	NS-	05/27/2022	01/11/2023	01/11/2023	Expiration	7,007	9,000,000	1284.44	..78,300								(44,585)				0/0.
TA2100772		N/A	Equity/ Index	NS-	07/30/2021	01/13/2023	01/13/2023	Expiration	9,656	13,109,855	1357.69	..491,160								(11,163)				0/0.
TA2200994		N/A	Equity/ Index	NS-	04/12/2021	03/17/2023	03/17/2023	Expiration	9,267	12,175,263	1313.83	..356,501								(38,088)				0/0.
TA2102026		N/A	Equity/ Index	NS-	08/30/2021	05/05/2023	05/05/2023	Expiration	4,688	6,442,578	1374.27	..250,738								(50,886)				0/0.
NSUSNSDA-EUROPEAN		N/A	Equity/ Index	NS-	08/04/2021	01/11/2023	01/11/2023	Expiration	2,920	3,974,792	1361.23	..153,705								(2,939)				0/0.
TA2102060		N/A	Equity/ Index	NS-	04/21/2021	04/14/2023	04/14/2023	Expiration	5,898	7,831,167	1327.77	..232,440								(33,206)				0/0.
TA2100992		N/A	Equity/ Index	NS-	04/21/2021	02/15/2023	02/15/2023	Expiration	2,355	3,126,898	1327.77	..88,713								(6,021)				0/0.
NSUSNSDA-EUROPEAN		N/A	Equity/ Index	NS-	10/15/2021	10/17/2023	10/17/2023	Expiration	3,105	4,200,000	1352.7	..117,180								(46,518)				0/0.
TA2102730		N/A	Equity/ Index	NS-	04/21/2021	02/21/2023	02/21/2023	Expiration	3,386	4,465,829	1327.77	..133,036								(10,142)				0/0.
TA2100989		N/A	Equity/ Index	NS-	10/14/2021	10/13/2023	10/13/2023	Expiration	2,811	3,800,000	1351.63	..104,880								(41,229)				0/0.
TA2102707		N/A	Equity/ Index	NS-	06/09/2021	03/24/2023	03/24/2023	Expiration	3,465	4,661,153	1345.21	..198,406								(24,991)				0/0.
TA2101402		N/A	Equity/ Index	NS-	04/26/2021	01/26/2023	01/26/2023	Expiration	8,763	11,652,862	1329.78	..341,845								(13,395)				0/0.
NSUSNSDA-EUROPEAN		N/A	Equity/ Index	NS-	09/02/2021	05/30/2023	05/30/2023	Expiration	3,600	4,964,616	1379.06	..188,697								(44,628)				0/0.
TA2101042		N/A	Equity/ Index	NS-	10/29/2021	06/09/2023	06/09/2023	Expiration	6,200	8,454,444	1363.62	..226,784								(61,744)				0/0.
TA2102360		N/A	Equity/ Index	NS-	11/19/2021	11/21/2023	11/21/2023	Expiration	1,386	1,900,000	1370.85	..54,720								(24,353)				0/0.
TA2102870		N/A	Equity/ Index	NS-	04/26/2021	01/23/2023	01/23/2023	Expiration	6,934	9,220,695	1329.78	..273,338								(9,470)				0/0.
TA2103072		N/A	Equity/ Index	NS-	04/05/2021	02/17/2023	02/17/2023	Expiration	3,433	4,509,280	1313.51	..113,220								(7,814)				0/0.
TA2101043		N/A	Equity/ Index	NS-	07/30/2021	01/09/2023	01/09/2023	Expiration	5,216	7,081,711	1357.69	..245,492								(3,748)				0/0.
TA2100777		N/A	Equity/ Index	NS-																				
NSUSNSDA-EUROPEAN		N/A	Equity/ Index	NS-																				
TA2102022		N/A	Equity/ Index	NS-																				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
NSUSNSDA-EUROPEAN		N/A	Equity/Index	NS-	10/18/2021	09/25/2023	09/25/2023	Expiration	1,403	1,900,000	1354.14	53,770								(20,364)				0/0
TA2102759																								
NSUSNSDA-EUROPEAN		N/A	Equity/Index	NS-	04/14/2021	02/09/2023	02/09/2023	Expiration	5,666	7,451,470	1315.12	192,927								(11,332)				0/0
TA2100912																								
NSUSNSDA-EUROPEAN		N/A	Equity/Index	NS-	10/15/2021	10/16/2023	10/16/2023	Expiration	2,366	3,200,000	1352.7	88,960									(35,241)			0/0
TA2102731																								
NSUSNSDA-EUROPEAN		N/A	Equity/Index	NS-	08/23/2021	04/05/2023	04/05/2023	Expiration	1,800	2,461,572	1367.54	99,163									(15,853)			0/0
TA2102254																								
NSUSNSDA-EUROPEAN		N/A	Equity/Index	NS-	06/02/2021	04/24/2023	04/24/2023	Expiration	2,636	3,532,293	1340.02	98,586									(16,169)			0/0
TA2101407																								
NSUSNSDA-EUROPEAN		N/A	Equity/Index	NS-	08/16/2021	01/18/2023	01/18/2023	Expiration	1,198	1,633,102	1363.19	63,812									(2,094)			0/0
TA2102162																								
NSUSNSDA-EUROPEAN		N/A	Equity/Index	NS-	04/21/2021	02/14/2023	02/14/2023	Expiration	1,824	2,421,852	1327.77	68,619									(4,561)			0/0
TA2100985																								
NSUSNSDA-EUROPEAN		N/A	Equity/Index	NS-	05/26/2021	04/20/2023	04/20/2023	Expiration	1,419	1,887,582	1330.22	57,242									(9,017)			0/0
TA2101340																								
NSUSNSDA-EUROPEAN		N/A	Equity/Index	NS-	05/27/2022	10/27/2023	10/27/2023	Expiration	10,121	13,000,000	1284.44	81,900									(47,735)			0/0
TA2200996																								
NSUSNSDA-EUROPEAN		N/A	Equity/Index	NS-	08/30/2021	05/16/2023	05/16/2023	Expiration	1,141	1,568,042	1374.27	67,205									(14,586)			0/0
TA2102308																								
NSUSNSDA-EUROPEAN		N/A	Equity/Index	NS-	08/30/2021	05/15/2023	05/15/2023	Expiration	2,231	3,065,996	1374.27	112,621									(24,301)			0/0
TA2102300																								
NSUSNSDA-EUROPEAN		N/A	Equity/Index	NS-	11/05/2021	07/19/2023	07/19/2023	Expiration	3,200	4,397,280	1374.15	152,278									(49,114)			0/0
TA2102352																								
NSUSNSDA-EUROPEAN		N/A	Equity/Index	NS-	04/14/2021	02/06/2023	02/06/2023	Expiration	7,639	10,046,202	1315.12	270,650									(14,740)			0/0
TA2100910																								
NSUSNSDA-EUROPEAN		N/A	Equity/Index	NS-	07/12/2021	01/03/2023	01/03/2023	Expiration	5,280	7,132,646	1350.88	267,310									(994)			0/0
TA2101620																								
NSUSNSDA-EUROPEAN		N/A	Equity/Index	NS-	06/02/2021	04/25/2023	04/25/2023	Expiration	940	1,259,619	1340.02	33,793									(5,583)			0/0
TA2101409																								
NSUSNSDA-EUROPEAN		N/A	Equity/Index	NS-	10/29/2021	06/02/2023	06/02/2023	Expiration	4,065	5,543,115	1363.62	160,870									(42,378)			0/0
TA2102873																								
NSUSNSDA-EUROPEAN		N/A	Equity/Index	NS-	08/23/2021	04/11/2023	04/11/2023	Expiration	2,300	3,145,342	1367.54	121,884									(20,519)			0/0
TA2102255																								
NSUSNSDA-EUROPEAN		N/A	Equity/Index	NS-	10/18/2021	09/15/2023	09/15/2023	Expiration	2,215	3,000,000	1354.14	74,100									(27,401)			0/0
TA2102757																								
NSUSNSDA-EUROPEAN		N/A	Equity/Index	NS-	09/02/2021	05/31/2023	05/31/2023	Expiration	2,040	2,813,282	1379.06	108,642									(25,826)			0/0
TA2102359																								
NSUSNSDA-EUROPEAN		N/A	Equity/Index	NS-	12/31/2021	07/12/2023	07/12/2023	Expiration	2,500	3,421,175	1368.47	93,082									(32,259)			0/0
TA2103364																								
NSUSNSDA-EUROPEAN		N/A	Equity/Index	NS-	10/29/2021	06/28/2023	06/28/2023	Expiration	6,000	8,181,720	1363.62	267,934									(79,092)			0/0
TA2102871																								
NSUSNSDA-EUROPEAN		N/A	Equity/Index	NS-	04/12/2021	03/10/2023	03/10/2023	Expiration	10,454	13,724,779	1313.83	404,361									(39,563)			0/0
TA2100868																								
NSUSNSDA-EUROPEAN		N/A	Equity/Index	NS-	06/14/2021	03/23/2023	03/23/2023	Expiration	3,258	4,387,712	1346.75	165,767									(20,817)			0/0
TA2101539																								
NSUSNSDA-EUROPEAN		N/A	Equity/Index	NS-	08/31/2021	05/17/2023	05/17/2023	Expiration	1,480	2,028,731	1371.44	81,102									(17,733)			0/0
TA2102326																								
NSUSNSDA-EUROPEAN		N/A	Equity/Index	NS-	08/04/2021	01/10/2023	01/10/2023	Expiration	1,931	2,628,535	1361.23	94,171									(1,624)			0/0
TA2102058																								
NSUSNSDA-EUROPEAN		N/A	Equity/Index	NS-	07/30/2021	01/12/2023	01/12/2023	Expiration	9,066	12,308,818	1357.69	450,786									(9,409)			0/0
TA2102024																								
NSUSNSDA-EUROPEAN		N/A	Equity/Index	NS-	12/31/2021	07/03/2023	07/03/2023	Expiration	5,300	7,252,891	1368.47	220,881									(74,168)			0/0
TA2103365																								
NSUSNSDA-EUROPEAN		N/A	Equity/Index	NS-	05/26/2021	04/28/2023	04/28/2023	Expiration	3,847	5,117,356	1330.22	144,801									(24,202)			0/0
TA2101533																								
NSUSNSDA-EUROPEAN		N/A	Equity/Index	NS-	10/22/2021	03/30/2023	03/30/2023	Expiration	2,500	3,395,475	1358.19	115,996									(19,630)			0/0
TA2102806																								
NSUSNSDA-EUROPEAN		N/A	Equity/Index	NS-	12/17/2021	12/18/2023	12/18/2023	Expiration	1,476	2,000,000	1354.88	58,000									(28,003)			0/0
TA2103285																								
NSUSNSDA-EUROPEAN		N/A	Equity/Index	NS-	05/07/2021	05/08/2023	05/08/2023	Expiration	2,775	3,700,000	1333.38	103,600									(18,098)			0/0
TA2101143																								
NSUSNSDA-EUROPEAN		N/A	Equity/Index	NS-	11/19/2021	11/17/2023	11/17/2023	Expiration	1,824	2,500,000	1370.85	71,500									(31,602)			0/0
TA2103070																								
NSUSNSDA-EUROPEAN		N/A	Equity/Index	NS-	06/02/2021	05/26/2023	05/26/2023	Expiration	5,449	7,301,769	1340.02	215,181									(43,275)			0/0
TA2101413																								

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Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
NS/USNSD-A-EUROPEAN		N/A	Equity/ Index	NS-	05/26/2021	04/21/2023	04/21/2023	Expiration	5,866	7,803.071	1330.22	234,816								(37,272)				0/0.
TA2101335																								0/0.
NS/USNSD-A-EUROPEAN		N/A	Equity/ Index	NS-	06/09/2021	03/02/2023	03/02/2023	Expiration	2,665	3,584,965	1346.21	122,910									(11,724)			0/0.
TA2101495																								0/0.
NS/USNSD-A-EUROPEAN		N/A	Equity/ Index	NS-	08/30/2021	05/15/2023	05/15/2023	Expiration	846	1,162,632	1374.27	49,779									(10,741)			0/0.
TA2102304																								0/0.
NS/USNSD-A-EUROPEAN		N/A	Equity/ Index	NS-	06/14/2021	03/28/2023	03/28/2023	Expiration	2,511	3,381,689	1346.75	123,516									(16,342)			0/0.
TA2101538																								0/0.
NS/USNSD-A-EUROPEAN		N/A	Equity/ Index	NS-	10/18/2021	09/25/2023	09/25/2023	Expiration	2,585	3,500,000	1354.14	83,300									(31,548)			0/0.
TA2102760																								0/0.
NS/USNSD-A-EUROPEAN		N/A	Equity/ Index	NS-	08/20/2021	04/03/2023	04/03/2023	Expiration	2,920	3,982,150	1363.75	159,969									(25,072)			0/0.
TA2102244																								0/0.
NS/USNSD-A-EUROPEAN		N/A	Equity/ Index	NS-	06/02/2021	05/01/2023	05/01/2023	Expiration	2,538	3,400,971	1340.02	91,723									(15,814)			0/0.
TA2101411																								0/0.
NS/USNSD-A-EUROPEAN		N/A	Equity/ Index	NS-	08/23/2021	05/12/2023	05/12/2023	Expiration	5,570	7,617,198	1367.54	306,269									(64,200)			0/0.
TA2102257																								0/0.
NS/USNSD-A-EUROPEAN		N/A	Equity/ Index	NS-	08/20/2021	04/12/2023	04/12/2023	Expiration	1,900	2,591,125	1363.75	100,216									(16,983)			0/0.
TA2102242																								0/0.
NS/USNSD-A-EUROPEAN		N/A	Equity/ Index	NS-	11/05/2021	06/06/2023	06/06/2023	Expiration	4,800	6,595,920	1374.15	214,999									(58,432)			0/0.
TA2102026																								0/0.
NS/USNSD-A-EUROPEAN		N/A	Equity/ Index	NS-	04/12/2021	03/16/2023	03/16/2023	Expiration	7,300	9,590,959	1313.83	263,019									(27,765)			0/0.
TA2100967																								0/0.
NS/USNSD-A-EUROPEAN		N/A	Equity/ Index	NS-	10/18/2021	09/15/2023	09/15/2023	Expiration	960	1,300,000	1354.14	26,130									(9,662)			0/0.
TA2102762																								0/0.
NS/USNSD-A-EUROPEAN		N/A	Equity/ Index	NS-	04/05/2021	02/03/2023	02/03/2023	Expiration	5,983	7,858,730	1313.51	216,345									(10,704)			0/0.
TA2100770																								0/0.
NS/USNSD-A-EUROPEAN		N/A	Equity/ Index	NS-	04/21/2021	02/07/2023	02/07/2023	Expiration	2,077	2,757,778	1327.77	83,495									(4,717)			0/0.
TA2100986																								0/0.
NS/USNSD-A-EUROPEAN		N/A	Equity/ Index	NS-	04/14/2021	02/13/2023	02/13/2023	Expiration	4,154	5,463,008	1315.12	137,373									(8,843)			0/0.
TA2100911																								0/0.
NS/USNSD-A-EUROPEAN		N/A	Equity/ Index	NS-	05/26/2021	04/20/2023	04/20/2023	Expiration	575	764,877	1330.22	21,471									(3,382)			0/0.
TA2101341																								0/0.
NS/USNSD-A-EUROPEAN		N/A	Equity/ Index	NS-	08/04/2021	01/24/2023	01/24/2023	Expiration	2,009	2,734,711	1361.23	97,995									(4,205)			0/0.
TA2102059																								0/0.
NS/USNSD-A-EUROPEAN		N/A	Equity/ Index	NS-	08/20/2021	04/13/2023	04/13/2023	Expiration	2,710	3,695,763	1363.75	138,835									(23,720)			0/0.
TA2102241																								0/0.
NS/USNSD-A-EUROPEAN		N/A	Equity/ Index	NS-	07/30/2021	01/17/2023	01/17/2023	Expiration	6,079	8,253,398	1357.69	310,612									(9,342)			0/0.
TA2102025																								0/0.
NS/USNSD-A-EUROPEAN		N/A	Equity/ Index	NS-	04/14/2021	02/24/2023	02/24/2023	Expiration	2,551	3,354,871	1315.12	90,688									(7,212)			0/0.
TA2100908																								0/0.
NS/USNSD-A-EUROPEAN		N/A	Equity/ Index	NS-	08/16/2021	01/19/2023	01/19/2023	Expiration	723	985,586	1363.19	36,385									(1,262)			0/0.
TA2102161																								0/0.
NS/USNSD-A-EUROPEAN		N/A	Equity/ Index	NS-	06/14/2021	03/21/2023	03/21/2023	Expiration	3,203	4,313,640	1346.75	165,403									(20,322)			0/0.
TA2101540																								0/0.
NS/USNSD-A-EUROPEAN		N/A	Equity/ Index	NS-	08/30/2021	05/16/2023	05/16/2023	Expiration	800	1,099,416	1374.27	43,932									(9,535)			0/0.
TA2102306																								0/0.
NS/USNSD-A-EUROPEAN		N/A	Equity/ Index	NS-	08/13/2021	03/13/2023	03/13/2023	Expiration	7,000	9,530,080	1361.44	364,437									(45,157)			0/0.
TA2102151																								0/0.
NS/USNSD-A-EUROPEAN		N/A	Equity/ Index	NS-	08/30/2021	05/16/2023	05/16/2023	Expiration	1,430	1,965,206	1374.27	72,258									(15,683)			0/0.
TA2102305																								0/0.
NS/USNSD-A-EUROPEAN		N/A	Equity/ Index	NS-	04/21/2021	02/16/2023	02/16/2023	Expiration	1,448	1,922,611	1327.77	54,445									(3,772)			0/0.
TA2100987																								0/0.
NS/USNSD-A-EUROPEAN		N/A	Equity/ Index	NS-	12/10/2021	12/12/2023	12/12/2023	Expiration	1,600	2,300,000	1360.66	66,930									(31,718)			0/0.
TA2103231																								0/0.
NS/USNSD-A-EUROPEAN		N/A	Equity/ Index	NS-	09/02/2021	05/11/2023	05/11/2023	Expiration	2,900	3,999,274	1379.06	155,513									(33,088)			0/0.
TA2102358																								0/0.
NS/USNSD-A-EUROPEAN		N/A	Equity/ Index	NS-	12/31/2021	07/21/2023	07/21/2023	Expiration	3,100	4,242,257	1368.47	121,713									(43,453)			0/0.
TA2103363																								0/0.
NS/USNSD-A-EUROPEAN		N/A	Equity/ Index	NS-	07/23/2021	01/13/2023	01/13/2023	Expiration	6,807	9,228,522	1355.74	332,979									(7,469)			0/0.
TA2101968																								0/0.
NS/USNSD-A-EUROPEAN		N/A	Equity/ Index	NS-	07/12/2021	01/06/2023	01/06/2023	Expiration	3,678	4,988,537	1350.88	174,937									(1,617)			0/0.
TA2101821																								0/0.
NS/USNSD-A-EUROPEAN		N/A	Equity/ Index	NS-	06/14/2021	03/09/2023	03/09/2023	Expiration	959	1,291,533	1346.75	51,028									(5,418)			0/0.
TA2101535																								0/0.
NS/USNSD-A-EUROPEAN		N/A	Equity/ Index	NS-	10/08/2021	01/31/2023	01/31/2023	Expiration	2,600	3,480,932	1338.82	108,969									(6,882)			0/0.
TA2102670																								0/0.

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Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Maturity or Expiration Date	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
MSUSNSDA-EUROPEAN		N/A	Equity/ Index	MS-	05/27/2022	10/06/2023	10/06/2023	Expiration	7,396	9,500,000	1284.44	81,700								(46,164)				0/0
TA2200992																								
MSUSNSDA-EUROPEAN		N/A	Equity/ Index	MS-	12/31/2021	07/18/2023	07/18/2023	Expiration	2,650	3,626,446	1368.47	100,212								(35,432)				0/0
TA2103367																								
MSUSNSDA-EUROPEAN		N/A	Equity/ Index	MS-	04/12/2021	03/03/2023	03/03/2023	Expiration	9,482	12,457,736	1313.83	380,513								(33,737)				0/0
TA2100873																								
MSUSNSDA-EUROPEAN		N/A	Equity/ Index	MS-	06/14/2021	03/09/2023	03/09/2023	Expiration	2,356	3,172,943	1346.75	115,279								(12,240)				0/0
TA2101537																								
MSUSNSDA-EUROPEAN		N/A	Equity/ Index	MS-	10/26/2021	10/26/2023	10/26/2023	Expiration	2,203	3,000,000	1361.89	84,600								(34,630)				0/0
TA2102823																								
MSUSNSDA-EUROPEAN		N/A	Equity/ Index	MS-	04/05/2021	02/03/2023	02/03/2023	Expiration	3,319	4,359,540	1313.51	116,032								(5,741)				0/0
TA2100775																								
MSUSNSDA-EUROPEAN		N/A	Equity/ Index	MS-	04/12/2021	04/06/2023	04/06/2023	Expiration	8,474	11,133,395	1313.83	301,929								(39,727)				0/0
TA2100866																								
MSUSNSDA-EUROPEAN		N/A	Equity/ Index	MS-	05/07/2021	05/09/2023	05/09/2023	Expiration	2,625	3,500,000	1333.38	98,350								(17,292)				0/0
TA2101144																								
MSUSNSDA-EUROPEAN		N/A	Equity/ Index	MS-	11/05/2021	07/07/2023	07/07/2023	Expiration	6,800	9,344,220	1374.15	308,856								(95,465)				0/0
TA2102931																				(2,720)				0/0
MSUSNSDA-EUROPEAN		N/A	Equity/ Index	MS-	04/05/2021	02/17/2023	02/17/2023	Expiration	1,148	1,507,909	1313.51	39,411								(5,452)				0/0
TA2100778																				(5,835)				0/0
MSUSNSDA-EUROPEAN		N/A	Equity/ Index	MS-	05/26/2021	04/20/2023	04/20/2023	Expiration	1,016	1,351,504	1330.22	34,615								(4,214)				0/0
TA2101342																				(58,817)				0/0
MSUSNSDA-EUROPEAN		N/A	Equity/ Index	MS-	04/21/2021	02/08/2023	02/08/2023	Expiration	2,584	3,430,958	1327.77	100,724								(4,256)				0/0
TA2100960																								
MSUSNSDA-EUROPEAN		N/A	Equity/ Index	MS-	04/21/2021	02/01/2023	02/01/2023	Expiration	2,042	2,711,306	1327.77	88,214								(94,698)				0/0
TA2100776																				(58,817)				0/0
MSUSNSDA-EUROPEAN		N/A	Equity/ Index	MS-	12/31/2021	07/10/2023	07/10/2023	Expiration	4,800	6,588,656	1368.47	170,878								(4,256)				0/0
TA2103360																								
MSUSNSDA-EUROPEAN		N/A	Equity/ Index	MS-	04/05/2021	02/10/2023	02/10/2023	Expiration	2,197	2,885,781	1313.51	71,710								(94,698)				0/0
TA2100776																				(4,256)				0/0
MSUSNSDA-EUROPEAN		N/A	Equity/ Index	MS-	08/31/2021	06/16/2023	06/16/2023	Expiration	7,000	9,600,080	1371.44	371,945								(42,526)				0/0
TA2102325																								
MSUSNSDA-EUROPEAN		N/A	Equity/ Index	MS-	10/15/2021	10/13/2023	10/13/2023	Expiration	2,883	3,900,000	1352.7	108,030												0/0
TA2102734																				(41,776)				0/0
MSUSNSDA-EUROPEAN		N/A	Equity/ Index	MS-	08/30/2021	05/22/2023	05/22/2023	Expiration	3,632	4,991,349	1374.27	186,067												0/0
TA2102310																				(1,850)				0/0
MSUSNSDA-EUROPEAN		N/A	Equity/ Index	MS-	07/12/2021	01/06/2023	01/06/2023	Expiration	4,501	6,080,311	1350.88	200,158								(65,295)				0/0
TA2101822																								
MSUSNSDA-EUROPEAN		N/A	Equity/ Index	MS-	11/05/2021	07/14/2023	07/14/2023	Expiration	4,800	6,585,920	1374.15	205,983								(15,842)				0/0
TA2102928																				(33,798)				0/0
MSUSNSDA-EUROPEAN		N/A	Equity/ Index	MS-	10/18/2021	09/15/2023	09/15/2023	Expiration	1,329	1,800,000	1354.14	42,840												0/0
TA2102761																				(13,227)				0/0
MSUSNSDA-EUROPEAN		N/A	Equity/ Index	MS-	11/05/2021	05/02/2023	05/02/2023	Expiration	3,000	4,122,450	1374.15	150,554								(47,547)				0/0
TA2102830																				(17,744)				0/0
MSUSNSDA-EUROPEAN		N/A	Equity/ Index	MS-	04/05/2021	02/10/2023	02/10/2023	Expiration	6,559	8,615,312	1313.51	222,875								(15,783)				0/0
TA2100773																				(24,290)				0/0
MSUSNSDA-EUROPEAN		N/A	Equity/ Index	MS-	10/15/2021	09/08/2023	09/08/2023	Expiration	4,140	5,600,000	1352.7	131,040								(32,725)				0/0
TA2102729																				(20,398)				0/0
MSUSNSDA-EUROPEAN		N/A	Equity/ Index	MS-	08/20/2021	04/04/2023	04/04/2023	Expiration	2,005	2,734,319	1363.75	112,189								(5,243)				0/0
TA2102243																				(6,985)				0/0
MSUSNSDA-EUROPEAN		N/A	Equity/ Index	MS-	04/12/2021	03/20/2023	03/20/2023	Expiration	3,794	4,984,671	1313.83	142,654												0/0
TA2100977																								
MSUSNSDA-EUROPEAN		N/A	Equity/ Index	MS-	06/09/2021	03/24/2023	03/24/2023	Expiration	3,796	5,106,417	1345.21	192,837												0/0
TA2101694																								
MSUSNSDA-EUROPEAN		N/A	Equity/ Index	MS-	08/31/2021	06/20/2023	06/20/2023	Expiration	2,330	3,195,455	1371.44	126,278												0/0
TA2102329																								
MSUSNSDA-EUROPEAN		N/A	Equity/ Index	MS-	07/28/2021	07/21/2023	07/21/2023	Expiration	1,989	2,700,000	1357.71	73,170												0/0
TA2101597																								
MSUSNSDA-EUROPEAN		N/A	Equity/ Index	MS-	06/09/2021	03/06/2023	03/06/2023	Expiration	1,075	1,446,101	1345.21	51,858												0/0
TA2101496																								
MSUSNSDA-EUROPEAN		N/A	Equity/ Index	MS-	06/02/2021	04/25/2023	04/25/2023	Expiration	996	1,334,660	1340.02	42,280												0/0
TA2101408																								
MSUSNSDA-EUROPEAN		N/A	Equity/ Index	MS-	05/26/2021	04/18/2023	04/18/2023	Expiration	1,042	1,386,089	1330.22	42,086												0/0
TA2101337																								
MSUSNSDA-EUROPEAN		N/A	Equity/ Index	MS-	04/12/2021	03/31/2023	03/31/2023	Expiration	6,230	8,185,161	1313.83	237,114												0/0
TA2100871																								

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
MSUSNSDA-EUROPEAN		N/A	Equity/Index	MS-	05/27/2022	10/03/2023	10/03/2023	Expiration	7,785	10,000,000	1284.44	82,000								(46,115)				0/0
TA2200991																								
MSUSNSDA-EUROPEAN		N/A	Equity/Index	MS-	04/05/2021	02/02/2023	02/02/2023	Expiration	7,134	9,370,580	1313.51	258,822								(12,436)				0/0
TA2100774																								
MSUSNSDA-EUROPEAN		N/A	Equity/Index	MS-	06/02/2021	05/03/2023	05/03/2023	Expiration	3,212	4,304,144	1340.02	131,692								(23,018)				0/0
TA2101414																								
MSUSNSDA-EUROPEAN		N/A	Equity/Index	MS-	06/02/2021	05/19/2023	05/19/2023	Expiration	4,906	6,574,138	1340.02	212,724								(41,115)				0/0
TA2101412																								
MSUSNSDA-EUROPEAN		N/A	Equity/Index	MS-	11/05/2021	06/12/2023	06/12/2023	Expiration	2,000	2,748,300	1374.15	91,750								(25,627)				0/0
TA2102929																								
MSUSNSDA-EUROPEAN		N/A	Equity/Index	MS-	11/03/2021	11/03/2023	11/03/2023	Expiration	1,460	2,000,000	1369.89	56,200								(23,623)				0/0
TA2102899																								
MSUSNSDA-EUROPEAN		N/A	Equity/Index	MS-	12/17/2021	12/19/2023	12/19/2023	Expiration	2,214	3,000,000	1354.88	87,000								(42,066)				0/0
TA2103286																								
MSUSNSDA-EUROPEAN		N/A	Equity/Index	MS-	05/26/2021	04/28/2023	04/28/2023	Expiration	3,922	5,217,123	1330.22	130,132								(21,751)				0/0
TA2101334																								
MSUSNSDA-EUROPEAN		N/A	Equity/Index	MS-	10/15/2021	09/01/2023	09/01/2023	Expiration	4,879	6,600,000	1352.7	139,920								(49,854)				0/0
TA2102733																								
MSUSNSDA-EUROPEAN		N/A	Equity/Index	MS-	11/22/2021	11/22/2023	11/22/2023	Expiration	2,199	3,000,000	1364.47	86,400								(38,571)				0/0
TA2103077																								
MSUSNSDA-EUROPEAN		N/A	Equity/Index	MS-	06/09/2021	03/06/2023	03/06/2023	Expiration	3,485	4,688,057	1345.21	182,928								(18,495)				0/0
TA2101403																								
MSUSNSDA-EUROPEAN		N/A	Equity/Index	MS-	10/18/2021	10/18/2023	10/18/2023	Expiration	1,477	2,000,000	1354.14	55,400								(22,089)				0/0
TA2102736																								
MSUSNSDA-EUROPEAN		N/A	Equity/Index	MS-	06/02/2021	04/26/2023	04/26/2023	Expiration	2,207	2,957,424	1340.02	90,200								(15,012)				0/0
TA2101410																								
MSUSNSDA-EUROPEAN		N/A	Equity/Index	MS-	07/12/2021	01/06/2023	01/06/2023	Expiration	4,827	6,520,698	1350.88	243,893								(2,254)				0/0
TA2101823																								
MSUSNSDA-EUROPEAN		N/A	Equity/Index	MS-	10/29/2021	06/05/2023	06/05/2023	Expiration	3,750	5,113,575	1363.62	142,543								(38,094)				0/0
TA2102872																								
MSUSNSDA-EUROPEAN		N/A	Equity/Index	MS-	04/14/2021	02/27/2023	02/27/2023	Expiration	3,991	5,248,644	1315.12	189,937								(14,203)				0/0
TA2100915																								
MSUSNSDA-EUROPEAN		N/A	Equity/Index	MS-	12/17/2021	12/15/2023	12/15/2023	Expiration	1,919	2,600,000	1354.88	75,140								(36,117)				0/0
TA2103284																								
MSUSNSDA-EUROPEAN		N/A	Equity/Index	MS-	08/31/2021	05/24/2023	05/24/2023	Expiration	2,700	3,702,888	1371.44	143,955								(32,727)				0/0
TA2102327																								
MSUSNSDA-EUROPEAN		N/A	Equity/Index	MS-	04/05/2021	02/17/2023	02/17/2023	Expiration	6,497	8,533,874	1313.51	221,938								(15,317)				0/0
TA2100779																								
MSUSNSDA-EUROPEAN		N/A	Equity/Index	MS-	11/05/2021	06/14/2023	06/14/2023	Expiration	4,000	5,496,600	1374.15	168,602								(47,510)				0/0
TA2102927																								
MSUSNSDA-EUROPEAN		N/A	Equity/Index	MS-	10/27/2021	10/27/2023	10/27/2023	Expiration	2,059	2,800,000	1360.1	78,400								(32,200)				0/0
TA2102636																								
MSUSNSDA-EUROPEAN		N/A	Equity/Index	MS-	04/14/2021	02/24/2023	02/24/2023	Expiration	1,340	1,762,261	1315.12	53,734								(4,273)				0/0
TA2100909																								
MSUSNSDA-EUROPEAN		N/A	Equity/Index	MS-	05/27/2022	10/20/2023	10/20/2023	Expiration	10,121	13,000,000	1284.44	91,000								(52,514)				0/0
TA2200995																								
MSUSNSDA-EUROPEAN		N/A	Equity/Index	MS-	04/21/2021	04/17/2023	04/17/2023	Expiration	2,768	3,675,267	1327.77	97,212								(14,233)				0/0
TA2100993																								
MSUSNSDA-EUROPEAN		N/A	Equity/Index	MS-	04/21/2021	04/17/2023	04/17/2023	Expiration	970	1,287,937	1327.77	37,258								(5,455)				0/0
TA2100994																								
MSUSNSDA-EUROPEAN		N/A	Equity/Index	MS-	07/09/2021	01/27/2023	01/27/2023	Expiration	16,470	22,204,854	1348.2	809,665								(37,391)				0/0
TA2101811																								
MSUSNSDA-EUROPEAN		N/A	Equity/Index	MS-	04/14/2021	02/23/2023	02/23/2023	Expiration	4,881	6,419,101	1315.12	174,984								(13,679)				0/0
TA2100914																								
MSUSNSDA-EUROPEAN		N/A	Equity/Index	MS-	08/23/2021	04/25/2023	04/25/2023	Expiration	2,000	2,735,080	1367.54	95,603								(17,925)				0/0
TA2102256																								
MSUSNSDA-EUROPEAN		N/A	Equity/Index	MS-	05/16/2022	04/28/2023	04/28/2023	Expiration	778	3,109,083	3996.25	50,461								(50,461)				0/0
S&P 500 - ASIAN																								
CAPPED TA2200855																								
MSUSNSDA-EUROPEAN		N/A	Equity/Index	CIBC-	07/11/2022	07/07/2023	07/07/2023	Closing Sale	200	771,150	3855.75	18,814								29,917				0/0
TA2201294																								
MSUSNSDA-EUROPEAN		N/A	Equity/Index	CIBC-	12/19/2022	12/08/2023	12/08/2023	Closing Sale	329	1,270,680	3862.25	30,857								82,066				0/0
CAPPED TA2202899																								
MSUSNSDA-EUROPEAN		N/A	Equity/Index	BMO-	05/20/2022	05/19/2023	05/19/2023	Closing Sale	564	2,200,000	3901.36	49,500								8,006				0/0
TA2200928																								
MSUSNSDA-EUROPEAN		N/A	Equity/Index	CIBC-	10/17/2022	10/06/2023	10/06/2023	Closing Sale	477	1,761,680	3893.25	43,030								85,478				0/0
CAPPED TA2202250																								

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase/Decrease	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
SSP 500 - ASIAN CAPPED TA2201777	N/A	N/A	Equity/Index	RBC-	08/26/2022	08/25/2023	08/25/2023	Expiration	380	1,584,125	4168.75	39,512	39,512			39,512					(39,512)			0/0
SSP 500 - ASIAN CAPPED TA2201475	N/A	N/A	Equity/Index	RBC-	07/29/2022	07/14/2023	07/14/2023	Closing Sale	350	1,435,788	4102.25	39,011	39,011	56,077		39,011					17,066			0/0
SSP 500 - ASIAN CAPPED TA2200277	N/A	N/A	Equity/Index	RBC-	02/25/2022	02/17/2023	02/17/2023	Expiration	420	1,829,940	4357	41,404	41,404			41,404					(41,404)			0/0
SSP 500 - ASIAN CAPPED TA2200113	N/A	N/A	Equity/Index	RBC-	01/28/2022	01/13/2023	01/13/2023	Expiration	385	1,665,221	4325.25	18,988	18,988			18,988					(18,988)			0/0
SSP 500 - ASIAN CAPPED TA2201474	N/A	N/A	Equity/Index	RBC-	07/29/2022	07/28/2023	07/28/2023	Closing Sale	700	2,871,575	4102.25	83,440	83,440	16,480		83,440					(66,960)			0/0
SSP 500 - ASIAN CAPPED TA2201778	N/A	N/A	Equity/Index	RBC-	08/26/2022	08/11/2023	08/11/2023	Expiration	270	1,125,563	4168.75	26,395	26,395			26,395					(26,395)			0/0
SSP 500 - ASIAN CAPPED TA2202590	N/A	N/A	Equity/Index	RBC-	11/18/2022	11/17/2023	11/17/2023	Closing Sale	385	1,523,156	3956.25	40,259	40,259	80,384		40,259					40,125			0/0
SSP 500 - ASIAN CAPPED TA2200528	N/A	N/A	Equity/Index	RBC-	04/04/2022	03/24/2023	03/24/2023	Expiration	292	1,332,031	4561.75	34,652	34,652			34,652					(34,652)			0/0
SSP 500 - ASIAN CAPPED TA2201476	N/A	N/A	Equity/Index	RBC-	07/29/2022	07/21/2023	07/21/2023	Closing Sale	530	2,174,193	4102.25	58,390	58,390	60,904		58,390					2,514			0/0
SSP 500 - ASIAN CAPPED TA2201293	N/A	N/A	Equity/Index	CLBC-	07/11/2022	06/30/2023	06/30/2023	Closing Sale	312	1,202,994	3955.75	28,832	28,832	54,082		28,832					25,250			0/0
SSP 500 - ASIAN CAPPED TA2202673	N/A	N/A	Equity/Index	BWO-	11/28/2022	11/24/2023	11/24/2023	Closing Sale	454	1,800,000	3963.94	50,255	50,255	98,920		50,255					48,565			0/0
SSP 500 - ASIAN CAPPED TA2202689	N/A	N/A	Equity/Index	RBC-	11/18/2022	11/10/2023	11/10/2023	Closing Sale	570	2,255,063	3956.25	69,791	69,791	117,038		69,791					47,247			0/0
SSP 500 - ASIAN CAPPED TA2200704	N/A	N/A	Equity/Index	BWP-	04/25/2022	04/14/2023	04/14/2023	Expiration	444	1,876,348	4226.01	35,054	35,054			35,054					(35,054)			0/0
SSP 500 - ASIAN CAPPED TA2201014	N/A	N/A	Equity/Index	BWP-	05/27/2022	05/26/2023	05/26/2023	Expiration	361	1,500,000	4158.24	38,400	38,400			38,400					(38,400)			0/0
SSP 500 - ASIAN CAPPED TA2200278	N/A	N/A	Equity/Index	RBC-	02/25/2022	02/10/2023	02/10/2023	Expiration	320	1,394,240	4357	24,618	24,618			24,618					(24,618)			0/0
SSP 500 - ASIAN CAPPED TA2200275	N/A	N/A	Equity/Index	RBC-	02/25/2022	02/03/2023	02/03/2023	Expiration	300	1,307,100	4357	22,920	22,920			22,920					(22,920)			0/0
SSP 500 - ASIAN CAPPED TA2201776	N/A	N/A	Equity/Index	RBC-	08/26/2022	08/18/2023	08/18/2023	Expiration	330	1,375,688	4168.75	30,961	30,961			30,961					(30,961)			0/0
SSP 500 - ASIAN CAPPED TA2202118	N/A	N/A	Equity/Index	RBC-	09/30/2022	09/22/2023	09/22/2023	Closing Sale	650	2,380,950	3963	46,300	46,300	108,037		46,300					61,737			0/0
SSP 500 - ASIAN CAPPED TA2201775	N/A	N/A	Equity/Index	RBC-	08/26/2022	08/04/2023	08/04/2023	Expiration	365	1,521,594	4168.75	38,581	38,581			38,581					(38,581)			0/0
SSP 500 - ASIAN CAPPED TA2200703	N/A	N/A	Equity/Index	BWP-	04/25/2022	04/06/2023	04/06/2023	Closing Sale	395	1,669,274	4226.01	21,998	21,998			21,998					(21,998)			0/0
SSP 500 - ASIAN CAPPED TA2202898	N/A	N/A	Equity/Index	BWO-	12/19/2022	12/15/2023	12/15/2023	Closing Sale	512	1,977,472	3962.25	45,399	45,399	107,059		45,399					61,660			0/0
SSP 500 - ASIAN CAPPED TA2303912	N/A	N/A	Equity/Index	BWO-	01/06/2023	12/29/2023	12/29/2023	Closing Sale	500	1,946,750	3993.5	50,105	50,105	90,065		50,105					39,960			0/0
SSP 500 - ASIAN CAPPED TA2202900	N/A	N/A	Equity/Index	BWO-	12/19/2022	12/01/2023	12/01/2023	Closing Sale	421	1,628,007	3962.25	27,975	27,975	81,796		27,975					53,821			0/0
SSP 500 - ASIAN CAPPED TA2200529	N/A	N/A	Equity/Index	RBC-	04/04/2022	03/31/2023	03/31/2023	Expiration	509	2,321,931	4561.75	55,532	55,532			55,532					(55,532)			0/0
SSP 500 - ASIAN CAPPED TA2201940	N/A	N/A	Equity/Index	RBC-	09/12/2022	09/01/2023	09/01/2023	Closing Sale	477	1,968,221	4126.25	56,496	56,496	78,936		56,496					22,440			0/0
SSP 500 - ASIAN CAPPED TA2202276	N/A	N/A	Equity/Index	CLBC-	10/28/2022	10/27/2023	10/27/2023	Closing Sale	560	2,181,060	3994.75	55,261	55,261	99,120		55,261					43,859			0/0
SSP 500 - ASIAN CAPPED TA2200866	N/A	N/A	Equity/Index	CLBC-	05/16/2022	05/05/2023	05/05/2023	Expiration	719	2,873,304	3996.25	55,866	55,866			55,866					(55,866)			0/0
SSP 500 - ASIAN CAPPED TA2201295	N/A	N/A	Equity/Index	CLBC-	07/11/2022	06/23/2023	06/23/2023	Closing Sale	427	1,646,405	3955.75	43,610	43,610	76,693		43,610					33,084			0/0
SSP 500 - ASIAN CAPPED TA2202591	N/A	N/A	Equity/Index	RBC-	11/18/2022	11/03/2023	11/03/2023	Closing Sale	387	1,531,069	3956.25	42,195	42,195	65,101		42,195					22,907			0/0
SSP 500 - ASIAN CAPPED TA2200714	N/A	N/A	Equity/Index	RBC-	01/28/2022	01/20/2023	01/20/2023	Expiration	200	885,050	4325.25	18,380	18,380			18,380					(18,380)			0/0
SSP 500 - ASIAN CAPPED TA2201146	N/A	N/A	Equity/Index	BWO-	06/17/2022	06/16/2023	06/16/2023	Closing Sale	550	2,030,050	3991	43,373	43,373	86,653		43,373					43,280			0/0
SSP 500 - ASIAN CAPPED TA2200031	N/A	N/A	Equity/Index	RBC-	01/07/2022	01/06/2023	01/06/2023	Expiration	150	688,400	4656	14,829	14,829			14,829					(14,829)			0/0
SSP 500 - ASIAN CAPPED TA2200115	N/A	N/A	Equity/Index	RBC-	01/28/2022	01/27/2023	01/27/2023	Expiration	370	1,600,343	4325.25	39,250	39,250			39,250					(39,250)			0/0

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consider- ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz- ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination	
SSP 500 - ASIAN CAPPED TA2201148	N/A	Equity/ Index	BMO-	06/17/2022	06/09/2023	06/09/2023	Expiration	800	2,952,800	3891	29,992				29,992						(29,992)			0/0
SSP 500 - ASIAN CAPPED TA2200351	N/A	Equity/ Index	BNP-	03/14/2022	03/03/2023	03/03/2023	Expiration	314	1,335,141	4252.04	26,888				26,888						(26,888)			0/0
SSP 500 - ASIAN CAPPED TA2201147	N/A	Equity/ Index	BMO-	06/17/2022	05/31/2023	05/31/2023	Expiration	250	922,750	3891	7,770				7,770						(7,770)			0/0
SSP 500 - ASIAN CAPPED TA2200702	N/A	Equity/ Index	BNP-	04/25/2022	04/21/2023	04/21/2023	Expiration	479	2,024,259	4226.01	43,354				43,354						(43,354)			0/0
SSP 500 - ASIAN CAPPED TA2200854	N/A	Equity/ Index	CLBC-	05/16/2022	05/12/2023	05/12/2023	Expiration	421	1,682,421	3996.25	37,086				37,086						(37,086)			0/0
SSP 500 - ASIAN CAPPED TA2303013	N/A	Equity/ Index	BMO-	01/06/2023	12/22/2023	12/22/2023	Closing Sale	520	2,024,620	3893.5		64,480	127,384		64,480						62,904			0/0
SSP 500 - ASIAN CAPPED TA2200352	N/A	Equity/ Index	BNP-	03/14/2022	03/10/2023	03/10/2023	Expiration	629	2,674,533	4252.04	60,264				60,264						(60,264)			0/0
SSP 500 - ASIAN CAPPED TA2201941	N/A	Equity/ Index	RBC-	09/12/2022	09/08/2023	09/08/2023	Sale	225	928,406	4126.25	23,870		17,734		23,870						(6,137)			0/0
SSP 500 - ASIAN CAPPED TA2200527	N/A	Equity/ Index	RBC-	04/04/2022	03/17/2023	03/17/2023	Expiration	601	2,741,612	4561.75	80,762				80,762						(80,762)			0/0
SSP 500 - ASIAN CAPPED TA2202119	N/A	Equity/ Index	RBC-	09/30/2022	09/29/2023	09/29/2023	Closing Sale	700	2,584,100	3863	56,287		112,938		56,287						56,651			0/0
SSP 500 - ASIAN CAPPED TA2202377	N/A	Equity/ Index	CLBC-	10/28/2022	10/20/2023	10/20/2023	Closing Sale	880	3,427,380	3894.75	109,358		177,038		109,358						67,681			0/0
SSP 500 - ASIAN CAPPED TA2202251	N/A	Equity/ Index	RBC-	10/17/2022	10/13/2023	10/13/2023	Sale	882	3,257,447	3893.25	87,027		159,907		87,027						72,880			0/0
SSP 500 - ASIAN CAPPED TA2200276	N/A	Equity/ Index	RBC-	02/25/2022	02/24/2023	02/24/2023	Expiration	370	1,612,090	4357	39,542				39,542						(39,542)			0/0
SSP 500 - ASIAN CAPPED TA2202120	N/A	Equity/ Index	RBC-	09/30/2022	09/15/2023	09/15/2023	Closing Sale	400	1,465,200	3863	21,120		68,796		21,120						47,676			0/0
TA2201745	N/A	Equity/ Index	BAR-	08/25/2022	07/26/2023	07/26/2023	Closing Sale	1,185	4,938,191	4167.25	191,923		299,307		191,923						107,385			0/0
TA2201164	N/A	Equity/ Index	BMO-	06/23/2022	06/23/2023	06/23/2023	Sale	2,187	8,300,000	3795.73	172,557		316,236		172,557						143,679			0/0
SSP 500 - CAPPED TA2200701	N/A	Equity/ Index	RBC-	04/25/2022	04/25/2023	04/25/2023	Expiration	2,269	9,750,000	4296.12	187,200				187,200						(187,200)			0/0
SSP 500 - CAPPED TA2200015	N/A	Equity/ Index	BNP-	01/06/2022	01/06/2023	01/06/2023	Expiration	3,535	16,600,000	4696.05	323,368				323,368						(323,368)			0/0
SSP 500 - CAPPED TA2202786	N/A	Equity/ Index	BMO-	12/08/2022	11/28/2023	11/28/2023	Closing Sale	200	792,450	3862.25	85,128		118,190		85,128						33,062			0/0
SSP 500 - CAPPED TA2201747	N/A	Equity/ Index	BAR-	08/25/2022	07/28/2023	07/28/2023	Sale	1,154	4,809,007	4167.25	124,009		207,882		124,009						83,873			0/0
TA2306364	N/A	Equity/ Index	SG-	07/18/2023	12/21/2023	12/21/2023	Closing Sale	1,178	5,389,939	4575.5		517,413	593,948		517,413						76,535			0/0
SSP 500 - CAPPED TA2306130	N/A	Equity/ Index	SG-	07/11/2023	12/01/2023	12/01/2023	Closing Sale	300	1,330,125	4433.75		55,107	80,040		55,107						24,933			0/0
SSP 500 - CAPPED TA2305400	N/A	Equity/ Index	T00C-	06/12/2023	08/11/2023	08/11/2023	Closing Sale	500	2,182,000	4364		88,828	128,334		88,828						39,507			0/0
TA2201365	N/A	Equity/ Index	BAR-	07/15/2022	05/31/2023	05/31/2023	Closing Sale	200	771,742	3858.71	45,204		9,536		45,204						(35,668)			0/0
SSP 500 - CAPPED TA2200736	N/A	Equity/ Index	BNP-	04/29/2022	04/28/2023	04/28/2023	Closing Sale	7,503	31,000,000	4131.93	598,610		281,721		598,610						(316,889)			0/0
SSP 500 - CAPPED TA2201789	N/A	Equity/ Index	BNP-	08/29/2022	08/24/2023	08/24/2023	Closing Sale	265	1,088,329	4031.43	92,994		57,134		92,994						(35,860)			0/0
SSP 500 - CAPPED TA2200473	N/A	Equity/ Index	RBC-	03/29/2022	03/29/2023	03/29/2023	Expiration	216	1,000,000	4031.60	82,000				82,000						(82,000)			0/0
SSP 500 - CAPPED TA2200693	N/A	Equity/ Index	BNP-	01/26/2022	01/26/2023	01/26/2023	Expiration	2,529	11,000,000	4349.93	204,270				204,270						(204,270)			0/0
SSP 500 - CAPPED TA2201313	N/A	Equity/ Index	BNP-	07/12/2022	06/30/2023	06/30/2023	Closing Sale	200	770,194	3850.97	81,880		125,010		81,880						43,130			0/0
SSP 500 - CAPPED TA2200717	N/A	Equity/ Index	BMO-	04/27/2022	04/27/2023	04/27/2023	Expiration	2,390	10,000,000	4183.96	191,000				191,000						(191,000)			0/0
SSP 500 - CAPPED TA2201739	N/A	Equity/ Index	BAR-	08/25/2022	07/14/2023	07/14/2023	Closing Sale	1,281	5,338,247	4167.25	73,286		102,557		73,286						29,271			0/0
SSP 500 - CAPPED TA2202388	N/A	Equity/ Index	RBC-	10/31/2022	10/25/2023	10/25/2023	Closing Sale	2,008	7,809,614	3889.25	294,614		553,124		294,614						288,510			0/0
SSP 500 - CAPPED TA2200740	N/A	Equity/ Index	T00C-	05/02/2022	05/02/2023	05/02/2023	Expiration	2,800	11,635,064	4155.38	219,956				219,956						(219,956)			0/0

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	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
SSP 500 - CAPPED TA2200933		N/A	Equity/ Index	BNP-	05/23/2022	05/23/2023	05/23/2023	Closing Sale	2,366	9,400,000	3973.75	180,856	180,856	321,483		180,856						140,627		0/0.
SSP 500 - CAPPED TA2200343		N/A	Equity/ Index	BOA-	03/11/2022	03/13/2023	03/13/2023	Expiration	476	2,000,000	04.	182,341	4204.310000000000			182,341						(182,341)		0/0.
SSP 500 - CAPPED TA2202277		N/A	Equity/ Index	BMO-	10/20/2022	09/26/2023	09/26/2023	Closing Sale	3,927	14,180,949	3705.5	548,447	548,447	1,036,543		548,447						488,096		0/0.
SSP 500 - CAPPED TA2202754		N/A	Equity/ Index	T00C-	12/06/2022	12/06/2023	12/06/2023	Closing Sale	400	1,576,504	3941.26	167,947	167,947	236,718		167,947						68,771		0/0.
SSP 500 - CAPPED TA2200047		N/A	Equity/ Index	BAR-	01/13/2022	01/13/2023	01/13/2023	Expiration	3,649	17,000,000	4659.03	325,731	325,731			325,731						(325,731)		0/0.
SSP 500 - CAPPED TA2201242		N/A	Equity/ Index	RBC-	07/01/2022	06/28/2023	06/28/2023	Closing Sale	300	1,134,705	3782.35	108,924	108,924	163,071		108,924						54,147		0/0.
SSP 500 - CAPPED TA2305528		N/A	Equity/ Index	T00C-	06/15/2023	08/30/2023	08/30/2023	Closing Sale	200	889,600	4448		10,749	12,426		10,749						1,677		0/0.
SSP 500 - CAPPED TA2200691		N/A	Equity/ Index	BAR-	04/22/2022	04/21/2023	04/21/2023	Expiration	6,742	28,800,000	4271.78	565,040	565,040			565,040						(565,040)		0/0.
SSP 500 - CAPPED TA2201754		N/A	Equity/ Index	BAR-	08/25/2022	08/10/2023	08/10/2023	Closing Sale	483	2,012,782	4167.25	49,739	49,739	90,268		49,739						40,529		0/0.
SSP 500 - CAPPED TA2202555		N/A	Equity/ Index	BMO-	11/17/2022	11/17/2023	11/17/2023	Closing Sale	4,054	16,000,000	3946.56	487,027	487,027	883,200		487,027						396,173		0/0.
SSP 500 - CAPPED TA2201113		N/A	Equity/ Index	T00C-	06/10/2022	06/12/2023	06/12/2023	Closing Sale	2,700	10,532,322	3900.86	210,588	210,588	381,159		210,588						170,571		0/0.
SSP 500 - CAPPED TA2201486		N/A	Equity/ Index	T00C-	08/01/2022	08/01/2023	08/01/2023	Closing Sale	3,300	13,591,479	4118.63	323,913	323,913	577,500		323,913						253,587		0/0.
SSP 500 - CAPPED TA2201729		N/A	Equity/ Index	BAR-	08/25/2022	06/23/2023	06/23/2023	Closing Sale	625	2,604,531	4167.25	84,225	84,225	120,825		84,225						36,600		0/0.
SSP 500 - CAPPED TA2202351		N/A	Equity/ Index	BMO-	10/28/2022	09/19/2023	09/19/2023	Closing Sale	310	1,187,843	3831.75	114,074	114,074	168,659		114,074						54,585		0/0.
SSP 500 - CAPPED TA2202849		N/A	Equity/ Index	RBC-	12/14/2022	12/14/2023	12/14/2023	Closing Sale	4,505	18,000,000	3995.32	577,800	577,800	1,020,600		577,800						442,800		0/0.
SSP 500 - CAPPED TA2200905		N/A	Equity/ Index	RBC-	05/19/2022	05/19/2023	05/19/2023	Closing Sale	2,256	8,800,000	3900.79	168,344	168,344	301,847		168,344						133,503		0/0.
SSP 500 - CAPPED TA2306349		N/A	Equity/ Index	BNP-	07/17/2023	12/19/2023	12/19/2023	Closing Sale	2,515	11,430,675	4545		580,714	671,153		580,714						90,439		0/0.
SSP 500 - CAPPED TA2306341		N/A	Equity/ Index	BNP-	07/17/2023	12/15/2023	12/15/2023	Closing Sale	993	4,513,185	4545		222,611	265,767		222,611						43,156		0/0.
SSP 500 - CAPPED TA2201566		N/A	Equity/ Index	BMO-	08/10/2022	07/26/2023	07/26/2023	Closing Sale	566	2,379,323	4203.75	318,183	318,183	343,466		318,183						25,283		0/0.
SSP 500 - CAPPED TA2305347		N/A	Equity/ Index	BOA-	06/09/2023	08/04/2023	08/04/2023	Closing Sale	300	1,290,816	4302.72	38,655	38,655	49,743		38,655						11,088		0/0.
SSP 500 - CAPPED TA2200076		N/A	Equity/ Index	BNP-	01/21/2022	01/23/2023	01/23/2023	Expiration	2,501	11,000,000	96	204,930	204,930			204,930						(204,930)		0/0.
SSP 500 - CAPPED TA2201121		N/A	Equity/ Index	T00C-	06/13/2022	06/13/2023	06/13/2023	Closing Sale	3,500	13,123,705	3749.63	257,550	257,550	470,995		257,550						213,445		0/0.
SSP 500 - CAPPED TA2200543		N/A	Equity/ Index	T00C-	04/06/2022	04/06/2023	04/06/2023	Expiration	2,100	9,410,415	96	182,124	182,124			182,124						(182,124)		0/0.
SSP 500 - CAPPED TA2201315		N/A	Equity/ Index	BNP-	07/12/2022	07/10/2023	07/10/2023	Closing Sale	100	385,097	3850.97	37,022	37,022	51,015		37,022						13,993		0/0.
SSP 500 - CAPPED TA2200005		N/A	Equity/ Index	BAR-	01/04/2022	01/04/2023	01/04/2023	Expiration	1,669	8,000,000	4793.54	155,592	155,592			155,592						(155,592)		0/0.
SSP 500 - CAPPED TA2201351		N/A	Equity/ Index	BMO-	07/15/2022	07/17/2023	07/17/2023	Closing Sale	2,718	10,500,000	3863.16	250,740	250,740	450,451		250,740						199,711		0/0.
SSP 500 - CAPPED TA2201376		N/A	Equity/ Index	BAR-	07/19/2022	07/19/2023	07/19/2023	Closing Sale	3,556	14,000,000	3936.69	333,616	333,616	592,193		333,616						258,578		0/0.
SSP 500 - CAPPED TA2201599		N/A	Equity/ Index	BAR-	08/12/2022	08/14/2023	08/14/2023	Closing Sale	1,939	8,300,000	96	200,860	4280.149999999999	352,756		200,860						151,896		0/0.
SSP 500 - CAPPED TA2202810		N/A	Equity/ Index	BMO-	12/09/2022	12/08/2023	12/08/2023	Closing Sale	915	3,600,000	3934.38	386,171	386,171	600,091		386,171						213,920		0/0.
SSP 500 - CAPPED TA2200888		N/A	Equity/ Index	RBC-	05/17/2022	05/11/2023	05/11/2023	Closing Sale	300	1,220,400	4068	140,976	140,976	53,214		140,976						(67,762)		0/0.
SSP 500 - CAPPED TA2202581		N/A	Equity/ Index	BNP-	11/18/2022	11/17/2023	11/17/2023	Closing Sale	504	2,000,000	3965.34	218,120	218,120	266,540		218,120						48,420		0/0.
SSP 500 - CAPPED TA2202391		N/A	Equity/ Index	RBC-	10/31/2022	10/04/2023	10/04/2023	Closing Sale	1,948	7,576,259	3889.25	255,792	255,792	450,865		255,792						195,073		0/0.
SSP 500 - CAPPED TA2200619		N/A	Equity/ Index	BAR-	04/14/2022	04/17/2023	04/17/2023	Expiration	3,096	13,600,000	4392.59	266,142	266,142			266,142						(266,142)		0/0.

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Maturity or Expiration Date	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 - CAPPED		N/A	Equity/Index	BAR-	08/25/2022	06/29/2023	06/29/2023	Closing	673	2,804,559	4167.25	127,688		190,015		127,688						62,327		0/0
TA2201732																								0/0
S&P 500 - CAPPED		N/A	Equity/Index	SS-	07/11/2023	12/01/2023	12/01/2023	Closing	1,300	5,763,875	4433.75		60,996	80,821		60,996						19,825		0/0
TA2306132																								0/0
S&P 500 - CAPPED		N/A	Equity/Index	T00C-	11/10/2022	11/10/2023	11/10/2023	Closing	200	791,274	3956.37		85,710	86,660		85,710						950		0/0
TA2202501																								0/0
S&P 500 - CAPPED		N/A	Equity/Index	BNP-	07/13/2023	12/07/2023	12/07/2023	Closing	128	581,120	4540		52,312	61,066		52,312						8,754		0/0
TA2306217																								0/0
S&P 500 - CAPPED		N/A	Equity/Index	T00C-	06/13/2023	08/18/2023	08/18/2023	Closing	200	883,200	4416		33,641	17,154		33,641						(16,487)		0/0
TA2305439																								0/0
S&P 500 - CAPPED		N/A	Equity/Index	RBC-	01/28/2022	01/27/2023	01/27/2023	Expiration	5,145	22,800,000	04	423,852				423,852					(423,852)			0/0
TA2200109																								0/0
S&P 500 - CAPPED		N/A	Equity/Index	T00C-	05/09/2022	05/09/2023	05/09/2023	Closing	2,300	9,179,852	3991.24	175,641		294,139		175,641						118,498		0/0
TA2200793																								0/0
S&P 500 - CAPPED		N/A	Equity/Index	BWO-	06/27/2022	06/27/2023	06/27/2023	Closing	3,641	14,200,000	3900.11	300,614		549,525		300,614					248,911			0/0
TA2201198																								0/0
S&P 500 - CAPPED		N/A	Equity/Index	RBC-	11/25/2022	11/27/2023	11/27/2023	Closing	2,235	9,000,000	4026.12	292,050		518,400		292,050					226,350			0/0
TA2202649																								0/0
S&P 500 - CAPPED		N/A	Equity/Index	BWO-	12/27/2022	12/27/2023	12/27/2023	Closing	653	2,500,000	3929.25	269,276		615,995		269,276					346,719			0/0
TA2202953																								0/0
S&P 500 - CAPPED		N/A	Equity/Index	RBC-	12/09/2022	12/08/2023	12/08/2023	Closing	7,879	31,000,000	3934.38	1,053,380		1,884,900		1,053,380					831,420			0/0
TA2202913																								0/0
S&P 500 - CAPPED		N/A	Equity/Index	RBC-	03/30/2022	03/30/2023	03/30/2023	Expiration	3,390	15,600,000	4602.45	304,980		111,578		304,980					(304,980)			0/0
TA2200476																								0/0
S&P 500 - CAPPED		N/A	Equity/Index	BNP-	07/01/2022	06/30/2023	06/30/2023	Closing	183	700,000	3925.33	71,525				71,525					40,053			0/0
TA2201225																								0/0
S&P 500 - CAPPED		N/A	Equity/Index	RBC-	03/15/2022	03/15/2023	03/15/2023	Expiration	2,581	11,000,000	4262.45	207,350				207,350					(207,350)			0/0
TA2200353																								0/0
S&P 500 - CAPPED		N/A	Equity/Index	BWO-	06/02/2022	06/02/2023	06/02/2023	Closing	2,155	9,000,000	4176.82	177,930		227,434		177,930					49,504			0/0
TA2201024																								0/0
S&P 500 - CAPPED		N/A	Equity/Index	SS-	07/19/2023	12/29/2023	12/29/2023	Closing	74	342,973	4604.25		33,152	37,531		33,152					4,379			0/0
TA2306427																								0/0
S&P 500 - CAPPED		N/A	Equity/Index	BAR-	09/07/2022	09/07/2023	09/07/2023	Closing	1,709	6,800,000	3979.87	169,459		306,677		169,459					137,218			0/0
TA2201659																								0/0
S&P 500 - CAPPED		N/A	Equity/Index	BAR-	03/11/2022	03/10/2023	03/10/2023	Expiration	5,708	24,000,000	04	456,503				456,503					(456,503)			0/0
TA2200341																								0/0
S&P 500 - CAPPED		N/A	Equity/Index	BNP-	07/17/2023	12/19/2023	12/19/2023	Closing	144	654,480	4545		23,250	25,298		23,250					2,048			0/0
TA2306345																								0/0
S&P 500 - CAPPED		N/A	Equity/Index	RBC-	05/17/2022	04/04/2023	04/04/2023	Expiration	300	1,220,400	4068	35,742				35,742					(35,742)			0/0
TA2200890																								0/0
S&P 500 - CAPPED		N/A	Equity/Index	T00C-	06/12/2023	08/15/2023	08/15/2023	Expiration	400	1,745,600	4364		6,514			6,514					(6,514)			0/0
TA2305405																								0/0
S&P 500 - CAPPED		N/A	Equity/Index	T00C-	02/11/2022	02/13/2023	02/13/2023	Expiration	300	1,325,592	03	108,593				108,593					(108,593)			0/0
TA2202217																								0/0
S&P 500 - CAPPED		N/A	Equity/Index	T00C-	10/25/2022	10/25/2023	10/25/2023	Closing	200	771,822	3959.11	88,762		61,160		88,762					(27,602)			0/0
TA2202313																								0/0
S&P 500 - CAPPED		N/A	Equity/Index	BNP-	04/29/2022	05/01/2023	05/01/2023	Closing	2,420	10,000,000	4131.93	193,100		86,981		193,100					(106,119)			0/0
TA2200735																								0/0
S&P 500 - CAPPED		N/A	Equity/Index	BWO-	08/12/2022	08/08/2023	08/08/2023	Closing	257	1,100,000	96	122,650		79,223		122,650					(43,427)			0/0
TA2201611																								0/0
S&P 500 - CAPPED		N/A	Equity/Index	BWO-	12/23/2022	12/13/2023	12/13/2023	Closing	800	3,083,200	3954	162,928		418,040		162,928					255,112			0/0
TA2202944																								0/0
S&P 500 - CAPPED		N/A	Equity/Index	T00C-	01/14/2022	01/13/2023	01/13/2023	Expiration	7,000	32,639,950	04	624,508				624,508					(624,508)			0/0
TA2200056																								0/0
S&P 500 - CAPPED		N/A	Equity/Index	RBC-	05/17/2022	05/12/2023	05/12/2023	Closing	500	2,034,000	4068	217,410		56,100		217,410					(161,310)			0/0
TA2200688																								0/0
S&P 500 - CAPPED		N/A	Equity/Index	BWO-	08/05/2022	07/29/2023	07/28/2023	Closing	360	1,488,240	4134	161,341		183,528		161,341					22,187			0/0
TA2201537																								0/0
S&P 500 - CAPPED		N/A	Equity/Index	BWO-	07/01/2022	07/03/2023	07/03/2023	Closing	2,065	7,900,000	3925.33	171,983		312,833		171,983					140,851			0/0
TA2201224																								0/0
S&P 500 - CAPPED		N/A	Equity/Index	T00C-	06/10/2022	06/09/2023	06/09/2023	Closing	8,400	32,767,224	3900.86	655,163		1,185,928		655,163					530,665			0/0
TA2201112																								0/0
S&P 500 - CAPPED		N/A	Equity/Index	RBC-	10/25/2022	10/25/2023	10/25/2023	Closing	4,276	16,500,000	3959.11	433,950		811,008		433,950					377,858			0/0
TA2202312																								0/0
S&P 500 - CAPPED		N/A	Equity/Index	RBC-	06/14/2023	08/25/2023	08/25/2023	Closing	259	1,141,931	4409	45,462		53,507		45,462					8,045			0/0
TA2305472																								0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 - CAPPED		N/A	Equity/Index	T000-	07/29/2022	07/31/2023	07/31/2023	Closing Sale	2,800	11,584,812	4130.29	284,636		509,908		284,636						225,272		0/0.
TA2201466																								0/0.
S&P 500 - CAPPED		N/A	Equity/Index	BNP-	05/16/2022	05/16/2023	05/16/2023	Closing Sale	3,418	13,700,000	4008.01	263,177		348,276		263,177						85,099		0/0.
TA2200853																								0/0.
S&P 500 - CAPPED		N/A	Equity/Index	T000-	06/12/2023	08/11/2023	08/11/2023	Closing Sale	100	436,400	4364.		11,407	18,373		11,407						6,967		0/0.
TA2305403																								0/0.
S&P 500 - CAPPED		N/A	Equity/Index	BAR-	04/22/2022	04/24/2023	04/24/2023	Expiration	3,324	14,200,000	4271.78	278,596				278,596						(278,596)		0/0.
TA2200692																								0/0.
S&P 500 - CAPPED		N/A	Equity/Index	BNP-	07/17/2023	12/15/2023	12/15/2023	Closing Sale	1,545	7,022,025	4545.		347,239	406,520		347,239						59,282		0/0.
TA2306338																								0/0.
S&P 500 - CAPPED		N/A	Equity/Index	SS-	07/19/2023	12/29/2023	12/29/2023	Closing Sale	669	3,082,182	4604.25		146,737	170,717		146,737						23,981		0/0.
TA2306416																								0/0.
S&P 500 - CAPPED		N/A	Equity/Index	BAR-	03/22/2022	03/22/2023	03/22/2023	Expiration	2,217	10,000,000	97	195,096				195,096						(195,096)		0/0.
TA2200405																								0/0.
S&P 500 - CAPPED		N/A	Equity/Index	BWO-	06/24/2022	06/26/2023	06/26/2023	Closing Sale	153	600,000	3911.74	59,843		60,912		59,843						1,069		0/0.
TA2201186																								0/0.
S&P 500 - CAPPED		N/A	Equity/Index	BNP-	02/14/2022	02/14/2023	02/14/2023	Expiration	1,727	7,600,000	4401.67	146,224				146,224						(146,224)		0/0.
TA2200221																								0/0.
S&P 500 - CAPPED		N/A	Equity/Index	RBC-	04/18/2022	04/18/2023	04/18/2023	Expiration	2,550	11,200,000	96	217,840				217,840						(217,840)		0/0.
TA2200637																								0/0.
S&P 500 - CAPPED		N/A	Equity/Index	BWO-	08/05/2022	08/04/2023	08/04/2023	Closing Sale	362	1,500,000	96	146,924		113,542		146,924						(33,382)		0/0.
TA2201534																								0/0.
S&P 500 - CAPPED		N/A	Equity/Index	BWO-	10/20/2022	09/20/2023	09/20/2023	Closing Sale	1,926	7,136,793	3705.5	246,586		565,204		246,586						318,618		0/0.
TA2202276																								0/0.
S&P 500 - CAPPED		N/A	Equity/Index	BWO-	06/06/2022	06/01/2023	06/01/2023	Closing Sale	605	2,490,634	4116.75	232,598		46,246		232,598						(186,352)		0/0.
TA2201062																								0/0.
S&P 500 - CAPPED		N/A	Equity/Index	BNP-	08/29/2022	07/21/2023	07/21/2023	Closing Sale	292	1,177,178	4031.43	126,170		161,581		126,170						35,411		0/0.
TA2201792																						(424,122)		0/0.
S&P 500 - CAPPED		N/A	Equity/Index	T000-	02/04/2022	02/03/2023	02/03/2023	Expiration	4,900	22,052,597	4500.53	424,122				424,122								0/0.
TA2200187																								0/0.
S&P 500 - CAPPED		N/A	Equity/Index	SS-	07/19/2023	12/27/2023	12/27/2023	Closing Sale	115	529,489	4604.25		30,098	33,027		30,098						2,929		0/0.
TA2306424																								0/0.
S&P 500 - CAPPED		N/A	Equity/Index	BWO-	10/28/2022	09/20/2023	09/20/2023	Closing Sale	300	1,149,525	3831.75	117,945		163,881		117,945						45,936		0/0.
TA2202352																								0/0.
S&P 500 - CAPPED		N/A	Equity/Index	BNP-	09/29/2022	09/29/2023	09/29/2023	Closing Sale	3,104	11,300,000	3640.47	292,896		539,008		292,896						246,112		0/0.
TA2202092																								0/0.
S&P 500 - CAPPED		N/A	Equity/Index	T000-	12/02/2022	12/04/2023	12/04/2023	Closing Sale	4,000	16,286,800	4071.7	549,901		978,680		549,901						428,779		0/0.
TA2202728																								0/0.
S&P 500 - CAPPED		N/A	Equity/Index	SS-	07/19/2023	12/29/2023	12/29/2023	Closing Sale	582	2,679,760	4604.25		91,334	99,386		91,334						8,052		0/0.
TA2306417																								0/0.
S&P 500 - CAPPED		N/A	Equity/Index	BAR-	08/25/2022	08/09/2023	08/09/2023	Closing Sale	882	3,675,515	4167.25	126,902		222,573		126,902						95,671		0/0.
TA2201753																								0/0.
S&P 500 - CAPPED		N/A	Equity/Index	BAR-	08/25/2022	08/22/2023	08/22/2023	Closing Sale	2,035	8,480,354	4167.25	319,332		507,655		319,332						188,522		0/0.
TA2201760																								0/0.
S&P 500 - CAPPED		N/A	Equity/Index	BOW-	07/29/2022	07/28/2023	07/28/2023	Closing Sale	363	1,500,000	4130.29	144,300		159,032		144,300						14,732		0/0.
TA2201467																								0/0.
S&P 500 - CAPPED		N/A	Equity/Index	BWO-	10/14/2022	10/16/2023	10/16/2023	Closing Sale	195	700,000	3583.07	80,464		150,877		80,464						70,413		0/0.
TA2202222																								0/0.
S&P 500 - CAPPED		N/A	Equity/Index	BNP-	07/17/2023	12/20/2023	12/20/2023	Closing Sale	272	1,236,240	4545		110,345	123,692		110,345						13,347		0/0.
TA2306351																								0/0.
S&P 500 - CAPPED		N/A	Equity/Index	RBC-	03/04/2022	03/03/2023	03/03/2023	Expiration	5,498	23,800,000	4328.87	457,674				457,674						(457,674)		0/0.
TA2203004																								0/0.
S&P 500 - CAPPED		N/A	Equity/Index	BNP-	09/15/2022	09/15/2023	09/15/2023	Closing Sale	115	450,000	3901.35	47,808		61,565		47,808						13,757		0/0.
TA2201871																								0/0.
S&P 500 - CAPPED		N/A	Equity/Index	RBC-	06/07/2022	02/22/2023	02/22/2023	Expiration	300	1,239,081	04	66,225				66,225						(66,225)		0/0.
TA2201073																								0/0.
S&P 500 - CAPPED		N/A	Equity/Index	BAR-	11/29/2022	11/29/2023	11/29/2023	Closing Sale	354	1,400,000	3957.63	151,819		204,436		151,819						52,617		0/0.
TA2202686																								0/0.
S&P 500 - CAPPED		N/A	Equity/Index	BOW-	11/08/2022	11/08/2023	11/08/2023	Closing Sale	261	1,000,000	3828.11	109,320		137,694		109,320						28,374		0/0.
TA2202472																								0/0.
S&P 500 - CAPPED		N/A	Equity/Index	BWO-	12/08/2022	11/30/2023	11/30/2023	Closing Sale	100	386,225	3862.25	35,945		48,769		35,945						12,824		0/0.
TA2202785																								0/0.
S&P 500 - CAPPED		N/A	Equity/Index	BNP-	09/09/2022	09/08/2023	09/08/2023	Closing Sale	197	800,000	4067.36	81,087		74,575		81,087						(6,512)		0/0.
TA2201902																								0/0.

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Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
SSP 500 - CAPPED TA2201381		N/A	Equity/Index	BKO-	07/20/2022	07/20/2023	07/20/2023	Closing Sale	2,450	9,700,000	3959.9	230,084		410,301		230,084						180,217		0/0
SSP 500 - CAPPED TA2202500		N/A	Equity/Index	BAR-	11/10/2022	11/10/2023	11/10/2023	Closing Sale	3,033	12,000,000	3956.37	351,837		646,804		351,837						294,967		0/0
SSP 500 - CAPPED TA2201309		N/A	Equity/Index	BNP-	07/12/2022	06/30/2023	06/30/2023	Closing Sale	300	1,155,291	3850.97	122,814		187,515		122,814						64,701		0/0
SSP 500 - CAPPED TA2202707		N/A	Equity/Index	RBC-	12/01/2022	12/01/2023	12/01/2023	Closing Sale	319	1,300,000	4076.57	137,280		160,657		137,280						23,377		0/0
SSP 500 - CAPPED TA2200126		N/A	Equity/Index	RBC-	02/01/2022	02/01/2023	02/01/2023	Expiration	2,419	11,000,000	4546.54	207,901				207,901						(207,901)		0/0
SSP 500 - CAPPED TA2306285		N/A	Equity/Index	T00C-	07/14/2023	12/15/2023	12/15/2023	Closing Sale	700	3,186,400	4552		110,632	122,227		110,632						11,595		0/0
SSP 500 - CAPPED TA2306125		N/A	Equity/Index	SG-	07/11/2023	12/01/2023	12/01/2023	Closing Sale	100	443,375	4433.75		36,138	48,919		36,138						12,781		0/0
SSP 500 - CAPPED TA2200462		N/A	Equity/Index	BAR-	03/28/2022	03/06/2023	03/06/2023	Expiration	372	1,689,438	4541.5	194,124				194,124						(194,124)		0/0
TA2201185		N/A	Equity/Index	BKO-	06/24/2022	06/23/2023	06/23/2023	Closing Sale	179	700,000	3911.74	69,363		74,558		69,363						5,195		0/0
SSP 500 - CAPPED TA2201069		N/A	Equity/Index	RBC-	06/07/2022	05/09/2023	05/09/2023	Closing Sale	100	413,027	04	47,038		12,793		47,038						(34,245)		0/0
SSP 500 - CAPPED TA2202846		N/A	Equity/Index	T00C-	11/25/2022	11/27/2023	11/27/2023	Closing Sale	200	805,224	4026.12	84,928		100,384		84,928						15,456		0/0
SSP 500 - CAPPED TA2202947		N/A	Equity/Index	BKO-	12/23/2022	12/06/2023	12/06/2023	Closing Sale	3,000	11,582,000	3854	428,280		886,770		428,280						458,490		0/0
TA2202433		N/A	Equity/Index	BOA-	11/04/2022	11/03/2023	11/03/2023	Closing Sale	7,373	27,800,000	3770.55	741,426		1,376,100		741,426						634,674		0/0
SSP 500 - CAPPED TA2200917		N/A	Equity/Index	BKO-	05/20/2022	05/22/2023	05/22/2023	Closing Sale	3,204	12,500,000	3901.36	239,625		428,761		239,625						189,136		0/0
SSP 500 - CAPPED TA2200206		N/A	Equity/Index	BNP-	02/10/2022	02/10/2023	02/10/2023	Expiration	4,019	18,100,000	4504.08	348,244				348,244						(348,244)		0/0
SSP 500 - CAPPED TA2200484		N/A	Equity/Index	T00C-	03/30/2022	03/30/2023	03/30/2023	Expiration	1,300	5,983,185	4602.45	495,271				495,271						(495,271)		0/0
SSP 500 - CAPPED TA2201196		N/A	Equity/Index	BNP-	06/27/2022	06/14/2023	06/14/2023	Closing Sale	954	3,724,254	3903.83	458,015		584,974		458,015						126,958		0/0
SSP 500 - CAPPED TA2306348		N/A	Equity/Index	BNP-	07/17/2023	12/19/2023	12/19/2023	Closing Sale	379	1,722,555	4545		71,479	81,875		71,479						10,396		0/0
SSP 500 - CAPPED TA2306375		N/A	Equity/Index	SG-	07/18/2023	12/22/2023	12/22/2023	Closing Sale	113	517,032	4575.5		20,485	23,690		20,485						3,206		0/0
SSP 500 - CAPPED TA2201955		N/A	Equity/Index	BKO-	09/14/2022	09/14/2023	09/14/2023	Closing Sale	532	2,100,000	3946.01	226,380		291,658		226,380						65,278		0/0
SSP 500 - CAPPED TA2201581		N/A	Equity/Index	RBC-	08/11/2022	08/11/2023	08/11/2023	Closing Sale	119	500,000	04	47,934		27,866		47,934						(20,068)		0/0
SSP 500 - CAPPED TA2306426		N/A	Equity/Index	SG-	07/19/2023	12/28/2023	12/28/2023	Closing Sale	74	342,973	4604.25		17,205	19,550		17,205						2,345		0/0
SSP 500 - CAPPED TA2201272		N/A	Equity/Index	BKO-	07/08/2022	07/07/2023	07/07/2023	Closing Sale	5,898	23,000,000	3899.38	533,830		961,376		533,830						427,546		0/0
SSP 500 - CAPPED TA2201944		N/A	Equity/Index	BKO-	09/13/2022	09/13/2023	09/13/2023	Closing Sale	3,662	14,400,000	3932.69	359,278		643,675		359,278						284,398		0/0
SSP 500 - CAPPED TA2305436		N/A	Equity/Index	T00C-	06/13/2023	08/18/2023	08/18/2023	Closing Sale	100	441,600	4416		12,608	8,577		12,608						(4,031)		0/0
SSP 500 - CAPPED TA2306419		N/A	Equity/Index	SG-	07/19/2023	12/29/2023	12/29/2023	Closing Sale	298	1,371,891	4604.25		65,634	76,083		65,634						10,449		0/0
SSP 500 - CAPPED TA2201687		N/A	Equity/Index	BAR-	08/22/2022	08/22/2023	08/22/2023	Closing Sale	3,770	15,600,000	4137.99	389,210		680,174		389,210						290,965		0/0
SSP 500 - CAPPED TA2202881		N/A	Equity/Index	BNP-	12/16/2022	12/18/2023	12/18/2023	Closing Sale	5,970	23,000,000	3852.36	784,990		1,419,097		784,990						634,107		0/0
SSP 500 - CAPPED TA2202016		N/A	Equity/Index	BNP-	09/20/2022	09/20/2023	09/20/2023	Closing Sale	3,371	13,000,000	3855.93	323,700		587,607		323,700						263,907		0/0
SSP 500 - CAPPED TA2201628		N/A	Equity/Index	BAR-	08/15/2022	08/15/2023	08/15/2023	Closing Sale	2,653	11,400,000	03	273,835		373,320		273,835						99,485		0/0
SSP 500 - CAPPED TA2202385		N/A	Equity/Index	T00C-	10/31/2022	10/31/2023	10/31/2023	Closing Sale	5,200	20,134,296	3871.98	559,185		1,030,692		559,185						471,507		0/0
SSP 500 - CAPPED TA2202286		N/A	Equity/Index	RBC-	10/21/2022	10/23/2023	10/23/2023	Closing Sale	2,665	10,000,000	3752.75	271,000		511,000		271,000						240,000		0/0
TA2200244		N/A	Equity/Index	RBC-	02/18/2022	02/17/2023	02/17/2023	Expiration	1,380	6,000,000	4348.87	514,140				514,140						(514,140)		0/0

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25	
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B/A C.V.	Current Year's (Amortization)/Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)	
SSP 500 - CAPPED TA2200631		N/A	Equity/Index	BAR	04/04/2022	03/16/2023	03/16/2023	Expiration	922	4,210,544	4566.75	481,468				481,468						(481,468)			0/0
SSP 500 - CAPPED TA2306233		N/A	Equity/Index	BNP	07/13/2023	12/08/2023	12/08/2023	Closing	422	1,915,880	4540		90,376	112,906		90,376						22,531			0/0
SSP 500 - CAPPED TA2306410		N/A	Equity/Index	SS	07/19/2023	12/28/2023	12/28/2023	Closing	2,451	11,286,090	4604.25		118,884	129,792		118,884						10,909			0/0
SSP 500 - CAPPED TA2202948		N/A	Equity/Index	BMO	12/23/2022	12/12/2023	12/12/2023	Closing	3,500	13,489,000	3854	734,055	734,055	1,815,695		734,055						1,081,640			0/0
SSP 500 - CAPPED TA2202357		N/A	Equity/Index	T00C	10/28/2022	10/30/2023	10/30/2023	Closing	3,200	12,483,392	3901.06	351,826	351,826	652,768		351,826						300,942			0/0
SSP 500 - CAPPED TA2201568		N/A	Equity/Index	T00C	08/10/2022	08/10/2023	08/10/2023	Closing	1,900	7,999,456	4210.24	190,258	190,258	335,877		190,258						145,619			0/0
SSP 500 - CAPPED TA2202421		N/A	Equity/Index	BMO	11/03/2022	10/17/2023	10/17/2023	Closing	260	972,140	3739	117,393	117,393	179,923		117,393						62,530			0/0
SSP 500 - CAPPED TA2201397		N/A	Equity/Index	RBC	07/22/2022	07/24/2023	07/24/2023	Closing	3,181	12,600,000	3961.63	304,668	304,668	545,580		304,668						240,912			0/0
SSP 500 - CAPPED TA2202308		N/A	Equity/Index	BMO	10/24/2022	10/17/2023	10/17/2023	Closing	2,000	7,573,000	3786.5	320,360	320,360	582,620		320,360						262,260			0/0
SSP 500 - CAPPED TA2200381		N/A	Equity/Index	T00C	03/18/2022	03/17/2023	03/17/2023	Expiration	1,200	5,355,744	4463.12	460,005	460,005			460,005					(460,005)			0/0	
SSP 500 - CAPPED TA2202162		N/A	Equity/Index	BMO	10/05/2022	10/05/2023	10/05/2023	Closing	2,908	11,000,000	3783.28	281,478	281,478	515,912		281,478						234,434			0/0
SSP 500 - CAPPED TA2200026		N/A	Equity/Index	T00C	01/07/2022	01/09/2023	01/09/2023	Expiration	300	1,403,109	4677.03	106,709	106,709			106,709					(106,709)			0/0	
SSP 500 - CAPPED TA2200767		N/A	Equity/Index	BAR	05/05/2022	05/05/2023	05/05/2023	Expiration	2,821	11,700,000	4146.87	228,393	228,393			228,393					(228,393)			0/0	
SSP 500 - CAPPED TA2201733		N/A	Equity/Index	BAR	08/25/2022	06/30/2023	06/30/2023	Closing	1,167	4,883,181	4167.25	126,631	126,631	181,504		126,631					54,872			0/0	
SSP 500 - CAPPED TA2200122		N/A	Equity/Index	BNP	01/31/2022	01/27/2023	01/27/2023	Expiration	500	2,233,485	4466.97	200,045	200,045			200,045					(200,045)			0/0	
SSP 500 - CAPPED TA2306363		N/A	Equity/Index	SS	07/18/2023	12/21/2023	12/21/2023	Closing	89	407,220	4575.5		35,757	40,719		35,757						4,963			0/0
SSP 500 - CAPPED TA2201497		N/A	Equity/Index	BAR	08/02/2022	08/02/2023	08/02/2023	Closing	2,909	11,900,000	4091.19	277,984	277,984	493,837		277,984						215,854			0/0
SSP 500 - CAPPED TA2201074		N/A	Equity/Index	RBC	06/07/2022	05/19/2023	05/19/2023	Closing	500	2,065,135	04	261,145	4130.270000000000	136,100		261,145						(125,045)			0/0
SSP 500 - CAPPED TA2201064		N/A	Equity/Index	BMO	06/06/2022	05/24/2023	05/24/2023	Closing	263	1,082,705	4116.75	124,328	124,328	32,194		124,328						(92,134)			0/0
SSP 500 - CAPPED TA2201962		N/A	Equity/Index	BMO	09/14/2022	08/29/2023	08/29/2023	Closing	1,563	6,191,043	3961	212,505	212,505	428,575		212,505						216,069			0/0
SSP 500 - CAPPED TA2201742		N/A	Equity/Index	BAR	08/25/2022	07/20/2023	07/20/2023	Closing	451	1,879,430	4167.25	56,952	56,952	89,127		56,952					32,174			0/0	
SSP 500 - CAPPED TA2202915		N/A	Equity/Index	T00C	12/22/2022	12/22/2023	12/22/2023	Closing	2,200	8,409,258	3822.39	288,058	288,058	529,682		288,058						241,624			0/0
SSP 500 - CAPPED TA2202464		N/A	Equity/Index	BMO	11/07/2022	11/01/2023	11/01/2023	Closing	350	1,324,663	3784.75	134,995	134,995	133,616		134,995					(1,379)			0/0	
SSP 500 - CAPPED TA2201945		N/A	Equity/Index	BMO	09/13/2022	09/13/2023	09/13/2023	Closing	188	740,000	3932.69	78,373	78,373	98,772		78,373						20,399			0/0
SSP 500 - CAPPED TA2201963		N/A	Equity/Index	BMO	09/14/2022	08/30/2023	08/30/2023	Closing	908	3,586,588	3961	107,462	107,462	203,919		107,462						96,457			0/0
SSP 500 - CAPPED TA2202753		N/A	Equity/Index	BAR	12/06/2022	12/06/2023	12/06/2023	Closing	2,791	11,000,000	3941.26	353,646	353,646	628,112		353,646					274,466			0/0	
SSP 500 - CAPPED TA2201806		N/A	Equity/Index	BMO	08/12/2022	08/14/2023	08/14/2023	Closing	164	700,000	96	67,410	67,410	30,565		67,410					(36,845)			0/0	
SSP 500 - CAPPED TA2200691		N/A	Equity/Index	RBC	05/17/2022	04/12/2023	04/12/2023	Expiration	200	813,600	4068	38,228	38,228			38,228					(38,228)			0/0	
SSP 500 - CAPPED TA2202186		N/A	Equity/Index	T00C	10/10/2022	10/10/2023	10/10/2023	Closing	3,600	13,004,604	3612.39	336,620	336,620	618,876		336,620					282,256			0/0	
SSP 500 - CAPPED TA2202894		N/A	Equity/Index	BMO	12/19/2022	12/19/2023	12/19/2023	Closing	5,887	22,400,000	3817.66	740,122	740,122	1,346,232		740,122					606,109			0/0	
SSP 500 - CAPPED TA2202180		N/A	Equity/Index	RBC	10/07/2022	10/06/2023	10/06/2023	Closing	6,869	25,000,000	3639.66	665,000	665,000	1,220,000		665,000					555,000			0/0	
SSP 500 - CAPPED TA2305471		N/A	Equity/Index	RBC	06/14/2023	08/25/2023	08/25/2023	Closing	146	643,714	4409		11,492	2,227		11,492						(9,265)			0/0

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Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
SSP 500 - CAPPED TA2200039		N/A	Equity/Index	T00C-	01/11/2022	01/11/2023	01/11/2023	Expiration	2,000	9,426,140	4713.07	180,711				180,711								0/0
SSP 500 - CAPPED TA2200501		N/A	Equity/Index	RBC-	04/01/2022	04/03/2023	04/03/2023	Expiration	2,706	12,300,000	97	241,449	4545.859999999999			241,449								0/0
SSP 500 - CAPPED TA2201155		N/A	Equity/Index	T00C-	06/22/2022	06/22/2023	06/22/2023	Closing Sale	2,900	10,903,681	3759.89	221,054				221,054								0/0
SSP 500 - CAPPED TA2201665		N/A	Equity/Index	BAR-	08/19/2022	08/21/2023	08/21/2023	Closing Sale	2,034	8,600,000	4228.479999999999	215,688				215,688								0/0
SSP 500 - CAPPED TA2200431		N/A	Equity/Index	T00C-	03/24/2022	03/24/2023	03/24/2023	Expiration	400	1,808,064	4520.16	152,063				152,063								0/0
SSP 500 - CAPPED TA2201063		N/A	Equity/Index	BWO-	06/06/2022	05/18/2023	05/18/2023	Closing Sale	384	1,580,832	4116.75	192,783				192,783								0/0
SSP 500 - CAPPED TA2202550		N/A	Equity/Index	BAR-	11/16/2022	11/16/2023	11/16/2023	Closing Sale	3,410	13,500,000	3958.79	396,359				396,359								0/0
SSP 500 - CAPPED TA2306282		N/A	Equity/Index	T00C-	07/14/2023	12/14/2023	12/14/2023	Closing Sale	800	3,641,600	4552		181,548			181,548								0/0
SSP 500 - CAPPED TA2201717		N/A	Equity/Index	BWO-	08/25/2022	08/25/2023	08/25/2023	Closing Sale	2,381	10,000,000	4199.12	260,412				260,412								0/0
SSP 500 - CAPPED TA2201311		N/A	Equity/Index	BNP-	07/12/2022	06/30/2023	06/30/2023	Closing Sale	200	770,194	3650.97	86,714				86,714								0/0
SSP 500 - CAPPED TA2201740		N/A	Equity/Index	BAR-	08/25/2022	07/18/2023	07/18/2023	Closing Sale	2,263	9,430,487	4167.25	364,773				364,773								0/0
SSP 500 - CAPPED TA2202512		N/A	Equity/Index	BAR-	11/11/2022	11/10/2023	11/10/2023	Closing Sale	426	1,700,000	3992.93	187,083				187,083								0/0
SSP 500 - CAPPED TA2200002		N/A	Equity/Index	T00C-	01/03/2022	01/03/2023	01/03/2023	Expiration	300	1,438,968	4796.560000000000	102,455				102,455								0/0
SSP 500 - CAPPED TA2200262		N/A	Equity/Index	T00C-	02/24/2022	02/24/2023	02/24/2023	Expiration	1,100	4,717,570	4288.7	426,435				426,435								0/0
SSP 500 - CAPPED TA2201362		N/A	Equity/Index	BAR-	07/15/2022	07/13/2023	07/13/2023	Closing Sale	500	1,929,355	3858.71	210,570				210,570								0/0
SSP 500 - CAPPED TA2202471		N/A	Equity/Index	BAR-	11/08/2022	11/08/2023	11/08/2023	Closing Sale	4,180	16,000,000	3828.11	438,065				438,065								0/0
SSP 500 - CAPPED TA2201329		N/A	Equity/Index	T00C-	07/14/2022	07/14/2023	07/14/2023	Closing Sale	1,700	6,443,646	3790.38	152,363				152,363								0/0
SSP 500 - CAPPED TA2201762		N/A	Equity/Index	BAR-	08/25/2022	08/24/2023	08/24/2023	Closing Sale	343	1,429,367	4167.25	54,842				54,842								0/0
SSP 500 - CAPPED TA2306232		N/A	Equity/Index	BNP-	07/13/2023	12/08/2023	12/08/2023	Closing Sale	128	581,120	4540		22,305			22,305								0/0
SSP 500 - CAPPED TA2202880		N/A	Equity/Index	BNP-	12/16/2022	12/15/2023	12/15/2023	Closing Sale	11,681	45,000,000	3652.36	1,535,850				1,535,850								0/0
SSP 500 - CAPPED TA2305399		N/A	Equity/Index	T00C-	06/12/2023	08/11/2023	08/11/2023	Closing Sale	100	436,400	4364		12,569			12,569								0/0
SSP 500 - CAPPED TA2200003		N/A	Equity/Index	BAR-	01/03/2022	01/03/2023	01/03/2023	Expiration	2,919	14,000,000	04	273,838				273,838								0/0
SSP 500 - CAPPED TA2306373		N/A	Equity/Index	SS-	07/18/2023	12/22/2023	12/22/2023	Closing Sale	93	425,522	4575.5		17,037			17,037								0/0
SSP 500 - CAPPED TA2202991		N/A	Equity/Index	BOW-	12/30/2022	12/29/2023	12/29/2023	Closing Sale	1,615	6,200,000	3839.5	664,826				664,826								0/0
SSP 500 - CAPPED TA2200061		N/A	Equity/Index	BAR-	01/18/2022	01/18/2023	01/18/2023	Expiration	1,529	7,000,000	97	132,304				132,304								0/0
SSP 500 - CAPPED TA2202207		N/A	Equity/Index	BOW-	10/13/2022	10/13/2023	10/13/2023	Closing Sale	136	500,000	3669.91	57,200				57,200								0/0
SSP 500 - CAPPED TA2202254		N/A	Equity/Index	T00C-	10/18/2022	10/18/2023	10/18/2023	Closing Sale	3,500	13,019,930	3719.98	335,320				335,320								0/0
SSP 500 - CAPPED TA2202424		N/A	Equity/Index	BWO-	11/03/2022	10/06/2023	10/06/2023	Closing Sale	480	1,794,720	3739	199,354				199,354								0/0
SSP 500 - CAPPED TA2200010		N/A	Equity/Index	BAR-	01/05/2022	01/05/2023	01/05/2023	Expiration	1,808	8,500,012	4700.58	164,048				164,048								0/0
SSP 500 - CAPPED TA2200659		N/A	Equity/Index	RBC-	04/19/2022	04/19/2023	04/19/2023	Expiration	2,689	12,000,000	4462.21	231,960				231,960								0/0
SSP 500 - CAPPED TA2200594		N/A	Equity/Index	RBC-	04/11/2022	04/06/2023	04/06/2023	Expiration	800	3,543,400	4429.25	288,248				288,248								0/0
SSP 500 - CAPPED TA2201727		N/A	Equity/Index	BAR-	08/25/2022	06/21/2023	06/21/2023	Closing Sale	4,755	19,815,274	4167.25	647,916				647,916								0/0

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Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B /A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
SSP 500 - CAPPED TA2201539		N/A	Equity/ Index	BKO-	08/05/2022	07/27/2023	07/27/2023	Closing Sale	280	1,074,840	4134	124,301	133,588			124,301					9,287			0/0
SSP 500 - CAPPED TA2201247		N/A	Equity/ Index	TOOC-	07/05/2022	07/05/2023	07/05/2023	Closing Sale	2,900	11,111,031	3831.39	241,151	439,872			241,151					198,721			0/0
SSP 500 - CAPPED TA2201131		N/A	Equity/ Index	TOOC-	06/15/2022	06/15/2023	06/15/2023	Closing Sale	3,200	12,127,968	3789.99	242,354	438,912			242,354					196,558			0/0
SSP 500 - CAPPED TA2305473		N/A	Equity/ Index	RBC-	06/14/2023	08/25/2023	08/25/2023	Closing Sale	579	2,552,811	4409	166,318	201,521			166,318					35,203			0/0
SSP 500 - CAPPED TA2200597		N/A	Equity/ Index	RBC-	04/12/2022	04/12/2023	04/12/2023	Expiration	2,115	9,300,000	4397.45	178,560				178,560					(178,560)			0/0
SSP 500 - CAPPED TA2202978		N/A	Equity/ Index	BKO-	12/30/2022	12/27/2023	12/27/2023	Closing Sale	7,230	27,729,703	3836.75	1,210,302		2,344,400		1,210,302					1,134,098			0/0
SSP 500 - CAPPED TA2306281		N/A	Equity/ Index	TOOC-	07/14/2023	12/14/2023	12/14/2023	Closing Sale	200	910,400	4552		39,847			39,847					10,725			0/0
SSP 500 - CAPPED TA2201986		N/A	Equity/ Index	BAR-	09/16/2022	09/15/2023	09/15/2023	Closing Sale	7,694	29,800,000	3873.33	771,826	1,400,627			771,826					628,801			0/0
SSP 500 - CAPPED TA2201099		N/A	Equity/ Index	BKO-	06/09/2022	06/09/2023	06/09/2023	Closing Sale	2,489	10,000,000	4017.82	202,800	363,000			202,800					160,200			0/0
SSP 500 - CAPPED TA2201810		N/A	Equity/ Index	BKO-	08/12/2022	08/09/2023	08/09/2023	Closing Sale	280	1,200,000	96	137,160	82,584			137,160					(54,576)			0/0
SSP 500 - CAPPED TA2202981		N/A	Equity/ Index	BKO-	12/09/2022	12/11/2023	12/11/2023	Closing Sale	305	1,200,000	3934.38	129,456	205,542			129,456					76,086			0/0
SSP 500 - CAPPED TA2200865		N/A	Equity/ Index	RBC-	05/17/2022	05/05/2023	05/05/2023	Closing Sale	500	2,034,000	4068	179,880	750			179,880					(179,130)			0/0
SSP 500 - CAPPED TA2200520		N/A	Equity/ Index	BKO-	05/13/2022	05/15/2023	05/15/2023	Closing Sale	2,858	11,500,000	4023.89	221,835	321,203			221,835					99,368			0/0
SSP 500 - CAPPED TA2201245		N/A	Equity/ Index	RBC-	07/01/2022	06/21/2023	06/21/2023	Closing Sale	700	2,647,645	3782.35	268,611	403,851			268,611					135,240			0/0
SSP 500 - CAPPED TA2201243		N/A	Equity/ Index	RBC-	07/01/2022	06/29/2023	06/29/2023	Closing Sale	300	1,134,705	3782.35	107,793	166,635			107,793					58,842			0/0
SSP 500 - CAPPED TA2202950		N/A	Equity/ Index	BKO-	12/23/2022	12/19/2023	12/19/2023	Closing Sale	6,000	23,124,000	3854	926,700	4101,229999999999			926,700					791,220			0/0
SSP 500 - CAPPED TA2201022		N/A	Equity/ Index	BKO-	06/01/2022	06/01/2023	06/01/2023	Closing Sale	2,438	10,000,000	96	191,800	292,083			191,800					100,283			0/0
SSP 500 - CAPPED TA2200752		N/A	Equity/ Index	TOOC-	05/04/2022	05/04/2023	05/04/2023	Expiration	2,200	9,460,374	4300.17	183,470				183,470					(183,470)			0/0
SSP 500 - CAPPED TA2200043		N/A	Equity/ Index	BAR-	01/12/2022	01/12/2023	01/12/2023	Closing Sale	2,624	12,400,000	04	237,461				237,461					(237,461)			0/0
SSP 500 - CAPPED TA2201216		N/A	Equity/ Index	BKO-	06/29/2022	06/29/2023	06/29/2023	Closing Sale	2,619	10,000,000	3818.83	208,800	382,997			208,800					174,197			0/0
SSP 500 - CAPPED TA2202088		N/A	Equity/ Index	BKO-	09/28/2022	09/28/2023	09/28/2023	Closing Sale	4,302	16,000,000	3719.04	402,384	740,794			402,384					338,410			0/0
SSP 500 - CAPPED TA2200296		N/A	Equity/ Index	RBC-	03/03/2022	03/03/2023	03/03/2023	Expiration	2,888	12,600,000	4363.49	243,936	4280,149999999999			243,936					(243,936)			0/0
SSP 500 - CAPPED TA2201609		N/A	Equity/ Index	BKO-	08/12/2022	08/10/2023	08/10/2023	Closing Sale	234	1,000,000	96	101,400	48,283			101,400					(53,117)			0/0
SSP 500 - CAPPED TA2305341		N/A	Equity/ Index	BON-	06/09/2023	08/01/2023	08/01/2023	Closing Sale	600	2,581,632	4302.72	47,640	104,040			47,640					56,400			0/0
SSP 500 - CAPPED TA2201552		N/A	Equity/ Index	BNP-	08/09/2022	08/09/2023	08/09/2023	Closing Sale	2,377	9,800,000	4122.47	228,928	406,695			228,928					177,766			0/0
SSP 500 - CAPPED TA2202181		N/A	Equity/ Index	RBC-	10/07/2022	10/09/2023	10/09/2023	Closing Sale	2,912	10,600,000	3639.66	281,960	517,280			281,960					235,320			0/0
SSP 500 - CAPPED TA2202871		N/A	Equity/ Index	BKO-	11/28/2022	11/21/2023	11/21/2023	Closing Sale	277	1,107,100	3996.75	126,027	160,629			126,027					34,802			0/0
SSP 500 - CAPPED TA2306223		N/A	Equity/ Index	BNP-	07/13/2023	12/08/2023	12/08/2023	Closing Sale	774	3,513,960	4540	332,100	390,498			332,100					58,398			0/0
SSP 500 - CAPPED TA2202003		N/A	Equity/ Index	BKO-	09/19/2022	09/19/2023	09/19/2023	Closing Sale	3,974	15,500,000	3899.89	386,970	722,280			386,970					325,310			0/0
SSP 500 - CAPPED TA2200879		N/A	Equity/ Index	RBC-	05/17/2022	04/24/2023	04/24/2023	Expiration	200	813,600	4068	51,424				51,424					(51,424)			0/0
SSP 500 - CAPPED TA2201207		N/A	Equity/ Index	RBC-	06/28/2022	06/28/2023	06/28/2023	Closing Sale	2,146	8,200,000	3821.55	169,494	307,504			169,494					138,010			0/0
SSP 500 - CAPPED TA2202309		N/A	Equity/ Index	BKO-	10/24/2022	10/10/2023	10/10/2023	Closing Sale	2,500	9,466,250	3786.5	359,525	616,325			359,525					256,800			0/0

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Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
SSP 500 - CAPPED TA2202462		N/A	Equity/Index	BMO-	11/07/2022	10/05/2023	10/05/2023	Closing	220	832,645	3784.75	89,353	89,353	104,480		89,353						15,127		0/0
SSP 500 - CAPPED TA2201465		N/A	Equity/Index	TOOC-	07/29/2022	07/28/2023	07/28/2023	Closing	8,000	33,042,320	4130.29	813,245	813,245	1,456,880		813,245						643,635		0/0
SSP 500 - CAPPED TA2201134		N/A	Equity/Index	TOOC-	06/16/2022	06/16/2023	06/16/2023	Closing	1,745	6,400,000	3666.77	128,428	128,428	234,908		128,428						106,481		0/0
SSP 500 - CAPPED TA2200112		N/A	Equity/Index	BOA-	01/28/2022	01/30/2023	01/30/2023	Expiration	361	1,600,000	4431.850000000000	138,881	138,881			138,881						(138,881)		0/0
TA2201795		N/A	Equity/Index	BAR-	08/29/2022	08/29/2023	08/29/2023	Closing	2,804	11,300,000	4030.61	286,803	286,803	508,508		286,803						221,705		0/0
SSP 500 - CAPPED TA2305392		N/A	Equity/Index	TOOC-	06/12/2023	08/10/2023	08/10/2023	Closing	100	436,400	4364		5,404	8,009		5,404						2,605		0/0
SSP 500 - CAPPED TA2201916		N/A	Equity/Index	BOA-	09/09/2022	09/06/2023	09/06/2023	Closing	270	1,086,065	4059.5	134,463	134,463	150,468		134,463						16,006		0/0
TA2201286		N/A	Equity/Index	BOA-	07/08/2022	07/07/2023	07/07/2023	Closing	300	1,172,100	3907	120,372	120,372	148,899		120,372						28,527		0/0
TA2202608		N/A	Equity/Index	BMO-	11/21/2022	11/14/2023	11/14/2023	Closing	3,940	15,578,760	3954	625,042	625,042	1,169,353		625,042						544,311		0/0
SSP 500 - CAPPED TA2200688		N/A	Equity/Index	BNP-	04/20/2022	04/20/2023	04/20/2023	Expiration	3,588	16,000,000	4459.45	311,200	311,200			311,200						(311,200)		0/0
SSP 500 - CAPPED TA2201065		N/A	Equity/Index	BMO-	06/06/2022	05/23/2023	05/23/2023	Closing	313	1,288,543	4116.75	147,442	147,442	47,304		147,442						(100,138)		0/0
SSP 500 - CAPPED TA2202784		N/A	Equity/Index	BMO-	12/08/2022	11/09/2023	11/09/2023	Closing	100	386,225	3962.25	40,710	40,710	37,387		40,710						(3,323)		0/0
SSP 500 - CAPPED TA2201150		N/A	Equity/Index	BMO-	06/21/2022	06/20/2023	06/20/2023	Closing	3,241	12,200,000	3764.79	252,418	252,418	459,932		252,418						207,514		0/0
TA2305446		N/A	Equity/Index	TOOC-	06/13/2023	08/22/2023	08/22/2023	Expiration	1,700	7,507,200	4416		78,651			78,651						(78,651)		0/0
SSP 500 - CAPPED TA2201085		N/A	Equity/Index	BAR-	06/08/2022	06/08/2023	06/08/2023	Closing	1,988	8,100,000	4115.770000000000	162,088	162,088	287,550		162,088						125,463		0/0
SSP 500 - CAPPED TA2305348		N/A	Equity/Index	BOA-	06/09/2023	08/04/2023	08/04/2023	Closing	400	1,721,088	4302.72		28,364	62,708		28,364						34,344		0/0
TA2201965		N/A	Equity/Index	BMO-	09/14/2022	09/06/2023	09/06/2023	Closing	2,709	10,730,349	3961	398,358	398,358	723,709		398,358						325,351		0/0
SSP 500 - CAPPED TA2202970		N/A	Equity/Index	RBC-	12/29/2022	12/29/2023	12/29/2023	Closing	2,078	8,000,000	3949.28	279,760	279,760	513,600		279,760						233,840		0/0
TA2201725		N/A	Equity/Index	BAR-	08/25/2022	06/07/2023	06/07/2023	Closing	254	1,058,482	4167.25	49,378	49,378	27,137		49,378						(22,240)		0/0
TA2202742		N/A	Equity/Index	BAR-	12/05/2022	12/05/2023	12/05/2023	Closing	5,001	20,000,000	3998.84	648,588	648,588	1,155,985		648,588						507,387		0/0
SSP 500 - CAPPED TA2201816		N/A	Equity/Index	BAR-	08/31/2022	08/31/2023	08/31/2023	Closing	2,048	8,100,000	3955	203,227	203,227	362,872		203,227						159,645		0/0
SSP 500 - CAPPED TA2305441		N/A	Equity/Index	TOOC-	06/13/2023	08/21/2023	08/21/2023	Expiration	100	441,600	4416		3,456			3,456						(3,456)		0/0
TA2202578		N/A	Equity/Index	BMO-	11/18/2022	11/17/2023	11/17/2023	Closing	8,549	33,900,000	3965.34	943,134	943,134	1,695,026		943,134						751,891		0/0
SSP 500 - CAPPED TA2305475		N/A	Equity/Index	RBC-	06/14/2023	08/29/2023	08/29/2023	Closing	412	1,816,508	4409		20,163	24,757		20,163						4,594		0/0
TA2305438		N/A	Equity/Index	TOOC-	06/13/2023	08/18/2023	08/18/2023	Closing	200	883,200	4416		28,811	17,154		28,811						(11,657)		0/0
TA2305366		N/A	Equity/Index	SC-	07/18/2023	12/22/2023	12/22/2023	Closing	1,484	6,790,042	4575.5		157,690	171,625		157,690						13,935		0/0
SSP 500 - CAPPED TA2201820		N/A	Equity/Index	BOA-	09/09/2022	09/07/2023	09/07/2023	Closing	250	1,014,875	4059.5	113,425	113,425	117,918		113,425						4,393		0/0
SSP 500 - CAPPED TA2200710		N/A	Equity/Index	RBC-	01/28/2022	01/30/2023	01/30/2023	Expiration	2,911	12,900,000	4431.850000000000	239,811	239,811			239,811						(239,811)		0/0
SSP 500 - CAPPED TA2201900		N/A	Equity/Index	BMO-	09/09/2022	09/11/2023	09/11/2023	Closing	2,434	9,900,000	4067.36	261,559	261,559	472,222		261,559						210,664		0/0
SSP 500 - CAPPED TA2200554		N/A	Equity/Index	BAR-	04/07/2022	04/06/2023	04/06/2023	Expiration	2,155	9,700,000	4500.21	187,891	187,891			187,891						(187,891)		0/0
SSP 500 - CAPPED TA2305349		N/A	Equity/Index	BOA-	06/09/2023	08/04/2023	08/04/2023	Closing	800	3,442,176	4302.72		160,328	260,872		160,328						100,544		0/0
TA2201271		N/A	Equity/Index	BMO-	07/08/2022	07/10/2023	07/10/2023	Closing	3,206	12,500,000	3899.38	290,125	290,125	522,487		290,125						232,362		0/0

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Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination	
SSP 500 - CAPPED TA2201437	N/A	Equity/Index	BMO-	07/27/2022	07/27/2023	07/27/2023	Closing Sale	3,479	14,000,000	4023.61	332,219	332,219	596,415		332,219						264,196			0/0
SSP 500 - CAPPED TA2201771	N/A	Equity/Index	BMO-	08/26/2022	08/25/2023	08/25/2023	Closing Sale	370	1,500,000	4057.66	148,888	148,888	124,165		148,888						(24,724)			0/0
SSP 500 - CAPPED TA2201501	N/A	Equity/Index	T00C-	08/03/2022	08/03/2023	08/03/2023	Closing Sale	2,900	12,049,993	4155.17	281,635	281,635	499,960		281,635						218,325			0/0
SSP 500 - CAPPED TA2200880	N/A	Equity/Index	RBC-	05/17/2022	04/28/2023	04/28/2023	Expiration	700	2,847,600	4068	219,408	219,408			219,408						(219,408)			0/0
SSP 500 - CAPPED TA2200081	N/A	Equity/Index	RBC-	01/21/2022	01/23/2023	01/23/2023	Expiration	341	1,500,000	96	123,976	123,976	4387,939999999999		123,976						(123,976)			0/0
SSP 500 - CAPPED TA2202457	N/A	Equity/Index	BWP-	11/07/2022	10/31/2023	10/31/2023	Closing Sale	4,203	16,000,000	3806.8	225,760	225,760	433,625		225,760						207,865			0/0
SSP 500 - CAPPED TA2200023	N/A	Equity/Index	BWP-	01/07/2022	01/06/2023	01/06/2023	Expiration	4,832	22,600,000	4677.03	442,056	442,056			442,056						(442,056)			0/0
SSP 500 - CAPPED TA2200368	N/A	Equity/Index	T00C-	03/17/2022	03/17/2023	03/17/2023	Expiration	3,000	13,235,010	4411.67	257,447	257,447			257,447						(257,447)			0/0
SSP 500 - CAPPED TA2200894	N/A	Equity/Index	RBC-	05/17/2022	04/17/2023	04/17/2023	Expiration	400	1,627,200	4068	75,172	75,172			75,172						(75,172)			0/0
TA2200271	N/A	Equity/Index	BAR-	02/25/2022	02/24/2023	02/24/2023	Expiration	5,474	24,000,000	96	455,735	455,735	4384,649999999999		455,735						(455,735)			0/0
TA2303798	N/A	Equity/Index	T00C-	03/15/2023	11/28/2023	11/28/2023	Closing Sale	1,700	6,645,300	3909	367,770	367,770	861,902		367,770						494,132			0/0
SSP 500 - CAPPED TA2305444	N/A	Equity/Index	T00C-	06/13/2023	08/22/2023	08/22/2023	Closing Sale	500	2,208,000	4416	23,223	23,223	33,795		23,223						10,572			0/0
SSP 500 - CAPPED TA2306142	N/A	Equity/Index	SS-	07/11/2023	12/06/2023	12/06/2023	Closing Sale	1,300	5,763,875	4433.75	543,543	543,543	671,424		543,543						127,881			0/0
SSP 500 - CAPPED TA2201354	N/A	Equity/Index	BMO-	07/15/2022	07/17/2023	07/17/2023	Closing Sale	155	800,000	3863.16	61,302	61,302	99,750		61,302						38,448			0/0
TA2202788	N/A	Equity/Index	BMO-	12/08/2022	12/05/2023	12/05/2023	Closing Sale	3,500	13,860,000	3960	239,085	239,085	419,895		239,085						180,810			0/0
SSP 500 - CAPPED TA2200025	N/A	Equity/Index	T00C-	01/07/2022	01/06/2023	01/06/2023	Expiration	400	1,870,812	4677.03	142,091	142,091			142,091						(142,091)			0/0
SSP 500 - CAPPED TA2200530	N/A	Equity/Index	BAR-	04/04/2022	03/15/2023	03/15/2023	Expiration	200	913,350	4566.75	114,354	114,354			114,354						(114,354)			0/0
SSP 500 - CAPPED TA2306367	N/A	Equity/Index	SS-	07/18/2023	12/22/2023	12/22/2023	Closing Sale	598	2,736,149	4575.5	93,820	93,820	102,473		93,820						8,653			0/0
TA2201510	N/A	Equity/Index	BMO-	08/04/2022	08/04/2023	08/04/2023	Closing Sale	1,638	6,800,000	96	161,024	161,024	287,645		161,024						126,621			0/0
SSP 500 - CAPPED TA2305390	N/A	Equity/Index	T00C-	06/12/2023	08/09/2023	08/09/2023	Closing Sale	400	1,745,600	4364	39,902	39,902	71,124		39,902						31,222			0/0
SSP 500 - CAPPED TA2201927	N/A	Equity/Index	BAR-	09/12/2022	09/12/2023	09/12/2023	Closing Sale	3,966	16,300,000	4110.41	418,602	418,602	753,056		418,602						334,454			0/0
TA2202862	N/A	Equity/Index	T00C-	12/15/2022	12/15/2023	12/15/2023	Closing Sale	4,900	19,089,175	3895.75	648,835	648,835	1,169,973		648,835						521,138			0/0
SSP 500 - CAPPED TA2200123	N/A	Equity/Index	BWP-	01/31/2022	01/27/2023	01/27/2023	Expiration	892	3,984,537	4466.97	416,671	416,671			416,671						(416,671)			0/0
TA2201445	N/A	Equity/Index	BAR-	07/28/2022	07/28/2023	07/28/2023	Closing Sale	3,069	12,500,000	4072.43	305,622	305,622	548,751		305,622						243,129			0/0
SSP 500 - CAPPED TA2200274	N/A	Equity/Index	B0A-	02/25/2022	02/27/2023	02/27/2023	Expiration	274	1,200,000	96	101,400	101,400			101,400						(101,400)			0/0
TA2306283	N/A	Equity/Index	T00C-	07/14/2023	12/15/2023	12/15/2023	Closing Sale	400	1,820,800	4552	158,110	158,110	179,348		158,110						21,238			0/0
SSP 500 - CAPPED TA2201310	N/A	Equity/Index	BWP-	07/12/2022	06/08/2023	06/08/2023	Closing Sale	200	770,194	3850.97	47,968	47,968	35,632		47,968						(12,336)			0/0
SSP 500 - CAPPED TA2201757	N/A	Equity/Index	BAR-	08/25/2022	08/16/2023	08/16/2023	Closing Sale	593	2,471,179	4167.25	81,852	81,852	58,784		81,852						(23,068)			0/0
SSP 500 - CAPPED TA2201724	N/A	Equity/Index	BAR-	08/25/2022	06/01/2023	06/01/2023	Closing Sale	647	2,686,211	4167.25	134,589	134,589	77,504		134,589						(57,085)			0/0
SSP 500 - CAPPED TA2201305	N/A	Equity/Index	RBC-	07/12/2022	07/12/2023	07/12/2023	Closing Sale	3,666	14,000,000	3818.8	315,840	315,840	564,200		315,840						248,360			0/0
TA2202669	N/A	Equity/Index	BAR-	11/28/2022	11/28/2023	11/28/2023	Closing Sale	4,036	16,000,000	3863.94	505,760	505,760	900,801		505,760						395,041			0/0
SSP 500 - CAPPED TA2201363	N/A	Equity/Index	BAR-	07/15/2022	06/22/2023	06/22/2023	Closing Sale	200	771,742	3858.71	86,194	86,194	120,682		86,194						34,488			0/0

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B/A C.V.	Current Year's (Amortization)/Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
SSP 500 - CAPPED TA2201634		N/A	Equity/Index	T00C-	08/16/2022	08/16/2023	08/16/2023	Closing Sale	200	861,040	4305.2	81,886		14,782		81,886						(67,104)		0/0
SSP 500 - CAPPED TA2200215		N/A	Equity/Index	BAR-	02/11/2022	02/13/2023	02/13/2023	Expiration	2,557	11,300,000	03	218,653				218,653						(218,653)		0/0
SSP 500 - CAPPED TA2202805		N/A	Equity/Index	BWO-	11/21/2022	11/07/2023	11/07/2023	Closing Sale	2,427	9,596,358	3954	577,553		1,016,306		577,553						438,753		0/0
SSP 500 - CAPPED TA2202741		N/A	Equity/Index	BWO-	12/05/2022	12/05/2023	12/05/2023	Closing Sale	250	1,000,000	3998.84	104,790		137,627		104,790						32,837		0/0
SSP 500 - CAPPED TA2305395		N/A	Equity/Index	T00C-	06/12/2023	08/11/2023	08/11/2023	Closing Sale	200	872,800	4364		18,633	34,209		18,633						15,576		0/0
SSP 500 - CAPPED TA2202142		N/A	Equity/Index	RBC-	10/04/2022	10/04/2023	10/04/2023	Closing Sale	2,638	10,000,000	3790.93	256,000		466,000		256,000						210,000		0/0
SSP 500 - CAPPED TA2202635		N/A	Equity/Index	BAR-	11/23/2022	11/24/2023	11/24/2023	Closing Sale	3,278	13,200,000	4027.26	407,085		724,691		407,085						317,605		0/0
SSP 500 - CAPPED TA2305467		N/A	Equity/Index	RBC-	06/14/2023	08/24/2023	08/24/2023	Closing Sale	318	1,402,062	4409		34,341	16,883		34,341						(17,458)		0/0
SSP 500 - CAPPED TA2305432		N/A	Equity/Index	T00C-	06/13/2023	08/17/2023	08/17/2023	Expiration	400	1,766,400	4416		23,186			23,186						(23,186)		0/0
SSP 500 - CAPPED TA2200362		N/A	Equity/Index	BAR-	03/16/2022	03/16/2023	03/16/2023	Expiration	4,245	18,500,000	97	354,474				354,474						(354,474)		0/0
SSP 500 - CAPPED TA2202827		N/A	Equity/Index	BAR-	12/12/2022	12/12/2023	12/12/2023	Closing Sale	626	2,500,000	3990.56	81,248		144,999		81,248						63,751		0/0
SSP 500 - CAPPED TA2305353		N/A	Equity/Index	B0A-	06/09/2023	08/08/2023	08/08/2023	Closing Sale	200	880,544	4302.72		3,480	10,814		3,480						7,324		0/0
SSP 500 - CAPPED TA2202459		N/A	Equity/Index	BWP-	11/07/2022	10/18/2023	10/18/2023	Closing Sale	2,627	10,000,000	3906.8	167,400		290,008		167,400						122,608		0/0
SSP 500 - CAPPED TA2202941		N/A	Equity/Index	BWO-	12/23/2022	12/26/2023	12/26/2023	Closing Sale	650	2,500,000	3844.82	273,374		598,916		273,374						325,542		0/0
SSP 500 - CAPPED TA2200282		N/A	Equity/Index	T00C-	02/28/2022	02/28/2023	02/28/2023	Expiration	2,400	10,487,456	96	198,757				198,757						(198,757)		0/0
SSP 500 - CAPPED TA2200012		N/A	Equity/Index	RBC-	01/05/2022	01/04/2023	01/04/2023	Expiration	179	855,754	4780.75		66,409			66,409						(66,409)		0/0
SSP 500 - CAPPED TA2305469		N/A	Equity/Index	RBC-	06/14/2023	08/25/2023	08/25/2023	Closing Sale	217	956,753	4409		9,891	12,543		9,891						2,652		0/0
SSP 500 - CAPPED TA2201790		N/A	Equity/Index	BWP-	08/29/2022	08/22/2023	08/22/2023	Closing Sale	339	1,366,655	4031.43	122,454		84,601		122,454						(37,853)		0/0
SSP 500 - CAPPED TA2201966		N/A	Equity/Index	BWO-	09/14/2022	09/12/2023	09/12/2023	Closing Sale	2,225	8,813,225	3961	256,832		547,261		256,832						290,429		0/0
SSP 500 - CAPPED TA2201076		N/A	Equity/Index	RBC-	06/07/2022	02/14/2023	02/14/2023	Expiration	300	1,239,081	04	49,977				49,977						(49,977)		0/0
SSP 500 - CAPPED TA2305434		N/A	Equity/Index	T00C-	06/13/2023	08/18/2023	08/18/2023	Closing Sale	100	441,600	4416		12,426	14,023		12,426						1,597		0/0
SSP 500 - CAPPED TA2201752		N/A	Equity/Index	BAR-	08/25/2022	08/08/2023	08/08/2023	Closing Sale	1,551	6,463,405	4167.25	261,514		473,443		261,514						211,929		0/0
SSP 500 - CAPPED TA2201709		N/A	Equity/Index	T00C-	08/24/2022	08/24/2023	08/24/2023	Closing Sale	1,800	7,453,386	04	186,364		328,598		186,364						142,234		0/0
SSP 500 - CAPPED TA2200794		N/A	Equity/Index	T00C-	05/10/2022	05/10/2023	05/10/2023	Closing Sale	3,600	14,403,780	4001.05	270,416		482,400		270,416						211,984		0/0
SSP 500 - CAPPED TA2201793		N/A	Equity/Index	BWP-	08/29/2022	08/17/2023	08/17/2023	Closing Sale	310	1,249,743	4031.43	86,564		25,172		86,564						(61,392)		0/0
SSP 500 - CAPPED TA2305369		N/A	Equity/Index	SC-	07/18/2023	12/22/2023	12/22/2023	Closing Sale	734	3,358,417	4575.5		322,710	364,732		322,710						42,022		0/0
SSP 500 - CAPPED TA2200121		N/A	Equity/Index	RBC-	01/31/2022	01/31/2023	01/31/2023	Expiration	399	1,800,000	4515.55	150,300				150,300						(150,300)		0/0
SSP 500 - CAPPED TA2305350		N/A	Equity/Index	BWP-	07/17/2023	12/20/2023	12/20/2023	Closing Sale	1,387	6,303,915	4545		361,508	397,542		361,508						36,034		0/0
SSP 500 - CAPPED TA2305468		N/A	Equity/Index	RBC-	06/14/2023	08/24/2023	08/24/2023	Closing Sale	110	484,990	4409		27,610	25,909		27,610						(1,701)		0/0
SSP 500 - CAPPED TA2202954		N/A	Equity/Index	BWO-	12/27/2022	12/27/2023	12/27/2023	Closing Sale	6,790	26,000,000	3829.25	878,266		1,619,784		878,266						741,518		0/0
SSP 500 - CAPPED TA2200463		N/A	Equity/Index	BAR-	03/28/2022	03/09/2023	03/09/2023	Expiration	545	2,475,118	4541.5	305,173				305,173						(305,173)		0/0
SSP 500 - CAPPED TA2202722		N/A	Equity/Index	BWO-	12/02/2022	12/04/2023	12/04/2023	Closing Sale	172	700,000	4071.7	73,878		82,339		73,878						8,460		0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider- ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B /A.C.V.	Current Year's (Amortiz- ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 - CAPPED TA2201748		N/A	Equity/ Index	BAR-	08/25/2022	08/01/2023	08/01/2023	Closing Sale	1,423	5,929,997	4167.25	150,425	150,425	256,638		150,425						106,213		0/0
S&P 500 - CAPPED TA2202579		N/A	Equity/ Index	BWO-	11/18/2022	11/20/2023	11/20/2023	Closing Sale	4,312	17,100,000	3865.34	518,476	518,476	938,802		518,476						420,326		0/0
S&P 500 - CAPPED TA2202401		N/A	Equity/ Index	BAR-	11/01/2022	11/01/2023	11/01/2023	Closing Sale	3,501	13,500,000	3856.1	360,983	360,983	662,835		360,983						301,852		0/0
S&P 500 - CAPPED TA2202054		N/A	Equity/ Index	BWO-	09/23/2022	09/25/2023	09/25/2023	Closing Sale	2,572	9,500,000	3893.23	246,913	246,913	456,939		246,913						210,026		0/0
S&P 500 - CAPPED TA2201364		N/A	Equity/ Index	BAR-	07/15/2022	05/02/2023	05/02/2023	Expiration	200	771,742	3858.71	36,598	36,598			36,598						(36,598)		0/0
S&P 500 - CAPPED TA2202247		N/A	Equity/ Index	T00C-	10/17/2022	10/17/2023	10/17/2023	Closing Sale	4,800	17,654,160	3677.95	466,299	466,299	871,920		466,299						405,621		0/0
S&P 500 - CAPPED TA2201674		N/A	Equity/ Index	BWO-	08/19/2022	08/21/2023	08/21/2023	Closing Sale	236	1,000,000	96	100,670	100,670	40,509		100,670						(60,161)		0/0
S&P 500 - CAPPED TA2200189		N/A	Equity/ Index	RBC-	02/04/2022	02/03/2023	02/03/2023	Expiration	356	1,600,000	4500.53	130,560	130,560			130,560						(130,560)		0/0
S&P 500 - CAPPED TA2201583		N/A	Equity/ Index	BWP-	08/11/2022	08/11/2023	08/11/2023	Closing Sale	1,997	8,400,000	04	201,180	201,180	355,324		201,180						154,144		0/0
S&P 500 - CAPPED TA2200314		N/A	Equity/ Index	BAR-	03/07/2022	03/07/2023	03/07/2023	Expiration	2,142	9,000,000	4201.09	172,798	172,798			172,798						(172,798)		0/0
S&P 500 - CAPPED TA2200580		N/A	Equity/ Index	RBC-	04/11/2022	04/11/2023	04/11/2023	Expiration	2,108	9,300,000	4412.53	180,234	180,234			180,234						(180,234)		0/0
S&P 500 - CAPPED TA2201660		N/A	Equity/ Index	BAR-	08/19/2022	08/18/2023	08/18/2023	Closing Sale	5,676	24,000,000	96	601,919	601,919	801,593		601,919						199,675		0/0
S&P 500 - CAPPED TA2202610		N/A	Equity/ Index	BWO-	11/21/2022	11/15/2023	11/15/2023	Closing Sale	126	468,078	3953	49,970	49,970	61,084		49,970						11,113		0/0
S&P 500 - CAPPED TA2306141		N/A	Equity/ Index	SS-	07/11/2023	12/06/2023	12/06/2023	Closing Sale	700	3,103,625	4433.75	117,726	117,726	134,526		117,726						16,800		0/0
S&P 500 - CAPPED TA2200202		N/A	Equity/ Index	T00C-	02/09/2022	02/09/2023	02/09/2023	Expiration	1,700	7,798,206	4587.18	148,572	148,572			148,572						(148,572)		0/0
S&P 500 - CAPPED TA2201750		N/A	Equity/ Index	BAR-	08/25/2022	08/03/2023	08/03/2023	Closing Sale	392	1,633,562	4167.25	23,551	23,551	39,808		23,551						16,256		0/0
S&P 500 - CAPPED TA2202221		N/A	Equity/ Index	RBC-	10/14/2022	10/16/2023	10/16/2023	Closing Sale	3,210	11,500,000	3383.07	309,120	309,120	579,600		309,120						270,480		0/0
S&P 500 - CAPPED TA2200461		N/A	Equity/ Index	BAR-	03/28/2022	03/02/2023	03/02/2023	Expiration	355	1,612,233	4541.5	158,220	158,220			158,220						(158,220)		0/0
S&P 500 - CAPPED TA2201607		N/A	Equity/ Index	BWO-	08/12/2022	08/11/2023	08/11/2023	Closing Sale	304	1,300,000	96	124,540	124,540	48,967		124,540						(75,573)		0/0
S&P 500 - CAPPED TA2200070		N/A	Equity/ Index	BWP-	01/20/2022	01/20/2023	01/20/2023	Expiration	1,785	8,000,000	96	150,560	150,560			150,560						(150,560)		0/0
S&P 500 - CAPPED TA2202632		N/A	Equity/ Index	BAR-	11/23/2022	11/22/2023	11/22/2023	Closing Sale	621	2,500,000	4027.26	284,976	284,976	314,861		284,976						49,885		0/0
S&P 500 - CAPPED TA2201219		N/A	Equity/ Index	BWO-	06/30/2022	06/30/2023	06/30/2023	Closing Sale	2,140	8,100,000	3785.38	173,259	173,259	319,131		173,259						145,873		0/0
S&P 500 - CAPPED TA2201768		N/A	Equity/ Index	BAR-	08/26/2022	08/28/2023	08/28/2023	Closing Sale	2,795	11,300,000	4057.66	295,613	295,613	519,794		295,613						224,181		0/0
S&P 500 - CAPPED TA2201032		N/A	Equity/ Index	BWO-	06/03/2022	06/02/2023	06/02/2023	Closing Sale	5,963	24,500,000	4108.54	484,855	484,855	862,396		484,855						377,541		0/0
S&P 500 - CAPPED TA2201535		N/A	Equity/ Index	BAR-	08/05/2022	08/07/2023	08/07/2023	Closing Sale	2,292	9,500,000	96	227,531	227,531	404,711		227,531						177,180		0/0
S&P 500 - CAPPED TA2202940		N/A	Equity/ Index	BWO-	12/23/2022	12/22/2023	12/22/2023	Closing Sale	1,431	5,500,000	3844.82	600,765	600,765	1,295,986		600,765						695,221		0/0
S&P 500 - CAPPED TA2202166		N/A	Equity/ Index	BWP-	10/06/2022	10/06/2023	10/06/2023	Closing Sale	2,404	9,000,000	3744.52	239,490	239,490	436,501		239,490						197,011		0/0
S&P 500 - CAPPED TA2200080		N/A	Equity/ Index	RBC-	01/21/2022	01/20/2023	01/20/2023	Expiration	1,046	4,600,000	96	379,040	379,040			379,040						(379,040)		0/0
S&P 500 - CAPPED TA2201734		N/A	Equity/ Index	BAR-	08/25/2022	07/05/2023	07/05/2023	Closing Sale	606	2,525,354	4167.25	85,701	85,701	126,018		85,701						40,317		0/0
S&P 500 - CAPPED TA2202070		N/A	Equity/ Index	T00C-	09/26/2022	09/26/2023	09/26/2023	Closing Sale	4,400	16,082,176	3655.04	409,357	409,357	754,072		409,357						344,715		0/0
S&P 500 - CAPPED TA2200893		N/A	Equity/ Index	RBC-	05/17/2022	04/14/2023	04/14/2023	Expiration	500	2,034,000	4068	95,335	95,335			95,335						(95,335)		0/0
S&P 500 - CAPPED TA2200946		N/A	Equity/ Index	BAR-	05/24/2022	05/24/2023	05/24/2023	Closing Sale	3,248	12,800,000	3941.48	239,991	239,991	431,367		239,991						191,376		0/0

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Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
SSP 500 - CAPPED TA2202416		N/A	Equity/Index	T00C-	11/03/2022	11/03/2023	11/03/2023	Closing Sale	3,600	13,391,604	3719.89	360,955		668,088		360,955						307,133		0/0
SSP 500 - CAPPED TA2201291		N/A	Equity/Index	T00C-	07/11/2022	07/11/2023	07/11/2023	Closing Sale	3,000	11,583,290	3854.43	262,637		472,630		262,637						210,193		0/0
SSP 500 - CAPPED TA2200242		N/A	Equity/Index	T00C-	02/18/2022	02/17/2023	02/17/2023	Expiration	8,600	37,400,282	4348.87	710,666				710,666						(710,666)		0/0
SSP 500 - CAPPED TA2200236		N/A	Equity/Index	T00C-	02/17/2022	02/17/2023	02/17/2023	Expiration	1,400	6,132,364	4380.26	116,838				116,838						(116,838)		0/0
TA2202721		N/A	Equity/Index	BK0-	12/02/2022	12/01/2023	12/01/2023	Closing Sale	909	3,700,000	4071.7	388,238		457,800		388,238						69,562		0/0
SSP 500 - CAPPED TA2200505		N/A	Equity/Index	T00C-	04/01/2022	04/03/2023	04/03/2023	Expiration	900	4,091,274	97	348,280				348,280						(348,280)		0/0
TA2200532		N/A	Equity/Index	BAR-	04/04/2022	03/14/2023	03/14/2023	Expiration	277	1,264,990	4566.75	175,909				175,909						(175,909)		0/0
SSP 500 - CAPPED TA2305397		N/A	Equity/Index	T00C-	06/12/2023	08/11/2023	08/11/2023	Closing Sale	400	1,745,600	4364		11,910	1,000		11,910						(10,910)		0/0
SSP 500 - CAPPED TA2200303		N/A	Equity/Index	RBC-	03/04/2022	03/06/2023	03/06/2023	Expiration	3,234	14,000,000	4328.87	269,220				269,220						(269,220)		0/0
TA2202423		N/A	Equity/Index	BK0-	11/03/2022	11/02/2023	11/02/2023	Closing Sale	609	2,277,051	3739	244,294		320,998		244,294						76,704		0/0
SSP 500 - CAPPED TA2201830		N/A	Equity/Index	BK0-	09/02/2022	09/01/2023	09/01/2023	Closing Sale	306	1,200,000	3924.26	123,359		177,037		123,359						53,678		0/0
SSP 500 - CAPPED TA2200460		N/A	Equity/Index	BAR-	03/28/2022	03/02/2023	03/02/2023	Expiration	670	3,042,805	4541.5	322,270				322,270						(322,270)		0/0
SSP 500 - CAPPED TA2306220		N/A	Equity/Index	BWP-	07/13/2023	12/07/2023	12/07/2023	Closing Sale	1,273	5,779,420	4540		70,448	82,121		70,448						11,673		0/0
SSP 500 - CAPPED TA2202321		N/A	Equity/Index	RBC-	10/26/2022	10/26/2023	10/26/2023	Closing Sale	4,438	17,000,000	3930.6	455,430		846,600		455,430						391,170		0/0
SSP 500 - CAPPED TA2202943		N/A	Equity/Index	BK0-	12/23/2022	12/22/2023	12/22/2023	Closing Sale	9,441	36,300,000	3844.82	1,242,188		2,308,675		1,242,188						1,066,486		0/0
SSP 500 - CAPPED TA2202789		N/A	Equity/Index	BK0-	12/08/2022	12/05/2023	12/05/2023	Closing Sale	2,000	7,920,000	3960	493,920		1,039,700		493,920						545,780		0/0
TA2200342		N/A	Equity/Index	BOA-	03/11/2022	03/10/2023	03/10/2023	Expiration	856	3,600,000	04	327,780				327,780						(327,780)		0/0
SSP 500 - CAPPED TA2201565		N/A	Equity/Index	BK0-	08/10/2022	07/18/2023	07/18/2023	Closing Sale	459	1,929,521	4203.75	294,169		328,502		294,169						34,333		0/0
SSP 500 - CAPPED TA2200455		N/A	Equity/Index	T00C-	03/28/2022	03/28/2023	03/28/2023	Expiration	2,600	11,886,352	04	235,211				235,211						(235,211)		0/0
TA2202766		N/A	Equity/Index	BAR-	12/07/2022	12/07/2023	12/07/2023	Closing Sale	5,084	20,000,000	3933.92	654,004		1,172,012		654,004						518,008		0/0
SSP 500 - CAPPED TA2305355		N/A	Equity/Index	BOA-	06/09/2023	08/08/2023	08/08/2023	Closing Sale	1,300	5,593,536	4302.72		24,934	70,291		24,934						45,357		0/0
SSP 500 - CAPPED TA2202307		N/A	Equity/Index	BK0-	10/24/2022	10/03/2023	10/03/2023	Closing Sale	2,500	9,466,250	3786.5	366,050		662,200		366,050						296,150		0/0
SSP 500 - CAPPED TA2200136		N/A	Equity/Index	BWP-	02/03/2022	02/03/2023	02/03/2023	Expiration	3,695	16,500,000	96	316,635				316,635						(316,635)		0/0
SSP 500 - CAPPED TA2200111		N/A	Equity/Index	BOA-	01/28/2022	01/27/2023	01/27/2023	Expiration	542	2,400,000	04	208,320				208,320						(208,320)		0/0
TA2202685		N/A	Equity/Index	T00C-	11/29/2022	11/29/2023	11/29/2023	Closing Sale	3,000	11,872,890	3957.63	371,656		662,400		371,656						290,744		0/0
SSP 500 - CAPPED TA2305402		N/A	Equity/Index	T00C-	06/12/2023	08/11/2023	08/11/2023	Closing Sale	200	872,800	4364		25,219	36,747		25,219						11,528		0/0
SSP 500 - CAPPED TA2201367		N/A	Equity/Index	RBC-	07/18/2022	07/18/2023	07/18/2023	Closing Sale	3,446	13,200,000	3930.85	317,724		564,960		317,724						247,236		0/0
SSP 500 - CAPPED TA2201736		N/A	Equity/Index	BAR-	08/25/2022	07/11/2023	07/11/2023	Closing Sale	2,325	9,688,856	4167.25	425,801		645,374		425,801						219,573		0/0
SSP 500 - CAPPED TA2201533		N/A	Equity/Index	BK0-	08/05/2022	08/07/2023	08/07/2023	Closing Sale	217	900,000	96	88,641		76,989		88,641						(11,742)		0/0
SSP 500 - CAPPED TA2201600		N/A	Equity/Index	BAR-	08/12/2022	08/11/2023	08/11/2023	Closing Sale	6,121	26,200,000	96	634,042		1,113,522		634,042						479,480		0/0
SSP 500 - CAPPED TA2202596		N/A	Equity/Index	RBC-	11/21/2022	11/21/2023	11/21/2023	Closing Sale	5,063	20,000,000	3949.94	609,000		1,094,000		609,000						465,000		0/0
TA2306370		N/A	Equity/Index	SS-	07/18/2023	12/22/2023	12/22/2023	Closing Sale	149	681,750	4675.5		59,949	67,703		59,949						7,754		0/0

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Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B/A C.V.	Current Year's (Amortiz-ation)/Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
SSP 500 - CAPPED TA2201758		N/A	Equity/Index	BAR-	08/25/2022	08/17/2023	08/17/2023	Closing Sale	393	1,637,729	4167.25	54,584	54,584	37,854		54,584						(16,730)		0/0
SSP 500 - CAPPED TA2200046		N/A	Equity/Index	BOA-	01/13/2022	01/13/2023	01/13/2023	Expiration	859	4,000,000	4659.03	292,860	292,860			292,860						(292,860)		0/0
SSP 500 - CAPPED TA2201468		N/A	Equity/Index	BOA-	07/28/2022	07/31/2023	07/31/2023	Closing Sale	145	600,000	4130.29	57,900	57,900	64,591		57,900						6,691		0/0
SSP 500 - CAPPED TA2200492		N/A	Equity/Index	RBC-	03/31/2022	03/31/2023	03/31/2023	Expiration	2,781	12,600,000	4530.41	247,968	247,968			247,968						(247,968)		0/0
SSP 500 - CAPPED TA2202394		N/A	Equity/Index	BMO-	10/31/2022	10/24/2023	10/24/2023	Closing Sale	133	518,035	3895	64,553	64,553	59,339		64,553						(5,214)		0/0
SSP 500 - CAPPED TA2202607		N/A	Equity/Index	BMO-	11/21/2022	11/07/2023	11/07/2023	Closing Sale	2,729	10,790,466	3954	199,135	199,135	311,652		199,135						112,517		0/0
SSP 500 - CAPPED TA2200321		N/A	Equity/Index	BAR-	03/09/2022	03/09/2023	03/09/2023	Expiration	2,688	11,500,000	4277.88	218,501	218,501			218,501						(218,501)		0/0
TA2202017		N/A	Equity/Index	BWP-	09/20/2022	09/20/2023	09/20/2023	Closing Sale	130	500,000	3655.93	53,475	53,475	68,184		53,475						14,710		0/0
TA2201956		N/A	Equity/Index	BAR-	09/14/2022	09/14/2023	09/14/2023	Closing Sale	4,384	17,300,000	3946.01	434,209	434,209	780,253		434,209						346,043		0/0
SSP 500 - CAPPED TA2202203		N/A	Equity/Index	RBC-	10/13/2022	10/13/2023	10/13/2023	Closing Sale	2,398	8,800,000	3669.91	237,072	237,072	443,520		237,072						206,448		0/0
SSP 500 - CAPPED TA2201972		N/A	Equity/Index	BMO-	09/15/2022	09/15/2023	09/15/2023	Closing Sale	2,794	10,900,000	3901.35	283,945	283,945	512,290		283,945						228,346		0/0
TA2305466		N/A	Equity/Index	RBC-	06/14/2023	08/23/2023	08/23/2023	Expiration	913	4,025,417	4409		22,807			22,807						(22,807)		0/0
SSP 500 - CAPPED TA2201917		N/A	Equity/Index	BOA-	09/09/2022	09/09/2023	09/08/2023	Closing Sale	300	1,217,850	4059.5	131,601	131,601	135,393		131,601						3,792		0/0
TA2200065		N/A	Equity/Index	TOOC-	01/19/2022	01/19/2023	01/19/2023	Expiration	1,400	6,345,864	4532.76	118,994	118,994			118,994						(118,994)		0/0
SSP 500 - CAPPED TA2201635		N/A	Equity/Index	BMO-	08/16/2022	08/16/2023	08/16/2023	Closing Sale	2,207	9,500,000	4305.2	223,250	223,250	218,744		223,250						(4,506)		0/0
SSP 500 - CAPPED TA2200565		N/A	Equity/Index	BWP-	04/08/2022	04/06/2023	04/06/2023	Expiration	6,684	30,000,000	4488.28	592,300	592,300			592,300						(592,300)		0/0
SSP 500 - CAPPED TA2200884		N/A	Equity/Index	RBC-	05/17/2022	05/04/2023	05/04/2023	Expiration	500	2,034,000	4068	135,415	135,415			135,415						(135,415)		0/0
SSP 500 - CAPPED TA2200606		N/A	Equity/Index	TOOC-	04/13/2022	04/13/2023	04/13/2023	Expiration	3,400	15,118,406	4446.59	292,113	292,113			292,113						(292,113)		0/0
SSP 500 - CAPPED TA2200916		N/A	Equity/Index	BMO-	05/20/2022	05/19/2023	05/19/2023	Closing Sale	6,793	26,500,000	3901.36	507,474	507,474	908,972		507,474						401,498		0/0
SSP 500 - CAPPED TA2202547		N/A	Equity/Index	TOOC-	11/15/2022	11/15/2023	11/15/2023	Closing Sale	2,500	9,979,325	3991.73	284,538	284,538	509,850		284,538						225,312		0/0
SSP 500 - CAPPED TA2202189		N/A	Equity/Index	TOOC-	10/11/2022	10/11/2023	10/11/2023	Closing Sale	3,500	12,560,940	3888.84	320,725	320,725	596,505		320,725						275,780		0/0
SSP 500 - CAPPED TA2306365		N/A	Equity/Index	SG-	07/18/2023	12/21/2023	12/21/2023	Closing Sale	1,469	6,721,410	4575.5		74,699	85,555		74,699						10,856		0/0
TA2201770		N/A	Equity/Index	BMO-	08/26/2022	08/29/2023	08/28/2023	Closing Sale	123	500,000	4057.66	49,911	49,911	44,789		49,911						(5,121)		0/0
TA2200412		N/A	Equity/Index	BOA-	03/22/2022	02/09/2023	02/09/2023	Expiration	150	676,260	96	47,444	47,444			47,444						(47,444)		0/0
SSP 500 - CAPPED TA2201426		N/A	Equity/Index	BAR-	07/26/2022	07/26/2023	07/26/2023	Closing Sale	3,290	12,900,000	3921.05	301,227	301,227	537,938		301,227						236,711		0/0
SSP 500 - CAPPED TA2306346		N/A	Equity/Index	BWP-	07/17/2023	12/19/2023	12/19/2023	Closing Sale	1,444	6,562,980	4545		376,537	413,475		376,537						36,938		0/0
TA2201360		N/A	Equity/Index	BAR-	07/15/2022	07/14/2023	07/14/2023	Closing Sale	300	1,157,613	3858.71	125,697	125,697	205,110		125,697						79,413		0/0
SSP 500 - CAPPED TA2201731		N/A	Equity/Index	BAR-	08/25/2022	06/29/2023	06/28/2023	Closing Sale	855	3,562,999	4167.25	156,961	156,961	233,176		156,961						76,215		0/0
TA2306126		N/A	Equity/Index	SG-	07/11/2023	12/01/2023	12/01/2023	Closing Sale	300	1,330,125	4433.75		114,405	155,418		114,405						41,013		0/0
SSP 500 - CAPPED TA2202197		N/A	Equity/Index	TOOC-	10/12/2022	10/12/2023	10/12/2023	Closing Sale	3,600	12,877,308	3577.03	326,900	326,900	611,532		326,900						284,632		0/0
SSP 500 - CAPPED TA2201567		N/A	Equity/Index	BMO-	08/10/2022	07/11/2023	07/11/2023	Closing Sale	553	2,324,674	4203.75	343,192	343,192	319,601		343,192						(23,591)		0/0
SSP 500 - CAPPED TA2201398		N/A	Equity/Index	RBC-	07/22/2022	07/21/2023	07/21/2023	Closing Sale	6,891	27,300,000	3961.63	660,114	660,114	1,182,090		660,114						521,976		0/0

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Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B/A C.V.	Current Year's (Amortization)/Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)	
SSP 500 - CAPPED TA2202604	N/A	Equity/Index	BMO-	11/21/2022	11/07/2023	11/07/2023	Closing Sale	1,000	3,954,000	3954	170,570	170,570	285,510		170,570						114,940			0/0
SSP 500 - CAPPED TA2201256	N/A	Equity/Index	BMO-	07/06/2022	07/06/2023	07/06/2023	Closing Sale	3,251	12,500,000	3845.08	266,500	266,500	465,003		266,500						218,503			0/0
SSP 500 - CAPPED TA2201761	N/A	Equity/Index	BAR-	08/25/2022	08/23/2023	08/23/2023	Closing Sale	1,182	4,925,690	4167.25	211,720	211,720	363,205		211,720						151,485			0/0
SSP 500 - CAPPED TA2201744	N/A	Equity/Index	BAR-	08/25/2022	07/25/2023	07/25/2023	Closing Sale	1,497	6,238,373	4167.25	190,164	190,164	299,056		190,164						108,882			0/0
SSP 500 - CAPPED TA2200329	N/A	Equity/Index	BOA-	03/10/2022	03/10/2023	03/10/2023	Expiration	869	3,700,000	04	345,617	345,617			345,617						(345,617)			0/0
SSP 500 - CAPPED TA2305529	N/A	Equity/Index	T00C-	06/15/2023	08/30/2023	08/30/2023	Closing Sale	800	3,558,400	4448		90,276	114,004		90,276						23,728			0/0
SSP 500 - CAPPED TA2201396	N/A	Equity/Index	RBC-	07/22/2022	07/24/2023	07/24/2023	Closing Sale	151	600,000	3961.63	59,580	59,580	87,473		59,580						27,893			0/0
SSP 500 - CAPPED TA2201807	N/A	Equity/Index	BAR-	08/30/2022	08/30/2023	08/30/2023	Closing Sale	2,960	11,800,000	3986.16	293,360	293,360	522,749		293,360						229,389			0/0
SSP 500 - CAPPED TA2200196	N/A	Equity/Index	BWP-	02/07/2022	02/07/2023	02/07/2023	Expiration	2,030	9,100,000	4483.87	175,448	175,448			175,448						(175,448)			0/0
SSP 500 - CAPPED TA2201361	N/A	Equity/Index	BAR-	07/15/2022	05/15/2023	05/15/2023	Closing Sale	200	771,742	3858.71	48,428	48,428	11,554		48,428						(36,874)			0/0
SSP 500 - CAPPED TA2202812	N/A	Equity/Index	RBC-	12/09/2022	12/11/2023	12/11/2023	Closing Sale	2,542	10,000,000	3934.38	339,900	339,900	608,000		339,900						268,100			0/0
SSP 500 - CAPPED TA2202458	N/A	Equity/Index	BWP-	11/07/2022	10/19/2023	10/19/2023	Closing Sale	2,880	11,000,000	3906.8	186,890	186,890	319,009		186,890						132,119			0/0
SSP 500 - CAPPED TA2200686	N/A	Equity/Index	RBC-	05/17/2022	05/03/2023	05/03/2023	Expiration	200	813,600	4068	67,188	67,188			67,188						(67,188)			0/0
SSP 500 - CAPPED TA2200243	N/A	Equity/Index	T00C-	02/18/2022	02/21/2023	02/21/2023	Closing Sale	2,200	9,587,514	4348.87	181,798	181,798			181,798						(181,798)			0/0
SSP 500 - CAPPED TA2306137	N/A	Equity/Index	SC-	07/11/2023	12/05/2023	12/05/2023	Closing Sale	5,000	22,168,750	4433.75		751,650	919,500		751,650						167,850			0/0
SSP 500 - CAPPED TA2202949	N/A	Equity/Index	BMO-	12/23/2022	12/12/2023	12/12/2023	Closing Sale	4,600	17,728,400	3854	282,532	282,532	550,712		282,532						268,180			0/0
SSP 500 - CAPPED TA2201541	N/A	Equity/Index	BMO-	08/05/2022	08/03/2023	08/03/2023	Closing Sale	290	1,198,860	4134	116,745	116,745	100,549		116,745						(16,197)			0/0
SSP 500 - CAPPED TA2305406	N/A	Equity/Index	T00C-	06/12/2023	08/15/2023	08/15/2023	Expiration	800	3,491,200	4364		6,396			6,396						(6,396)			0/0
SSP 500 - CAPPED TA2200098	N/A	Equity/Index	T00C-	01/27/2022	01/27/2023	01/27/2023	Expiration	4,100	17,738,691	4326.51	332,122	332,122			332,122						(332,122)			0/0
SSP 500 - CAPPED TA2200245	N/A	Equity/Index	RBC-	02/18/2022	02/21/2023	02/21/2023	Expiration	345	1,500,000	4348.87	128,895	128,895			128,895						(128,895)			0/0
SSP 500 - CAPPED TA2202580	N/A	Equity/Index	BWP-	11/18/2022	11/20/2023	11/20/2023	Closing Sale	227	900,000	3965.34		97,515	126,092		97,515						28,577			0/0
SSP 500 - CAPPED TA2305389	N/A	Equity/Index	T00C-	06/12/2023	08/10/2023	08/10/2023	Closing Sale	300	1,309,200	4364		8,894	22,233		8,894						13,339			0/0
SSP 500 - CAPPED TA2200472	N/A	Equity/Index	T00C-	03/29/2022	03/29/2023	03/29/2023	Expiration	1,500	6,947,400	04	136,118	136,118			136,118						(136,118)			0/0
SSP 500 - CAPPED TA2201718	N/A	Equity/Index	BOA-	08/25/2022	08/25/2023	08/25/2023	Closing Sale	95	400,000	4199.12	39,897	39,897	18,360		39,897						(21,537)			0/0
SSP 500 - CAPPED TA2201395	N/A	Equity/Index	RBC-	07/22/2022	07/21/2023	07/21/2023	Closing Sale	177	700,000	3961.63	69,231	69,231	98,818		69,231						29,588			0/0
SSP 500 - CAPPED TA2202912	N/A	Equity/Index	BMO-	12/21/2022	12/21/2023	12/21/2023	Closing Sale	2,527	9,800,000	3878.44	321,534	321,534	587,024		321,534						265,400			0/0
SSP 500 - CAPPED TA2202356	N/A	Equity/Index	T00C-	10/28/2022	10/27/2023	10/27/2023	Closing Sale	8,100	31,588,586	3901.06	890,235	890,235	1,652,319		890,235						762,084			0/0
SSP 500 - CAPPED TA2201320	N/A	Equity/Index	T00C-	07/13/2022	07/13/2023	07/13/2023	Closing Sale	2,500	9,504,450	3901.78	217,214	217,214	390,525		217,214						173,311			0/0
SSP 500 - CAPPED TA2202435	N/A	Equity/Index	T00C-	11/04/2022	11/06/2023	11/06/2023	Closing Sale	200	754,110	3770.55	83,570	83,570	113,380		83,570						29,810			0/0
SSP 500 - CAPPED TA2305337	N/A	Equity/Index	BOA-	06/09/2023	08/02/2023	08/02/2023	Closing Sale	700	3,011,904	4302.72		36,134	77,945		36,134						41,811			0/0
SSP 500 - CAPPED TA2305433	N/A	Equity/Index	T00C-	06/13/2023	08/18/2023	08/18/2023	Expiration	200	883,200	4416		6,929			6,929						(6,929)			0/0
SSP 500 - CAPPED TA2200035	N/A	Equity/Index	T00C-	01/10/2022	01/10/2023	01/10/2023	Expiration	400	1,888,116	4670.29	145,855	145,855			145,855						(145,855)			0/0

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B /A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 - CAPPED		N/A	Equity/ Index	T00C-	03/25/2022	03/27/2023	03/27/2023	Expiration	2,600	11,811,956.04	4543.0600000000	233,313				233,313						(233,313)		0/0.
TA2200440.								Closing																0/0.
S&P 500 - CAPPED		N/A	Equity/ Index	BAR-	08/25/2022	08/04/2023	08/04/2023	Sale	1,557	6,488,408	4167.25	135,926		233,939		135,926						98,013		0/0.
TA2201751.																								0/0.
S&P 500 - CAPPED		N/A	Equity/ Index	T00C-	02/15/2022	02/15/2023	02/15/2023	Expiration	1,000	4,471,070	4471.07	85,056				85,056						(85,056)		0/0.
TA2200223.								Closing																0/0.
S&P 500 - CAPPED		N/A	Equity/ Index	BAR-	08/25/2022	06/27/2023	06/27/2023	Sale	240	1,000,140	4167.25	26,486		39,677		26,486						13,190		0/0.
TA2201730.																								0/0.
S&P 500 - CAPPED		N/A	Equity/ Index	BAR-	03/02/2022	03/02/2023	03/02/2023	Expiration	3,420	15,000,000	4386.54	284,985				284,985						(284,985)		0/0.
TA2200289.								Closing																0/0.
S&P 500 - CAPPED		N/A	Equity/ Index	T00C-	05/17/2022	05/17/2023	05/17/2023	Sale	2,700	11,039,895	4088.85	210,021		188,676		210,021						(21,345)		0/0.
TA2200871.																								0/0.
S&P 500 - CAPPED		N/A	Equity/ Index	RBC-	05/17/2022	04/26/2023	04/26/2023	Expiration	200	813,600	4068	61,428				61,428						(61,428)		0/0.
TA2200882.								Closing																0/0.
S&P 500 - CAPPED		N/A	Equity/ Index	BWO-	10/24/2022	10/11/2023	10/11/2023	Sale	2,500	9,466,250	3786.5	370,800		625,600		370,800						254,800		0/0.
TA2202310.																								0/0.
S&P 500 - CAPPED		N/A	Equity/ Index	BWP-	08/18/2022	08/18/2023	08/18/2023	Closing	1,751	7,500,000	4283.74	186,975		150,517		186,975						(36,458)		0/0.
TA2201653.								Sale																0/0.
S&P 500 - CAPPED		N/A	Equity/ Index	BAR-	09/22/2022	09/22/2023	09/22/2023	Closing	133	500,000	3757.99	54,725		72,733		54,725						18,008		0/0.
TA2202033.																								0/0.
S&P 500 - CAPPED		N/A	Equity/ Index	RBC-	11/25/2022	11/24/2023	11/24/2023	Closing	7,451	30,000,000	4026.12	973,500		1,728,000		973,500						754,500		0/0.
TA2202848.								Sale																0/0.
S&P 500 - CAPPED		N/A	Equity/ Index	T00C-	10/20/2022	10/20/2023	10/20/2023	Sale	3,800	13,929,964	3665.78	375,803		701,936		375,803						326,133		0/0.
TA2202271.																								0/0.
S&P 500 - CAPPED		N/A	Equity/ Index	T00C-	06/13/2023	08/18/2023	08/18/2023	Expiration	200	883,200	4416		9,883			9,883						(9,883)		0/0.
TA2305435.								Closing																0/0.
S&P 500 - CAPPED		N/A	Equity/ Index	BAR-	08/26/2022	08/25/2023	08/25/2023	Sale	6,038	24,500,000	4057.66	640,929		1,126,985		640,929						486,056		0/0.
TA2201769.																								0/0.
S&P 500 - CAPPED		N/A	Equity/ Index	RBC-	03/01/2022	03/01/2023	03/01/2023	Expiration	3,483	15,000,000	4306.26	284,551		4508.3999999999		284,551						(284,551)		0/0.
TA2200285.																								0/0.
S&P 500 - CAPPED		N/A	Equity/ Index	B/A-	03/22/2022	02/08/2023	02/08/2023	Expiration	240	1,082,016	96	85,279				85,279						(85,279)		0/0.
TA2200408.																								0/0.
S&P 500 - CAPPED		N/A	Equity/ Index	RBC-	05/17/2022	04/13/2023	04/13/2023	Expiration	1,000	4,088,000	4068	177,080				177,080						(177,080)		0/0.
TA2200892.																								0/0.
S&P 500 - CAPPED		N/A	Equity/ Index	B/A-	03/22/2022	02/10/2023	02/10/2023	Expiration	550	2,479,620	96	202,054				202,054						(202,054)		0/0.
TA2200410.																								0/0.
S&P 500 - CAPPED		N/A	Equity/ Index	BAR-	02/16/2022	02/16/2023	02/16/2023	Expiration	1,810	8,100,000	4475.01	154,705				154,705						(154,705)		0/0.
TA2200229.								Closing																0/0.
S&P 500 - CAPPED		N/A	Equity/ Index	BWP-	07/17/2023	12/20/2023	12/20/2023	Sale	1,041	4,731,345	4545.		458,581	517,179		458,581						58,598		0/0.
TA2306352.								Closing																0/0.
S&P 500 - CAPPED		N/A	Equity/ Index	BWO-	10/19/2022	10/19/2023	10/19/2023	Sale	4,141	15,300,000	3695.16	398,735		746,624		398,735						347,889		0/0.
TA2202268.																								0/0.
S&P 500 - CAPPED		N/A	Equity/ Index	BAR-	03/11/2022	03/13/2023	03/13/2023	Expiration	3,092	13,000,000	04.	247,273				247,273						(247,273)		0/0.
TA2200340.								Closing																0/0.
S&P 500 - CAPPED		N/A	Equity/ Index	BWO-	06/06/2022	05/26/2023	05/26/2023	Sale	517	2,128,360	4116.75	202,948		41,241		202,948						(161,707)		0/0.
TA2201066.																								0/0.
S&P 500 - CAPPED		N/A	Equity/ Index	SS-	07/18/2023	12/22/2023	12/22/2023	Sale	435	1,990,343	4575.5		191,204	217,426		191,204						26,222		0/0.
TA2306371.								Closing																0/0.
S&P 500 - CAPPED		N/A	Equity/ Index	BWO-	10/27/2022	10/27/2023	10/27/2023	Sale	197	750,000	3807.3	84,375		57,330		84,375						(27,045)		0/0.
TA2202338.																								0/0.
S&P 500 - CAPPED		N/A	Equity/ Index	SS-	07/19/2023	12/29/2023	12/29/2023	Closing	169	777,405	4604.25		29,519	33,866		29,519						4,347		0/0.
TA2306422.								Closing																0/0.
S&P 500 - CAPPED		N/A	Equity/ Index	BWO-	06/06/2022	06/02/2023	06/02/2023	Sale	469	1,930,756	4116.75	184,261		70,917		184,261						(113,343)		0/0.
TA2201067.																								0/0.
S&P 500 - CAPPED		N/A	Equity/ Index	T00C-	03/18/2022	03/17/2023	03/17/2023	Expiration	6,900	31,817,970	4611.3	602,961				602,961						(602,961)		0/0.
TA2200378.																								0/0.
S&P 500 - CAPPED		N/A	Equity/ Index	RBC-	01/19/2022	01/13/2023	01/13/2023	Expiration	690	3,164,168	4585.75	226,927				226,927						(226,927)		0/0.
TA2200067.								Closing																0/0.
S&P 500 - CAPPED		N/A	Equity/ Index	RBC-	06/14/2023	08/25/2023	08/25/2023	Sale	480	2,116,320	4409		106,613	99,163		106,613						(7,450)		0/0.
TA2305474.																								0/0.
S&P 500 - CAPPED		N/A	Equity/ Index	B/A-	04/08/2022	04/06/2023	04/06/2023	Expiration	780	3,500,000	4488.28	305,480				305,480						(305,480)		0/0.
TA2200567.								Closing																0/0.
S&P 500 - CAPPED		N/A	Equity/ Index	B/A-	06/09/2023	08/08/2023	08/08/2023	Sale	400	1,721,088	4302.72		17,048	30,044		17,048						12,996		0/0.
TA2305354.								Closing																0/0.
S&P 500 - CAPPED		N/A	Equity/ Index	BAR-	11/30/2022	11/30/2023	11/30/2023	Sale	3,554	14,500,000	4080.11	462,389		826,514		462,389						364,125		0/0.
TA2202893.																								0/0.

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25	
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Undiscounted Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B/A C.V.	Current Year's (Amortization)/Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)	
SSP 500 - CAPPED TA2202539		N/A	Equity/Index	TOCC-	11/14/2022	11/14/2023	11/14/2023	Closing Sale	5,100	20,181,975	3957.25	589,383		1,067,430		589,383						478,047			0/0
SSP 500 - CAPPED TA2306231		N/A	Equity/Index	BNP-	07/13/2023	12/08/2023	12/08/2023	Closing Sale	1,523	6,914,420	4540		71,474		84,511	71,474						13,037			0/0
SSP 500 - CAPPED TA2200982		N/A	Equity/Index	BWO-	05/27/2022	05/26/2023	05/26/2023	Closing Sale	10,100	42,000,000	4158.24	813,540		476,841		813,540						(336,699)			0/0
SSP 500 - CAPPED TA2202395		N/A	Equity/Index	BWO-	10/31/2022	09/21/2023	09/21/2023	Closing Sale	337	1,312,615	3895	156,766		180,261		156,766						23,496			0/0
SSP 500 - CAPPED TA2201018		N/A	Equity/Index	RBC-	05/31/2022	05/31/2023	05/31/2023	Closing Sale	2,493	10,300,000	4132.149999999999	199,202		118,850		199,202						(80,353)			0/0
SSP 500 - CAPPED TA2201223		N/A	Equity/Index	BWO-	07/01/2022	06/30/2023	06/30/2023	Closing Sale	8,078	30,900,000	3825.33	672,692		1,223,615		672,692						550,922			0/0
SSP 500 - CAPPED TA2202879		N/A	Equity/Index	BAR-	12/16/2022	12/18/2023	12/18/2023	Closing Sale	337	1,300,000	3852.36	141,689		295,703		141,689						154,013			0/0
SSP 500 - CAPPED TA2202787		N/A	Equity/Index	BWO-	12/08/2022	11/29/2023	11/29/2023	Closing Sale	150	594,338	3962.25	64,502		88,943		64,502						24,441			0/0
SSP 500 - CAPPED TA2201540		N/A	Equity/Index	BWO-	08/05/2022	08/02/2023	08/02/2023	Closing Sale	150	620,100	4134	66,051		63,330		66,051						(2,721)			0/0
SSP 500 - CAPPED TA2306339		N/A	Equity/Index	BNP-	07/17/2023	12/15/2023	12/15/2023	Closing Sale	1,727	7,849,215	4545		80,599		92,170	80,599						11,571			0/0
SSP 500 - CAPPED TA2202946		N/A	Equity/Index	BWO-	12/23/2022	12/13/2023	12/13/2023	Closing Sale	3,300	12,718,200	3854	198,759		397,947		198,759						199,188			0/0
SSP 500 - CAPPED TA2200723		N/A	Equity/Index	TOCC-	04/28/2022	04/28/2023	04/28/2023	Expiration	1,900	8,146,250	4287.5	155,203		160,425		155,203						(155,203)			0/0
SSP 500 - CAPPED TA2202354		N/A	Equity/Index	BWO-	10/28/2022	09/13/2023	09/13/2023	Closing Sale	300	1,149,525	3831.75	103,758				103,758					56,667			0/0	
SSP 500 - CAPPED TA2200500		N/A	Equity/Index	RBC-	04/01/2022	03/31/2023	03/31/2023	Expiration	6,159	28,000,000	97	549,640				549,640					(549,640)			0/0	
SSP 500 - CAPPED TA2200711		N/A	Equity/Index	BAR-	04/26/2022	04/26/2023	04/26/2023	Expiration	2,515	10,500,000	4175.2	198,447				198,447					(198,447)			0/0	
SSP 500 - CAPPED TA2201265		N/A	Equity/Index	TOCC-	07/07/2022	07/07/2023	07/07/2023	Closing Sale	2,000	7,805,240	3902.62	179,171		323,040		179,171						143,869			0/0
SSP 500 - CAPPED TA2200124		N/A	Equity/Index	BNP-	01/31/2022	01/25/2023	01/25/2023	Expiration	183	817,456	4466.97	79,830				79,830					(79,830)			0/0	
SSP 500 - CAPPED TA2202403		N/A	Equity/Index	BAR-	11/02/2022	11/02/2023	11/02/2023	Closing Sale	3,724	14,000,000	3759.69	368,349		678,981		368,349						310,632			0/0
SSP 500 - CAPPED TA2202306		N/A	Equity/Index	BWO-	10/24/2022	10/24/2023	10/24/2023	Closing Sale	4,925	18,700,000	3797.34	504,909		946,243		504,909						441,334			0/0
SSP 500 - CAPPED TA2202825		N/A	Equity/Index	BWO-	12/12/2022	12/12/2023	12/12/2023	Closing Sale	401	1,600,000	3990.56	172,944		256,273		172,944						83,329			0/0
SSP 500 - CAPPED TA2305429		N/A	Equity/Index	TOCC-	06/13/2023	08/16/2023	08/16/2023	Expiration	500	2,208,000	4416		6,888			6,888						(6,888)			0/0
SSP 500 - CAPPED TA2202436		N/A	Equity/Index	TOCC-	11/04/2022	11/03/2023	11/03/2023	Closing Sale	200	754,110	3770.55	83,388		111,852		83,388						28,464			0/0
SSP 500 - CAPPED TA2202125		N/A	Equity/Index	BWO-	10/03/2022	10/03/2023	10/03/2023	Closing Sale	2,990	11,000,000	3678.43	283,910		521,408		283,910						237,498			0/0
SSP 500 - CAPPED TA2201964		N/A	Equity/Index	BWO-	09/14/2022	08/31/2023	08/31/2023	Closing Sale	775	3,089,775	3961	102,308		191,371		102,308						89,063			0/0
SSP 500 - CAPPED TA2200465		N/A	Equity/Index	BAR-	03/28/2022	03/09/2023	03/09/2023	Expiration	229	1,040,004	4541.5	100,474				100,474					(100,474)			0/0	
SSP 500 - CAPPED TA2201033		N/A	Equity/Index	BWO-	06/03/2022	06/05/2023	06/05/2023	Closing Sale	2,483	10,200,000	4108.54	201,858		359,038		201,858						157,181			0/0
SSP 500 - CAPPED TA2201706		N/A	Equity/Index	BNP-	08/23/2022	08/23/2023	08/23/2023	Closing Sale	121	500,000	96	50,409		35,112		50,409						(15,297)			0/0
SSP 500 - CAPPED TA2201919		N/A	Equity/Index	BOA-	09/09/2022	08/31/2023	08/31/2023	Closing Sale	220	893,090	4059.5	102,318		121,585		102,318						19,268			0/0
SSP 500 - CAPPED TA2202477		N/A	Equity/Index	BWO-	11/09/2022	11/09/2023	11/09/2023	Closing Sale	3,735	14,000,000	3748.57	396,631		735,000		396,631						338,369			0/0
SSP 500 - CAPPED TA2201737		N/A	Equity/Index	BAR-	08/25/2022	07/12/2023	07/12/2023	Closing Sale	669	2,787,890	4167.25	128,301		191,622		128,301						63,321			0/0
SSP 500 - CAPPED TA2200980		N/A	Equity/Index	TOCC-	05/11/2022	05/11/2023	05/11/2023	Closing Sale	2,900	11,412,022	3935.18	215,022		385,613		215,022						170,591			0/0
SSP 500 - CAPPED TA2202835		N/A	Equity/Index	RBC-	12/13/2022	12/13/2023	12/13/2023	Closing Sale	2,995	12,000,000	4019.65	382,200		673,200		382,200						291,000			0/0
SSP 500 - CAPPED TA2200036		N/A	Equity/Index	RBC-	01/10/2022	01/06/2023	01/06/2023	Expiration	235	1,076,241	4579.75	75,830				75,830					(75,830)			0/0	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B/A C.V.	Current Year's (Amortiz-ation)/Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 - CAPPED		N/A	Equity/Index	B/A-	09/01/2022	09/01/2023	09/01/2023	Closing Sale	2,269	9,000,000	3866.85	229,860		415,800		229,860								0/0.
TA2201818								Closing Sale																0/0.
S&P 500 - CAPPED		N/A	Equity/Index	BNP-	07/13/2023	12/08/2023	12/08/2023	Closing Sale	118	535,720	4540		20,814	25,162		20,814						4,348		0/0.
TA2306228								Closing Sale																0/0.
S&P 500 - CAPPED		N/A	Equity/Index	RBC-	06/07/2022	02/16/2023	02/16/2023	Expiration	300	1,239,081	04	46,347				46,347						(46,347)		0/0.
TA2201075								Expiration																0/0.
S&P 500 - CAPPED		N/A	Equity/Index	T00C-	02/24/2022	02/24/2023	02/24/2023	Expiration	4,000	17,154,800	4288.7	320,702				320,702						(320,702)		0/0.
TA2200263								Expiration																0/0.
S&P 500 - CAPPED		N/A	Equity/Index	T00C-	03/24/2022	03/24/2023	03/24/2023	Expiration	2,600	11,752,416	4520.16	231,779				231,779						(231,779)		0/0.
TA2200432								Closing Sale																0/0.
S&P 500 - CAPPED		N/A	Equity/Index	B/A-	10/04/2022	10/04/2023	10/04/2023	Closing Sale	211	800,000	3790.93	87,720		96,579		87,720						8,859		0/0.
TA2202141								Closing Sale																0/0.
S&P 500 - CAPPED		N/A	Equity/Index	BW0-	12/21/2022	12/21/2023	12/21/2023	Closing Sale	309	1,200,000	3878.44	128,891		266,139		128,891						137,248		0/0.
TA2202909								Closing Sale																0/0.
S&P 500 - CAPPED		N/A	Equity/Index	RBC-	10/14/2022	10/13/2023	10/13/2023	Closing Sale	8,512	30,500,000	3583.07	819,230		1,537,200		819,230						717,970		0/0.
TA2202220								Closing Sale																0/0.
S&P 500 - CAPPED		N/A	Equity/Index	BNP-	06/17/2022	06/16/2023	06/16/2023	Closing Sale	2,993	11,000,000	3674.84	228,250		415,803		228,250						187,553		0/0.
TA2201143								Closing Sale																0/0.
S&P 500 - CAPPED		N/A	Equity/Index	T00C-	03/23/2022	03/23/2023	03/23/2023	Expiration	3,600	16,042,464	4456.24	313,508				313,508						(313,508)		0/0.
TA2200420								Expiration																0/0.
S&P 500 - CAPPED		N/A	Equity/Index	BNP-	02/08/2022	02/08/2023	02/08/2023	Expiration	1,900	9,000,000	4521.54	170,370				170,370						(170,370)		0/0.
TA2200198								Closing Sale																0/0.
S&P 500 - CAPPED		N/A	Equity/Index	BW0-	06/06/2022	05/17/2023	05/17/2023	Closing Sale	380	1,564,365	4116.75	155,162		25,992		155,162						(129,170)		0/0.
TA2201061								Closing Sale																0/0.
S&P 500 - CAPPED		N/A	Equity/Index	BW0-	08/10/2022	07/20/2023	07/20/2023	Closing Sale	586	2,463,388	4203.75	324,158		333,123		324,158						8,966		0/0.
TA2201564								Closing Sale																0/0.
S&P 500 - CAPPED		N/A	Equity/Index	T00C-	09/21/2022	09/21/2023	09/21/2023	Closing Sale	3,100	11,748,783	3789.93	298,578		543,833		298,578						245,255		0/0.
TA2202027								Closing Sale																0/0.
S&P 500 - CAPPED		N/A	Equity/Index	SG-	07/19/2023	12/27/2023	12/27/2023	Closing Sale	2,491	11,489,187	4604.25		370,611	432,288		370,611						61,677		0/0.
TA23060409								Closing Sale																0/0.
S&P 500 - CAPPED		N/A	Equity/Index	BW0-	12/12/2022	12/12/2023	12/12/2023	Closing Sale	5,638	22,500,000	3990.56	727,398		1,304,986		727,398						577,588		0/0.
TA2202830								Closing Sale																0/0.
S&P 500 - CAPPED		N/A	Equity/Index	BAR-	04/14/2022	04/14/2023	04/14/2023	Expiration	7,786	34,200,000	4392.59	669,271				669,271						(669,271)		0/0.
TA2200618								Expiration																0/0.
S&P 500 - CAPPED		N/A	Equity/Index	T00C-	04/05/2022	04/05/2023	04/05/2023	Expiration	2,600	11,765,312	4525.12	227,463				227,463						(227,463)		0/0.
TA2200535								Closing Sale																0/0.
S&P 500 - CAPPED		N/A	Equity/Index	BW0-	10/31/2022	10/27/2023	10/27/2023	Closing Sale	207	806,265	3895	87,178		41,963		87,178						(45,215)		0/0.
TA2202392								Closing Sale																0/0.
S&P 500 - CAPPED		N/A	Equity/Index	T00C-	06/12/2023	08/11/2023	08/11/2023	Closing Sale	400	1,745,600	4364		60,822	100,932		60,822						40,109		0/0.
TA2305398								Closing Sale																0/0.
S&P 500 - CAPPED		N/A	Equity/Index	BAR-	11/23/2022	11/21/2023	11/21/2023	Closing Sale	3,799	15,300,000	4027.26	273,422		454,412		273,422						180,990		0/0.
TA2202636								Closing Sale																0/0.
S&P 500 - CAPPED		N/A	Equity/Index	BAR-	11/11/2022	11/13/2023	11/13/2023	Closing Sale	125	500,000	3992.93	54,449		49,170		54,449						(5,279)		0/0.
TA2202513								Closing Sale																0/0.
S&P 500 - CAPPED		N/A	Equity/Index	SG-	07/19/2023	12/27/2023	12/27/2023	Closing Sale	84	386,757	4604.25		13,494	14,635		13,494						1,142		0/0.
TA2306425								Closing Sale																0/0.
S&P 500 - CAPPED		N/A	Equity/Index	T00C-	03/18/2022	03/20/2023	03/20/2023	Expiration	700	3,124,184	4463.12	268,966				268,966						(268,966)		0/0.
TA2200380								Closing Sale																0/0.
S&P 500 - CAPPED		N/A	Equity/Index	BW0-	09/09/2022	09/08/2023	09/08/2023	Closing Sale	6,392	26,000,000	4067.36	686,411		1,240,180		686,411						553,769		0/0.
TA2201901								Closing Sale																0/0.
S&P 500 - CAPPED		N/A	Equity/Index	T00C-	11/11/2022	11/13/2023	11/13/2023	Closing Sale	2,600	10,381,618	3992.93	305,670		559,468		305,670						253,798		0/0.
TA2202815								Closing Sale																0/0.
S&P 500 - CAPPED		N/A	Equity/Index	T00C-	09/06/2022	09/06/2023	09/06/2023	Closing Sale	3,000	11,724,570	3908.19	299,597		542,730		299,597						243,133		0/0.
TA2201853								Closing Sale																0/0.
S&P 500 - CAPPED		N/A	Equity/Index	T00C-	07/14/2023	12/14/2023	12/14/2023	Closing Sale	1,100	5,007,200	4552		67,073	80,380		67,073						13,306		0/0.
TA2306280								Closing Sale																0/0.
S&P 500 - CAPPED		N/A	Equity/Index	SG-	07/18/2023	12/22/2023	12/22/2023	Closing Sale	2,107	9,640,579	4575.5		87,693	96,648		87,693						8,955		0/0.
TA2306372								Closing Sale																0/0.
S&P 500 - CAPPED		N/A	Equity/Index	BW0-	11/03/2022	10/19/2023	10/19/2023	Closing Sale	251	938,489	3739	107,523		139,335		107,523						31,812		0/0.
TA2202425								Closing Sale																0/0.
S&P 500 - CAPPED		N/A	Equity/Index	BW0-	08/05/2022	08/01/2023	08/01/2023	Closing Sale	270	1,116,180	4134	114,224		123,687		114,224						9,464		0/0.
TA2201538								Closing Sale																0/0.
S&P 500 - CAPPED		N/A	Equity/Index	BAR-	08/25/2022	07/21/2023	07/21/2023	Closing Sale	1,992	8,301,162	4167.25	209,778		328,700		209,778						118,922		0/0.
TA2201743								Closing Sale																0/0.
S&P 500 - CAPPED		N/A	Equity/Index	BNP-	06/17/2022	06/16/2023	06/16/2023	Closing Sale	7,592	27,900,000	3674.84	578,925		1,054,628		578,925						475,703		0/0.
TA2201142								Closing Sale																0/0.

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B /A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
SSP 500 - CAPPED TA22020609	N/A	N/A	Equity/Index	BMO-	11/21/2022	11/14/2023	11/14/2023	Closing	201	794,553	3953	85,248	85,248	105,778		85,248						20,530		0/0
SSP 500 - CAPPED TA22020647	N/A	N/A	Equity/Index	T00C-	11/25/2022	11/24/2023	11/24/2023	Closing	500	2,013,060	4026.12	211,774	211,774	255,490		211,774						43,716		0/0
SSP 500 - CAPPED TA22020903	N/A	N/A	Equity/Index	T00C-	12/20/2022	12/20/2023	12/20/2023	Closing	3,100	11,847,022	3821.62	386,835	386,835	708,319		386,835						321,484		0/0
SSP 500 - CAPPED TA2305437	N/A	N/A	Equity/Index	T00C-	06/13/2023	08/18/2023	08/18/2023	Expiration	400	1,766,400	4416		28,982			28,982						(28,982)		0/0
SSP 500 - CAPPED TA2200075	N/A	N/A	Equity/Index	BWP-	01/21/2022	01/20/2023	01/20/2023	Expiration	6,230	27,400,000	96	510,462	4397,939999999999			510,462						(510,462)		0/0
SSP 500 - CAPPED TA2200466	N/A	N/A	Equity/Index	BAR-	03/28/2022	03/23/2023	03/23/2023	Expiration	1,400	6,338,100	4541.5	627,074	627,074			627,074						(627,074)		0/0
SSP 500 - CAPPED TA2202612	N/A	N/A	Equity/Index	BAR-	11/22/2022	11/22/2023	11/22/2023	Closing	3,497	14,000,000	4003.58	418,470	418,470	744,798		418,470						326,328		0/0
SSP 500 - CAPPED TA2201545	N/A	N/A	Equity/Index	BAR-	08/08/2022	08/08/2023	08/08/2023	Closing	2,778	11,500,000	04	272,330	272,330	481,855		272,330						209,525		0/0
SSP 500 - CAPPED TA2306277	N/A	N/A	Equity/Index	T00C-	07/14/2023	12/13/2023	12/13/2023	Closing	700	3,186,400	4552		36,075	41,671		36,075						5,596		0/0
SSP 500 - CAPPED TA2200983	N/A	N/A	Equity/Index	RBC-	05/17/2022	04/21/2023	04/21/2023	Expiration	600	2,440,800	4068	139,926	139,926			139,926						(139,926)		0/0
SSP 500 - CAPPED TA2306270	N/A	N/A	Equity/Index	T00C-	07/14/2023	12/13/2023	12/13/2023	Closing	100	455,200	4552		28,291	35,315		28,291						7,024		0/0
TA2202287	N/A	N/A	Equity/Index	RBC-	10/21/2022	10/20/2023	10/20/2023	Closing	8,527	32,000,000	3752.75	867,200	867,200	1,635,200		867,200						768,000		0/0
SSP 500 - CAPPED TA2202705	N/A	N/A	Equity/Index	RBC-	12/01/2022	12/01/2023	12/01/2023	Closing	3,680	15,000,000	4076.57	501,750	501,750	894,000		501,750						392,250		0/0
SSP 500 - CAPPED TA2200676	N/A	N/A	Equity/Index	T00C-	04/21/2022	04/21/2023	04/21/2023	Expiration	2,200	9,666,052	4393.66	191,698	191,698			191,698						(191,698)		0/0
SSP 500 - CAPPED TA2202105	N/A	N/A	Equity/Index	BMO-	09/30/2022	10/02/2023	10/02/2023	Closing	3,207	11,500,000	3365.62	301,065	301,065	553,155		301,065						252,060		0/0
SSP 500 - CAPPED TA2201070	N/A	N/A	Equity/Index	RBC-	06/07/2022	05/08/2023	05/08/2023	Closing	100	413,027	04	38,917	4130,270000000000	1,478		38,917						(37,439)		0/0
SSP 500 - CAPPED TA2306131	N/A	N/A	Equity/Index	SS-	07/11/2023	12/01/2023	12/01/2023	Closing	700	3,103,625	4433.75		148,540	221,501		148,540						72,961		0/0
SSP 500 - CAPPED TA2200024	N/A	N/A	Equity/Index	BWP-	01/07/2022	01/09/2023	01/09/2023	Expiration	2,373	11,100,000	4677.03	217,227	217,227			217,227						(217,227)		0/0
SSP 500 - CAPPED TA2202078	N/A	N/A	Equity/Index	T00C-	09/27/2022	09/27/2023	09/27/2023	Closing	4,900	17,871,721	3647.29	437,940	437,940	807,618		437,940						369,678		0/0
SSP 500 - CAPPED TA2201675	N/A	N/A	Equity/Index	BMO-	08/19/2022	08/18/2023	08/18/2023	Closing	189	800,000	96	78,648	4228,479999999999	24,319		78,648						(54,329)		0/0
SSP 500 - CAPPED TA2202393	N/A	N/A	Equity/Index	BMO-	10/31/2022	10/20/2023	10/20/2023	Closing	352	1,371,040	3895	177,700	177,700	161,938		177,700						(15,763)		0/0
TA2201735	N/A	N/A	Equity/Index	BAR-	08/25/2022	07/06/2023	07/06/2023	Closing	2,411	10,047,240	4167.25	441,792	441,792	665,629		441,792						223,837		0/0
SSP 500 - CAPPED TA2200328	N/A	N/A	Equity/Index	T00C-	03/10/2022	03/10/2023	03/10/2023	Expiration	3,300	14,056,416	04	266,295	266,295			266,295						(266,295)		0/0
SSP 500 - CAPPED TA2202611	N/A	N/A	Equity/Index	BMO-	11/21/2022	11/16/2023	11/16/2023	Closing	132	521,796	3353	56,866	56,866	72,527		56,866						15,662		0/0
SSP 500 - CAPPED TA2201791	N/A	N/A	Equity/Index	BWP-	08/29/2022	08/15/2023	08/15/2023	Closing	321	1,294,089	4031.43	84,956	84,956	39,361		84,956						(45,595)		0/0
TA2200050	N/A	N/A	Equity/Index	T00C-	01/14/2022	01/17/2023	01/17/2023	Expiration	3,000	13,988,500	4662,850000000000	267,646	267,646			267,646						(267,646)		0/0
TA2202990	N/A	N/A	Equity/Index	BMO-	12/30/2022	12/29/2023	12/29/2023	Closing	17,294	66,400,000	3639.5	2,341,251	2,341,251	4,335,932		2,341,251						1,994,681		0/0
SSP 500 - CAPPED TA2201284	N/A	N/A	Equity/Index	BOA-	07/08/2022	06/09/2023	06/09/2023	Closing	500	1,953,500	3907	172,935	172,935	163,680		172,935						(9,055)		0/0
SSP 500 - CAPPED TA2201726	N/A	N/A	Equity/Index	BAR-	08/25/2022	06/14/2023	06/14/2023	Closing	870	3,625,508	4167.25	198,021	198,021	285,682		198,021						87,661		0/0
SSP 500 - CAPPED TA2200566	N/A	N/A	Equity/Index	BWP-	04/08/2022	04/10/2023	04/10/2023	Expiration	2,228	10,000,000	4488.28	194,100	194,100			194,100						(194,100)		0/0
SSP 500 - CAPPED TA2200273	N/A	N/A	Equity/Index	BOA-	02/25/2022	02/24/2023	02/24/2023	Expiration	639	2,800,000	96	236,600	4384,649999999999			236,600						(236,600)		0/0
SSP 500 - CAPPED TA2305336	N/A	N/A	Equity/Index	BOA-	06/09/2023	08/01/2023	08/01/2023	Closing	300	1,290,816	4302.72		22,266	45,843		22,266						23,577		0/0
TA2200195	N/A	N/A	Equity/Index	T00C-	02/07/2022	02/07/2023	02/07/2023	Expiration	200	886,774	4483.87	71,800	71,800			71,800						(71,800)		0/0

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
SSP 500 - CAPPED TA2202422		N/A	Equity/Index	BMO-	11/03/2022	10/18/2023	10/18/2023	Closing Sale	167	624,413	3739	68,485	68,485	93,507		68,485					25,022			0/0
SSP 500 - CAPPED TA2202106		N/A	Equity/Index	BMO-	09/30/2022	09/29/2023	09/29/2023	Closing Sale	9,510	34,100,000	3595.62	892,438	892,438	1,640,226		892,438					747,788			0/0
SSP 500 - CAPPED TA2306221		N/A	Equity/Index	BWP-	07/13/2023	12/07/2023	12/07/2023	Closing Sale	755	3,427,700	4540		168,320	205,707		168,320					37,388			0/0
SSP 500 - CAPPED TA2201353		N/A	Equity/Index	BMO-	07/15/2022	07/14/2023	07/14/2023	Closing Sale	129	500,000	3863.16	50,815	50,815	80,877		50,815					30,062			0/0
SSP 500 - CAPPED TA2306337		N/A	Equity/Index	BWP-	07/17/2023	12/15/2023	12/15/2023	Closing Sale	1,973	8,967,285	4545		89,515	101,097		89,515					11,582			0/0
TA2201828		N/A	Equity/Index	BAR-	09/02/2022	09/01/2023	09/01/2023	Closing Sale	8,409	33,000,000	3924.26	851,435	851,435	1,534,516		851,435					663,082			0/0
TA2202216		N/A	Equity/Index	BAR-	02/11/2022	02/10/2023	02/10/2023	Expiration	5,296	23,400,000	03	452,787	4418.640000000000			452,787					(452,787)			0/0
SSP 500 - CAPPED TA2306408		N/A	Equity/Index	SG-	07/19/2023	12/27/2023	12/27/2023	Closing Sale	7,230	33,288,728	4604.25		319,205	351,595		319,205					32,390			0/0
TA2306222		N/A	Equity/Index	BWP-	07/13/2023	12/08/2023	12/08/2023	Closing Sale	2,173	9,865,420	4540		566,219	641,209		566,219					74,990			0/0
SSP 500 - CAPPED TA2202355		N/A	Equity/Index	BMO-	10/28/2022	09/15/2023	09/15/2023	Closing Sale	350	1,341,113	3831.75	132,528	132,528	201,947		132,528					69,419			0/0
TA2201918		N/A	Equity/Index	BOA-	09/09/2022	09/01/2023	09/01/2023	Closing Sale	200	811,900	4059.5	91,742	91,742	109,784		91,742					18,042			0/0
SSP 500 - CAPPED TA2202893		N/A	Equity/Index	BMO-	12/19/2022	12/19/2023	12/19/2023	Closing Sale	262	1,000,000	3817.66	108,931	108,931	246,229		108,931					137,289			0/0
SSP 500 - CAPPED TA2200983		N/A	Equity/Index	BMO-	05/27/2022	05/30/2023	05/30/2023	Closing Sale	1,780	7,400,000	4158.24	143,338	143,338	84,139		143,338					(59,199)			0/0
TA2201705		N/A	Equity/Index	BAR-	08/23/2022	08/23/2023	08/23/2023	Closing Sale	2,688	11,100,000	96	274,843	4128.729999999999	482,851		274,843					208,008			0/0
SSP 500 - CAPPED TA2202778		N/A	Equity/Index	BAR-	12/08/2022	12/08/2023	12/08/2023	Closing Sale	4,718	18,700,000	3963.51	635,237	635,237	1,140,681		635,237					505,444			0/0
SSP 500 - CAPPED TA2200464		N/A	Equity/Index	BAR-	03/28/2022	03/03/2023	03/03/2023	Expiration	406	1,843,849	4541.5	183,341	183,341			183,341					(183,341)			0/0
SSP 500 - CAPPED TA2201644		N/A	Equity/Index	BAR-	08/17/2022	08/17/2023	08/17/2023	Closing Sale	2,106	9,000,000	4274.04	215,101	215,101	202,825		215,101					(12,276)			0/0
SSP 500 - CAPPED TA2202682		N/A	Equity/Index	BMO-	11/28/2022	11/21/2023	11/21/2023	Closing Sale	2,200	8,789,000	3995	618,200	618,200	1,191,718		618,200					573,518			0/0
SSP 500 - CAPPED TA2202633		N/A	Equity/Index	BAR-	11/23/2022	11/24/2023	11/24/2023	Closing Sale	149	600,000	4027.26	63,719	63,719	75,969		63,719					12,251			0/0
SSP 500 - CAPPED TA2200130		N/A	Equity/Index	RBC-	02/02/2022	02/02/2023	02/02/2023	Expiration	1,634	7,500,000	4589.38	142,500	142,500			142,500					(142,500)			0/0
SSP 500 - CAPPED TA2306275		N/A	Equity/Index	T00C-	07/14/2023	12/12/2023	12/12/2023	Closing Sale	100	455,200	4552		29,686	36,432		29,686					6,746			0/0
TA2201421		N/A	Equity/Index	BMO-	07/25/2022	07/25/2023	07/25/2023	Closing Sale	3,025	12,000,000	3966.84	290,880	290,880	523,187		290,880					232,307			0/0
SSP 500 - CAPPED TA2305470		N/A	Equity/Index	RBC-	06/14/2023	08/23/2023	08/23/2023	Expiration	269	1,186,021	4409		5,724			5,724					(5,724)			0/0
TA2200437		N/A	Equity/Index	T00C-	03/25/2022	03/24/2023	03/24/2023	Expiration	900	4,088,754	04	336,301	336,301			336,301					(336,301)			0/0
SSP 500 - CAPPED TA2200197		N/A	Equity/Index	T00C-	02/07/2022	02/01/2023	02/01/2023	Expiration	300	1,345,050	4483.5	101,993	101,993			101,993					(101,993)			0/0
SSP 500 - CAPPED TA2200878		N/A	Equity/Index	RBC-	05/17/2022	04/20/2023	04/20/2023	Expiration	600	2,440,800	4088	101,448	101,448			101,448					(101,448)			0/0
SSP 500 - CAPPED TA2200120		N/A	Equity/Index	T00C-	01/31/2022	01/31/2023	01/31/2023	Expiration	1,900	8,579,545	4515.55	160,370	160,370			160,370					(160,370)			0/0
SSP 500 - CAPPED TA2200960		N/A	Equity/Index	BMO-	05/26/2022	05/26/2023	05/26/2023	Closing Sale	2,464	10,000,000	4057.84	193,400	193,400	347,994		193,400					154,593			0/0
SSP 500 - CAPPED TA2305445		N/A	Equity/Index	T00C-	06/13/2023	08/22/2023	08/22/2023	Expiration	100	441,600	4416		4,261			4,261					(4,261)			0/0
SSP 500 - CAPPED TA2202833		N/A	Equity/Index	BMO-	12/13/2022	12/13/2023	12/13/2023	Closing Sale	373	1,500,000	4019.65	156,316	156,316	251,429		156,316					95,113			0/0
SSP 500 - CAPPED TA2200188		N/A	Equity/Index	T00C-	02/04/2022	02/06/2023	02/06/2023	Expiration	2,900	13,051,537	4500.53	251,011	251,011			251,011					(251,011)			0/0
SSP 500 - CAPPED TA2202223		N/A	Equity/Index	BMO-	10/14/2022	10/13/2023	10/13/2023	Closing Sale	363	1,300,000	3583.07	148,708	148,708	263,565		148,708					114,857			0/0
SSP 500 - CAPPED TA2306421		N/A	Equity/Index	SG-	07/19/2023	12/29/2023	12/29/2023	Closing Sale	226	1,042,637	4604.25		91,670	103,042		91,670					11,373			0/0

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Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty Central Clearinghouse	Trade Date	Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B /A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
SSP 500 - CAPPED		N/A	Equity/Index	RBC-	02/04/2022	02/06/2023	02/06/2023	Expiration	289	1,300,000	4500.53	106,340	106,340			106,340								0/0.
TA2200190										4130.270000000000														0/0.
SSP 500 - CAPPED		N/A	Equity/Index	RBC-	06/07/2022	02/28/2023	02/28/2023	Expiration	500	2,065,135	04.	98,810	98,810			98,810								0/0.
TA2201071																								0/0.
SSP 500 - CAPPED		N/A	Equity/Index	RBC-	06/14/2023	08/29/2023	08/29/2023	Sale	1,341	5,912,469	4409.		88,077	129,661		88,077								0/0.
TA2305476																								0/0.
SSP 500 - CAPPED		N/A	Equity/Index	SS-	07/19/2023	12/27/2023	12/27/2023	Sale	287	1,321,420	4604.25.		116,473	130,318.		116,473								0/0.
TA2306420																								0/0.
SSP 500 - CAPPED		N/A	Equity/Index	BMO-	11/21/2022	11/14/2023	11/14/2023	Sale	800	3,163,200	3954.	199,008	199,008	411,552		199,008								0/0.
TA2202603																								0/0.
SSP 500 - CAPPED		N/A	Equity/Index	T00C-	06/14/2022	06/14/2023	06/14/2023	Sale	3,400	12,700,632	3735.48.	247,097	247,097	451,996		247,097								0/0.
TA2201124																								0/0.
SSP 500 - CAPPED		N/A	Equity/Index	T00C-	05/06/2022	05/08/2023	05/08/2023	Sale	2,500	10,308,350	4123.34.	199,939	199,939	36,850		199,939								0/0.
TA2200771																								0/0.
SSP 500 - CAPPED		N/A	Equity/Index	T00C-	07/14/2023	12/12/2023	12/12/2023	Sale	6,200	28,222,400	4552		979,687	1,145,388		979,687								0/0.
TA2306274																								0/0.
SSP 500 - CAPPED		N/A	Equity/Index	BWP-	09/09/2022	09/11/2023	09/11/2023	Sale	98	400,000	4067.36.	40,648	40,648	40,233		40,648								0/0.
TA2201903																								0/0.
SSP 500 - CAPPED		N/A	Equity/Index	BWP-	07/12/2022	07/11/2023	07/11/2023	Sale	300	1,155,291	3650.97.	119,094	119,094	175,449		119,094								0/0.
TA2201312																								0/0.
SSP 500 - CAPPED		N/A	Equity/Index	RBC-	09/08/2022	09/08/2023	09/08/2023	Sale	3,095	12,400,000	4006.18.	327,856	327,856	592,720		327,856								0/0.
TA2201983																								0/0.
SSP 500 - CAPPED		N/A	Equity/Index	RBC-	05/18/2022	05/18/2023	05/18/2023	Sale	2,243	8,800,000	3923.68.	167,992	167,992	300,085		167,992								0/0.
TA2200900																								0/0.
SSP 500 - CAPPED		N/A	Equity/Index	BOA-	09/27/2022	09/27/2023	09/27/2023	Sale	274	1,000,000	3647.29.	112,520	112,520	167,569		112,520								0/0.
TA2202077																								0/0.
SSP 500 - CAPPED		N/A	Equity/Index	SS-	07/11/2023	12/05/2023	12/05/2023	Sale	400	1,773,500	4433.75.		22,048	27,512		22,048								0/0.
TA2306138																								0/0.
SSP 500 - CAPPED		N/A	Equity/Index	BAR-	05/03/2022	05/03/2023	05/03/2023	Expiration	2,395	9,999,992	96.	189,702	189,702	475.479999999999		189,702								0/0.
TA2200747																								0/0.
SSP 500 - CAPPED		N/A	Equity/Index	T00C-	02/11/2022	02/10/2023	02/10/2023	Expiration	600	2,651,184	03.	216,569	216,569	4418.640000000000		216,569								0/0.
TA2200218																								0/0.
SSP 500 - CAPPED		N/A	Equity/Index	T00C-	03/25/2022	03/24/2023	03/24/2023	Expiration	6,800	30,892,808	04.	610,202	610,202	4543.060000000000		610,202								0/0.
TA2200439																								0/0.
SSP 500 - CAPPED		N/A	Equity/Index	BAR-	08/25/2022	08/11/2023	08/11/2023	Expiration	1,439	5,996,673	4167.25.	153,570	153,570	284,721		153,570								0/0.
TA2201755																								0/0.
SSP 500 - CAPPED		N/A	Equity/Index	T00C-	06/13/2023	08/16/2023	08/16/2023	Sale	100	441,600	4416.		13,209	9,813.		13,209								0/0.
TA2305428																								0/0.
SSP 500 - CAPPED		N/A	Equity/Index	T00C-	07/14/2023	12/12/2023	12/12/2023	Sale	300	1,365,600	4552.		54,350	68,138.		54,350								0/0.
TA2306276																								0/0.
SSP 500 - CAPPED		N/A	Equity/Index	BMO-	09/23/2022	09/22/2023	09/22/2023	Sale	9,098	33,600,000	3693.23.	873,291	873,291	1,616,120		873,291								0/0.
TA2202053																								0/0.
SSP 500 - CAPPED		N/A	Equity/Index	T00C-	06/24/2022	06/23/2023	06/23/2023	Sale	8,200	32,076,268	3911.74.	681,876	681,876	1,240,988		681,876								0/0.
TA2201176																								0/0.
SSP 500 - CAPPED		N/A	Equity/Index	T00C-	12/28/2022	12/28/2023	12/28/2023	Sale	5,100	19,294,422	3783.22.	656,372	656,372	1,201,772		656,372								0/0.
TA2202963																								0/0.
SSP 500 - CAPPED		N/A	Equity/Index	RBC-	07/01/2022	06/16/2023	06/16/2023	Sale	400	1,512,940	3782.35.	178,012	178,012	290,864		178,012								0/0.
TA2201244																								0/0.
SSP 500 - CAPPED		N/A	Equity/Index	BOA-	05/12/2022	05/12/2023	05/12/2023	Sale	2,315	9,099,982	3930.08.	174,811	174,811	313,040		174,811								0/0.
TA2200907																								0/0.
SSP 500 - CAPPED		N/A	Equity/Index	T00C-	01/24/2022	01/24/2023	01/24/2023	Expiration	1,600	7,056,208	4410.13.	129,785	129,785			129,785								0/0.
TA2200084																								0/0.
SSP 500 - CAPPED		N/A	Equity/Index	BWP-	11/07/2022	11/07/2023	11/07/2023	Sale	4,072	15,500,000	3906.8.	431,985	431,985	796,702		431,985								0/0.
TA2202456																								0/0.
SSP 500 - CAPPED		N/A	Equity/Index	SS-	07/19/2023	12/28/2023	12/28/2023	Sale	878	4,042,505	4604.25.	390,454	390,454	434,769		390,454								0/0.
TA2306419																								0/0.
SSP 500 - CAPPED		N/A	Equity/Index	RBC-	04/05/2022	04/05/2023	04/05/2023	Expiration	221	1,000,000	4525.12.	84,700	84,700			84,700								0/0.
TA2200534																								0/0.
SSP 500 - CAPPED		N/A	Equity/Index	BMO-	07/21/2022	07/21/2023	07/21/2023	Sale	2,401	9,600,000	3998.95.	231,840	231,840	415,680		231,840								0/0.
TA2201386																								0/0.
SSP 500 - CAPPED		N/A	Equity/Index	BAR-	08/25/2022	07/13/2023	07/13/2023	Sale	483	2,012,762	4167.25.	73,102	73,102	106,516		73,102								0/0.
TA2201738																								0/0.
SSP 500 - CAPPED		N/A	Equity/Index	RBC-	03/08/2022	03/08/2023	03/08/2023	Expiration	2,398	10,000,000	4170.7.	186,300	186,300			186,300								0/0.
TA2200318																								0/0.
SSP 500 - CAPPED		N/A	Equity/Index	BAR-	08/25/2022	08/02/2023	08/02/2023	Sale	854	3,558,832	4167.25.	118,091	118,091	201,886		118,091								0/0.
TA2201749																								0/0.

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B /A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 - CAPPED		N/A	Equity/ Index	RBC-	06/07/2022	02/17/2023	02/17/2023	Expiration	200	826,054.04	4130.270000000000	42,768	42,768			42,768					(42,768)			0/0.
TA2201072			Equity/ Index	BMO-	12/23/2022	12/26/2023	12/26/2023	Sale	3,407	13,100,000	3844.82	446,852	446,852	833,158		446,852					386,306			0/0.
TA2202942		N/A	Equity/ Index	BMO-	10/31/2022	10/24/2023	10/24/2023	Sale	2,695	10,481,529	3889.25	443,867	443,867	804,350		443,867					360,483			0/0.
TA2202390		N/A	Equity/ Index	BBC-	09/02/2022	09/05/2023	09/05/2023	Sale	1,962	7,700,000	3924.26	198,668	198,668	358,053		198,668					159,385			0/0.
TA2201829		N/A	Equity/ Index	BAR-	06/15/2023	08/31/2023	08/31/2023	Sale	500	2,224,000	4448.	77,108	77,108	92,455		77,108					15,347			0/0.
TA2305531		N/A	Equity/ Index	T00C-	02/22/2022	02/22/2023	02/22/2023	Expiration	1,900	8,179,044	4304.76	152,809	152,809			152,809					(152,809)			0/0.
TA2202254		N/A	Equity/ Index	T00C-	03/25/2022	03/27/2023	03/27/2023	Expiration	600	2,725,836.04	4543.060000000000	224,819	224,819			224,819					(224,819)			0/0.
TA2200438		N/A	Equity/ Index	T00C-	08/25/2022	06/22/2023	06/22/2023	Sale	298	1,241,841	4167.25	77,313	77,313	114,685		77,313					37,372			0/0.
TA2201728		N/A	Equity/ Index	BAR-	06/07/2022	06/07/2023	06/07/2023	Sale	144	600,000	4160.68	56,940	56,940	11,087		56,940					(45,853)			0/0.
TA2201077		N/A	Equity/ Index	RBC-	07/19/2022	12/28/2023	12/28/2023	Sale	353	1,623,404	4604.25	68,398	68,398	77,195		68,398					8,797			0/0.
TA2306418		N/A	Equity/ Index	SS-	12/16/2022	12/15/2023	12/15/2023	Sale	1,116	4,300,000	3852.36	467,587	467,587	954,228		467,587					486,641			0/0.
TA2202878		N/A	Equity/ Index	BAR-	05/17/2022	05/10/2023	05/10/2023	Sale	300	1,220,400	4068.	132,153	132,153	40,977		132,153					(91,176)			0/0.
TA2200887		N/A	Equity/ Index	RBC-	11/21/2022	11/15/2023	11/15/2023	Sale	2,039	8,082,206	3954.	346,854	346,854	678,436		346,854					331,582			0/0.
S&P 500 - CAPPED		N/A	Equity/ Index	BMO-	12/23/2022	12/06/2023	12/06/2023	Sale	2,000	7,708,000	3854.	126,400	126,400	236,480		126,400					110,080			0/0.
TA2202606		N/A	Equity/ Index	BMO-	02/25/2022	02/27/2023	02/27/2023	Expiration	2,874	12,600,000	96.	239,146	239,146			239,146					(239,146)			0/0.
TA2200272		N/A	Equity/ Index	BAR-	07/15/2022	07/14/2023	07/14/2023	Sale	7,119	27,500,000	3863.16	656,425	656,425	1,179,753		656,425					523,328			0/0.
TA2201352		N/A	Equity/ Index	BMO-	10/20/2022	09/13/2023	09/13/2023	Sale	1,110	4,113,105	3705.5	124,764	124,764	309,701		124,764					184,937			0/0.
TA2202279		N/A	Equity/ Index	BMO-	07/18/2023	12/21/2023	12/21/2023	Sale	1,077	4,927,814	4675.5			184,102		167,215					16,887			0/0.
TA2306362		N/A	Equity/ Index	SS-	01/27/2022	01/18/2023	01/18/2023	Expiration	300	1,237,830.04	4326.100000000000	64,421	64,421			64,421					(64,421)			0/0.
TA2200100		N/A	Equity/ Index	T00C-	07/17/2023	12/15/2023	12/15/2023	Sale	313	1,422,585	4545.	58,412	58,412	68,935		58,412					10,523			0/0.
TA2306340		N/A	Equity/ Index	BNP-	08/25/2022	07/19/2023	07/19/2023	Sale	536	2,233,646	4167.25	65,580	65,580	101,111		65,580					35,531			0/0.
TA2201741		N/A	Equity/ Index	BAR-	11/23/2022	11/22/2023	11/22/2023	Sale	4,345	17,500,000	4027.26	539,697	539,697	960,766		539,697					421,068			0/0.
TA2202634		N/A	Equity/ Index	BAR-	11/11/2022	11/10/2023	11/10/2023	Sale	7,600	30,346,268	3992.93	893,193	893,193	1,635,368		893,193					742,175			0/0.
TA2202514		N/A	Equity/ Index	T00C-	03/18/2022	03/20/2023	03/20/2023	Expiration	2,400	10,711,488	4463.12	209,701	209,701	759,413		209,701					(209,701)			0/0.
TA2200378		N/A	Equity/ Index	T00C-	05/13/2022	05/12/2023	05/12/2023	Sale	7,580	30,500,000	4023.89	588,039	588,039			588,039					171,374			0/0.
TA2200819		N/A	Equity/ Index	BMO-	08/25/2022	08/19/2023	08/18/2023	Sale	640	2,667,040	4167.25	3,411	3,411	5,165		3,411					1,754			0/0.
TA2201759		N/A	Equity/ Index	BAR-	07/01/2022	06/27/2023	06/27/2023	Sale	300	1,134,705	3782.35	97,737	97,737	143,490		97,737					45,753			0/0.
TA2201246		N/A	Equity/ Index	RBC-	12/20/2022	12/20/2023	12/20/2023	Sale	500	1,910,810	3921.62	208,644	208,644	432,065		208,644					224,321			0/0.
S&P 500 - CAPPED		N/A	Equity/ Index	T00C-	07/19/2023	12/29/2023	12/29/2023	Sale	1,345	6,191,801	4604.25	354,707	354,707	390,900		354,707					36,192			0/0.
TA2306414		N/A	Equity/ Index	SS-	11/04/2022	11/06/2023	11/06/2023	Sale	2,705	10,200,000	3770.55	272,340	272,340	504,900		272,340					232,560			0/0.
TA2202434		N/A	Equity/ Index	BOA-	08/25/2022	07/27/2023	07/27/2023	Sale	753	3,137,939	4167.25	98,048	98,048	159,674		98,048					61,626			0/0.
TA2201746		N/A	Equity/ Index	BAR-	11/07/2022	10/31/2023	10/31/2023	Sale	250	946,188	3784.75	94,093	94,093	80,455		94,093					(13,639)			0/0.
TA2202465		N/A	Equity/ Index	BMO-	04/04/2022	04/04/2023	04/04/2023	Expiration	2,100	9,623,544.03	4582.640000000000	187,038	187,038			187,038					(187,038)			0/0.
TA2200514		N/A	Equity/ Index	T00C-																				

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Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 - CAPPED		N/A	Equity/Index	BMO-	10/28/2022	10/26/2023	10/26/2023	Closing	400	1,532,700	3831.75	173,304	173,304	122,652		173,304						(50,652)		0/0
TA2202353																								0/0
S&P 500 - CAPPED		N/A	Equity/Index	BAR-	06/06/2022	06/06/2023	06/06/2023	Closing	3,494	14,400,000	4121.43	285,978	285,978	509,764		285,978						223,786		0/0
TA2201050																								0/0
S&P 500 - CAPPED		N/A	Equity/Index	BOA-	06/09/2023	08/03/2023	08/03/2023	Closing	200	860,544	4302.72		13,682	34,936		13,682						21,254		0/0
TA2305343																								0/0
S&P 500 - CAPPED		N/A	Equity/Index	T00C-	04/01/2022	03/31/2023	03/31/2023	Expiration	600	2,727,516	97	231,767	231,767			231,767						(231,767)		0/0
TA2200506																								0/0
S&P 500 - CAPPED		N/A	Equity/Index	RBC-	06/14/2023	08/23/2023	08/23/2023	Closing	100	440,900	4409		4,840	6,936		4,840						2,096		0/0
TA2305465																								0/0
S&P 500 - CAPPED		N/A	Equity/Index	BMO-	12/14/2022	12/14/2023	12/14/2023	Closing	225	900,000	3995.32	94,473	94,473	160,261		94,473						65,788		0/0
TA2202850																								0/0
S&P 500 - CAPPED		N/A	Equity/Index	RBC-	05/17/2022	04/27/2023	04/27/2023	Expiration	800	3,254,400	4068	234,856	234,856			234,856					(234,856)			0/0
TA2200881																								0/0
S&P 500 - CAPPED		N/A	Equity/Index	T00C-	07/14/2023	12/15/2023	12/15/2023	Closing	100	465,200	4552		43,718	50,061		43,718						6,343		0/0
TA2306284																								0/0
S&P 500 - CAPPED		N/A	Equity/Index	T00C-	07/14/2023	12/13/2023	12/13/2023	Closing	2,200	10,014,400	4552		338,152	400,994		338,152						62,842		0/0
TA2306278																								0/0
S&P 500 - CAPPED		N/A	Equity/Index	BNP-	07/12/2022	07/07/2023	07/07/2023	Closing	200	770,194	3850.97	73,484	73,484	99,266		73,484						25,782		0/0
TA2201314																						(130,192)		0/0
S&P 500 - CAPPED		N/A	Equity/Index	RBC-	01/26/2022	01/24/2023	01/24/2023	Expiration	370	1,636,680	4423.46	130,192	130,192	509,659		130,192						118,107		0/0
TA2200094																								0/0
S&P 500 - CAPPED		N/A	Equity/Index	BOA-	07/08/2022	07/06/2023	07/06/2023	Closing	900	3,516,300	3907	391,752	391,752	754,000		391,752						349,015		0/0
TA2201285																								0/0
S&P 500 - CAPPED		N/A	Equity/Index	RBC-	10/27/2022	10/27/2023	10/27/2023	Closing	3,808	14,500,000	3807.3	404,985	404,985			404,985						82,670		0/0
TA2202338																								0/0
S&P 500 - CAPPED		N/A	Equity/Index	SC-	07/11/2023	12/01/2023	12/01/2023	Closing	1,400	6,207,250	4433.75		344,882	427,532		344,882						43,267		0/0
TA2306124																								0/0
S&P 500 - CAPPED		N/A	Equity/Index	BNP-	12/07/2022	12/07/2023	12/07/2023	Closing	203	800,000	3833.92	86,296	86,296	129,563		86,296						(169,394)		0/0
TA2202770																								0/0
S&P 500 - CAPPED		N/A	Equity/Index	BAR-	01/10/2022	01/10/2023	01/10/2023	Expiration	1,884	8,800,000	4670.29	169,394	169,394	1,404,495		169,394						604,817		0/0
TA2200034																								0/0
S&P 500 - CAPPED		N/A	Equity/Index	T00C-	12/02/2022	12/01/2023	12/01/2023	Closing	6,900	28,084,730	4071.7	799,678	799,678			799,678								0/0
TA2202727																								0/0
S&P 500 - CAPPED		N/A	Equity/Index	BNP-	07/13/2023	12/08/2023	12/08/2023	Closing	154	689,160	4540		33,312	40,858		33,312						7,546		0/0
TA2306230																								0/0
S&P 500 - CAPPED		N/A	Equity/Index	BAR-	08/30/2022	08/30/2023	08/30/2023	Closing	151	600,000	3886.16	62,904	62,904	77,781		62,904						14,877		0/0
TA2201806																								0/0
S&P 500 - CAPPED		N/A	Equity/Index	T00C-	05/06/2022	05/05/2023	05/05/2023	Closing	5,700	23,303,038	4123.34	455,804	455,804	73,359		455,804						(382,445)		0/0
TA2200772																								0/0
S&P 500 - CAPPED		N/A	Equity/Index	T00C-	06/24/2022	06/26/2023	06/26/2023	Closing	3,600	14,082,264	3911.74	299,252	299,252	544,824		299,252						245,572		0/0
TA2201177																								0/0
S&P 500 - CAPPED		N/A	Equity/Index	BAR-	06/07/2022	06/07/2023	06/07/2023	Closing	2,355	9,800,000	4160.68	194,036	194,036	251,649		194,036						57,613		0/0
TA2201079																								0/0
S&P 500 - CAPPED		N/A	Equity/Index	BOA-	06/09/2023	08/03/2023	08/03/2023	Closing	500	2,151,360	4302.72		34,015	52,505		34,015						18,490		0/0
TA2305342																								0/0
S&P 500 - CAPPED		N/A	Equity/Index	BAR-	08/05/2022	08/04/2023	08/04/2023	Closing	6,682	27,700,000	96	663,433	663,433	1,180,052		663,433						516,619		0/0
TA2201536																								0/0
S&P 500 - CAPPED		N/A	Equity/Index	BAR-	08/25/2022	08/15/2023	08/15/2023	Closing	1,503	6,263,377	4167.25	207,579	207,579	211,502		207,579						3,923		0/0
TA2201756																								0/0
S&P 500 - CAPPED		N/A	Equity/Index	SC-	07/18/2023	12/22/2023	12/22/2023	Closing	1,835	8,306,043	4575.5		72,299	80,061		72,299						7,762		0/0
TA2306374																								0/0
S&P 500 - CAPPED		N/A	Equity/Index	T00C-	09/22/2022	09/22/2023	09/22/2023	Closing	3,800	14,280,362	3757.99	373,637	373,637	688,180		373,637						314,543		0/0
TA2202034																								0/0
S&P 500 - CAPPED		N/A	Equity/Index	T00C-	02/03/2022	02/03/2023	02/03/2023	Expiration	1,200	5,372,928	96	447,439	447,439			447,439						(422,001)		0/0
TA2200138																								0/0
S&P 500 - CAPPED		N/A	Equity/Index	T00C-	02/23/2022	02/23/2023	02/23/2023	Expiration	1,400	5,915,700	4425.5	109,698	109,698			109,698						15,725		0/0
TA2200256																								0/0
S&P 500 - CAPPED		N/A	Equity/Index	BOA-	09/09/2022	08/29/2023	08/29/2023	Closing	320	1,299,040	4059.5	133,722	133,722	149,446		133,722						(138,975)		0/0
TA2201915																								0/0
S&P 500 - CAPPED		N/A	Equity/Index	RBC-	01/25/2022	01/25/2023	01/25/2023	Expiration	1,722	7,500,000	4556.45					138,975						(376,054)		0/0
TA2200088																								0/0
S&P 500 - CAPPED		N/A	Equity/Index	BAR-	03/28/2022	03/03/2023	03/03/2023	Expiration	722	3,278,963	4541.5	376,054	376,054			376,054								0/0
TA2200459																								0/0
S&P 500 - CAPPED		N/A	Equity/Index	RBC-	03/14/2022	03/14/2023	03/14/2023	Expiration	2,492	10,400,000	97	197,079	197,079			197,079						(197,079)		0/0
TA2200346																								0/0

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Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Indicate Exercise, Expiration, or Sale	Termination Date	Indicate Exercise, Expiration, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Value Carrying Value	Code	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B/A C.V.	Current Year's (Amortization)/Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 - CAPPED	TA2201985	Equity/Index	BAR-	09/16/2022	09/18/2023	Closing Sale	09/18/2023	Closing Sale	2,633	10,200,000	3873.33	264,182	264,182	479,409		264,182					215,227			0/0
S&P 500 - CAPPED	TA2200037	Equity/Index	RBC-	01/10/2022	01/06/2023	Expiration	01/06/2023	Expiration	677	3,100,491	4579.75	211,122	211,122			211,122					(211,122)			0/0
S&P 500 - CAPPED	TA2200396	Equity/Index	T00C-	03/21/2022	03/21/2023	Expiration	03/21/2023	Expiration	2,200	9,814,596	4461.18	192,292	192,292			192,292					(192,292)			0/0
S&P 500 - CAPPED	TA2201283	Equity/Index	B0A-	07/08/2022	06/06/2023	Closing Sale	06/06/2023	Closing Sale	700	2,734,900	3907	184,534	184,534	113,694		184,534					(70,840)			0/0
S&P 500 - CAPPED	TA2202463	Equity/Index	BK0-	11/07/2022	09/28/2023	Closing Sale	09/28/2023	Closing Sale	400	1,513,900	3784.75	175,372	175,372	232,264		175,372					56,892			0/0
S&P 500 - CAPPED	TA2202276	Equity/Index	BK0-	10/20/2022	09/19/2023	Closing Sale	09/19/2023	Closing Sale	3,231	11,972,471	3705.5	377,187	377,187	898,573		377,187					521,386			0/0
S&P 500 - CAPPED	TA2200954	Equity/Index	BK0-	05/25/2022	05/25/2023	Closing Sale	05/25/2023	Closing Sale	1,759	7,000,000	3978.73	133,700	133,700	240,803		133,700					107,103			0/0
S&P 500 - CAPPED	TA2306368	Equity/Index	SS-	07/18/2023	12/22/2023	Closing Sale	12/22/2023	Closing Sale	145	663,448	4575.5	58,229	58,229	65,388		58,229					7,159			0/0
S&P 500 - CLI/QUET	TA2201595	Equity/Index	UBS-	08/12/2022	08/14/2023	Expiration	08/14/2023	Expiration	1,472	6,300,000	96	104,580	104,580	4280,149999999999		104,580					(104,580)			0/0
S&P 500 - CLI/QUET	TA2202322	Equity/Index	JPM-	10/26/2022	10/26/2023	Expiration	10/26/2023	Expiration	1,175	4,500,000	3830.6	66,600	66,600			66,600					(66,600)			0/0
S&P 500 - CLI/QUET	TA2201436	Equity/Index	JPM-	07/27/2022	07/27/2023	Expiration	07/27/2023	Expiration	1,367	5,500,000	4023.61	89,100	89,100			89,100					(89,100)			0/0
S&P 500 - CLI/QUET	TA2200376	Equity/Index	JPM-	03/18/2022	03/17/2023	Expiration	03/17/2023	Expiration	1,927	8,600,000	4463.12	123,840	123,840			123,840					(123,840)			0/0
S&P 500 - CLI/QUET	TA2201222	Equity/Index	BK0-	06/30/2022	06/30/2023	Expiration	06/30/2023	Expiration	938	3,550,000	3785.38	52,185	52,185			52,185					(52,185)			0/0
S&P 500 - CLI/QUET	TA2200903	Equity/Index	NS-	05/18/2022	05/18/2023	Expiration	05/18/2023	Expiration	1,325	5,200,000	3923.68	71,240	71,240			71,240					(71,240)			0/0
S&P 500 - CLI/QUET	TA2200248	Equity/Index	NS-	02/18/2022	02/17/2023	Expiration	02/17/2023	Expiration	1,748	7,600,000	4348.87	110,960	110,960			110,960					(110,960)			0/0
S&P 500 - CLI/QUET	TA2200213	Equity/Index	UBS-	02/11/2022	02/13/2023	Expiration	02/13/2023	Expiration	1,358	6,000,000	403	89,400	89,400			89,400					(89,400)			0/0
S&P 500 - CLI/QUET	TA2200774	Equity/Index	JPM-	05/06/2022	05/08/2023	Expiration	05/08/2023	Expiration	1,334	5,500,000	4123.34	78,650	78,650			78,650					(78,650)			0/0
S&P 500 - CLI/QUET	TA2201180	Equity/Index	BK0-	06/24/2022	06/23/2023	Expiration	06/23/2023	Expiration	2,761	10,800,000	3911.74	168,480	168,480			168,480					(168,480)			0/0
S&P 500 - CLI/QUET	TA2200404	Equity/Index	UBS-	03/22/2022	03/22/2023	Expiration	03/22/2023	Expiration	1,042	4,700,000	97	70,970	70,970	4511,609999999999		70,970					(70,970)			0/0
S&P 500 - CLI/QUET	TA2201984	Equity/Index	NS-	09/16/2022	09/18/2023	Expiration	09/18/2023	Expiration	1,807	7,000,000	3873.33	114,800	114,800			114,800					(114,800)			0/0
S&P 500 - CLI/QUET	TA2200191	Equity/Index	UBS-	02/04/2022	02/03/2023	Expiration	02/03/2023	Expiration	1,955	8,800,000	4500.53	127,600	127,600			127,600					(127,600)			0/0
S&P 500 - CLI/QUET	TA2201594	Equity/Index	UBS-	08/12/2022	08/11/2023	Expiration	08/11/2023	Expiration	2,056	8,800,000	96	146,080	146,080			146,080					(146,080)			0/0
S&P 500 - CLI/QUET	TA2201928	Equity/Index	UBS-	09/12/2022	09/12/2023	Expiration	09/12/2023	Expiration	2,190	9,000,000	4110.41	156,600	156,600			156,600					(156,600)			0/0
S&P 500 - CLI/QUET	TA2201546	Equity/Index	BK0-	08/08/2022	08/08/2023	Expiration	08/08/2023	Expiration	1,691	7,000,000	404	116,900	116,900			116,900					(116,900)			0/0
S&P 500 - CLI/QUET	TA2200658	Equity/Index	SS-	04/19/2022	04/19/2023	Expiration	04/19/2023	Expiration	1,064	4,750,000	4462.21	73,150	73,150			73,150					(73,150)			0/0
S&P 500 - CLI/QUET	TA2202070	Equity/Index	BWP-	09/27/2022	09/27/2023	Expiration	09/27/2023	Expiration	1,727	6,300,000	3647.29	99,918	99,918			99,918					(99,918)			0/0
S&P 500 - CLI/QUET	TA2202206	Equity/Index	JPM-	10/13/2022	10/13/2023	Expiration	10/13/2023	Expiration	1,144	4,200,000	3669.91	64,260	64,260			64,260					(64,260)			0/0
S&P 500 - CLI/QUET	TA2201360	Equity/Index	BK0-	07/18/2022	07/18/2023	Expiration	07/18/2023	Expiration	3,054	11,700,000	3930.85	189,540	189,540			189,540					(189,540)			0/0
S&P 500 - CLI/QUET	TA2200570	Equity/Index	JPM-	04/08/2022	04/06/2023	Expiration	04/06/2023	Expiration	1,894	8,500,000	4488.28	133,450	133,450			133,450					(133,450)			0/0
S&P 500 - CLI/QUET	TA2200688	Equity/Index	UBS-	04/22/2022	04/21/2023	Expiration	04/21/2023	Expiration	2,107	9,000,000	4271.78	136,800	136,800			136,800					(136,800)			0/0
S&P 500 - CLI/QUET	TA2201672	Equity/Index	BK0-	08/19/2022	08/18/2023	Expiration	08/18/2023	Expiration	2,010	8,500,000	96	142,800	142,800	4228,479999999999		142,800					(142,800)			0/0
S&P 500 - CLI/QUET	TA2201983	Equity/Index	NS-	09/16/2022	09/15/2023	Expiration	09/15/2023	Expiration	2,349	9,100,000	3873.33	149,240	149,240			149,240					(149,240)			0/0
S&P 500 - CLI/QUET	TA2201774	Equity/Index	BK0-	08/26/2022	08/28/2023	Expiration	08/28/2023	Expiration	1,405	5,700,000	4057.66	95,190	95,190			95,190					(95,190)			0/0

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
SSP 500 - CLIQUET		N/A	Equity/Index	UBS-	08/02/2022	08/02/2023	08/02/2023	Expiration	1,393	5,700,000	4091.19	96,330	4091.19			96,330						(96,330)		0/0.
TA2201491		N/A	Equity/Index	UBS-	04/01/2022	03/31/2023	03/31/2023	Expiration	1,540	7,000,000	97	107,800	97			107,800						(107,800)		0/0.
TA2200497		N/A	Equity/Index	UBS-	08/19/2022	08/21/2023	08/21/2023	Expiration	1,301	5,500,000	96	92,400	96			92,400						(92,400)		0/0.
TA2201673		N/A	Equity/Index	BMO-	11/18/2022	11/20/2023	11/20/2023	Expiration	1,564	6,200,000	3965.34	100,440	3965.34			100,440						(100,440)		0/0.
TA2202577		N/A	Equity/Index	UBS-	06/17/2022	06/16/2023	06/16/2023	Expiration	1,769	6,500,000	3674.84	98,150	3674.84			98,150						(98,150)		0/0.
TA2201140		N/A	Equity/Index	MS-	09/30/2022	10/02/2023	10/02/2023	Expiration	2,092	7,500,000	3585.62	116,250	3585.62			116,250						(116,250)		0/0.
TA2202109		N/A	Equity/Index	CITI-	10/10/2022	10/10/2023	10/10/2023	Closing	2,353	8,500,000	3612.39	134,300	3612.39	52,971		134,300						(81,329)		0/0.
TA2202187		N/A	Equity/Index	MS-	06/09/2022	06/09/2023	06/09/2023	Expiration	1,792	7,200,000	4017.82	105,840	4017.82			105,840						(105,840)		0/0.
TA2201098		N/A	Equity/Index	MS-	10/31/2022	10/31/2023	10/31/2023	Expiration	2,970	11,500,000	3871.98	166,750	3871.98			166,750						(166,750)		0/0.
TA2202380		N/A	Equity/Index	UBS-	12/14/2022	12/14/2023	12/14/2023	Expiration	751	3,000,000	3905.32	53,400	3905.32			53,400						(53,400)		0/0.
TA2202948		N/A	Equity/Index	UBS-	05/13/2022	05/15/2023	05/15/2023	Expiration	1,392	5,600,000	4023.89	76,720	4023.89			76,720						(76,720)		0/0.
SSP 500 - CLIQUET		N/A	Equity/Index	CITI-	04/25/2022	04/25/2023	04/25/2023	Expiration	1,862	8,000,000	4296.12	120,000	4296.12			120,000						(120,000)		0/0.
TA2200923		N/A	Equity/Index	JPIM-	03/25/2022	03/24/2023	03/24/2023	Expiration	1,387	6,300,000	04	97,650	04			97,650						(97,650)		0/0.
TA2200699		N/A	Equity/Index	JPIM-	05/13/2022	05/12/2023	05/12/2023	Expiration	2,137	8,600,000	4023.89	117,820	4023.89			117,820						(117,820)		0/0.
SSP 500 - CLIQUET		N/A	Equity/Index	CITI-	05/02/2022	05/02/2023	05/02/2023	Expiration	1,757	7,300,000	4155.38	106,580	4155.38			106,580						(106,580)		0/0.
TA2200741		N/A	Equity/Index	UBS-	04/14/2022	04/14/2023	04/14/2023	Expiration	1,548	6,800,000	4392.59	104,720	4392.59			104,720						(104,720)		0/0.
TA2200614		N/A	Equity/Index	JPIM-	03/01/2022	03/01/2023	03/01/2023	Expiration	1,393	6,000,000	4306.26	83,400	4306.26			83,400						(83,400)		0/0.
TA2200284		N/A	Equity/Index	MS-	12/12/2022	12/12/2023	12/12/2023	Closing	2,882	11,500,000	3990.56	200,100	3990.56	157,265		200,100						(42,835)		0/0.
SSP 500 - CLIQUET		N/A	Equity/Index	JPIM-	07/08/2022	07/07/2023	07/07/2023	Expiration	1,641	6,400,000	3899.38	97,920	3899.38			97,920						(97,920)		0/0.
TA2201280		N/A	Equity/Index	BMO-	12/15/2022	12/15/2023	12/15/2023	Closing	1,027	4,000,000	3895.75	69,600	3895.75	21,623		69,600						(47,977)		0/0.
TA2202863		N/A	Equity/Index	JPIM-	05/20/2022	05/19/2023	05/19/2023	Expiration	2,281	8,900,000	3901.36	121,930	3901.36			121,930						(121,930)		0/0.
SSP 500 - CLIQUET		N/A	Equity/Index	JPIM-	06/13/2022	06/13/2023	06/13/2023	Expiration	3,147	11,800,000	3749.63	166,380	3749.63			166,380						(166,380)		0/0.
TA2201122		N/A	Equity/Index	BMO-	12/09/2022	12/09/2023	12/09/2023	Closing	2,567	10,100,000	3934.38	175,740	3934.38	171,649		175,740						(4,091)		0/0.
TA2202798		N/A	Equity/Index	UBS-	07/11/2022	07/11/2023	07/11/2023	Expiration	1,712	6,600,000	3954.43	102,300	3954.43			102,300						(102,300)		0/0.
TA2201292		N/A	Equity/Index	BMO-	05/04/2022	05/04/2023	05/04/2023	Expiration	884	3,800,000	4300.17	55,100	4300.17			55,100						(55,100)		0/0.
SSP 500 - CLIQUET		N/A	Equity/Index	MS-	08/05/2022	08/04/2023	08/04/2023	Expiration	1,689	7,000,000	96	112,350	96			112,350						(112,350)		0/0.
TA2201921		N/A	Equity/Index	BMO-	01/07/2022	01/09/2023	01/09/2023	Expiration	1,539	7,200,000	4677.03	116,640	4677.03			116,640						(116,640)		0/0.
TA2200029		N/A	Equity/Index	JPIM-	06/03/2022	06/02/2023	06/02/2023	Expiration	1,290	5,300,000	4108.54	73,140	4108.54			73,140						(73,140)		0/0.
SSP 500 - CLIQUET		N/A	Equity/Index	JPIM-	01/14/2022	01/13/2023	01/13/2023	Expiration	965	4,500,000	04	70,650	04			70,650						(70,650)		0/0.
TA2200054		N/A	Equity/Index	UBS-	11/04/2022	11/06/2023	11/06/2023	Closing	1,061	4,000,000	3770.55	58,800	3770.55	183,488		58,800						124,688		0/0.
SSP 500 - CLIQUET		N/A	Equity/Index	JPIM-	10/27/2022	10/27/2023	10/27/2023	Expiration	1,366	5,200,000	3807.3	76,440	3807.3			76,440						(76,440)		0/0.
TA2202337		N/A	Equity/Index	CITI-	06/10/2022	06/12/2023	06/12/2023	Expiration	1,102	4,300,000	3900.86	61,490	3900.86			61,490						(61,490)		0/0.
TA2201116		N/A	Equity/Index	CITI-																				0/0.

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B/A C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
SSP 500 - CLIQUET TA2200724		N/A	Equity/Index	JPM	04/28/2022	04/28/2023	04/28/2023	Expiration	1,1026	4,400,000	4287.5	65,560	65,560			65,560								0/0
SSP 500 - CLIQUET TA2202718		N/A	Equity/Index	JPM	12/02/2022	12/01/2023	12/01/2023	Expiration	1,1375	5,600,000	4071.7	97,440	97,440			97,440								0/0
SSP 500 - CLIQUET TA2200435		N/A	Equity/Index	JPM	03/25/2022	03/24/2023	03/24/2023	Expiration	1,1915	8,700,000	04	134,850	134,850			134,850								0/0
SSP 500 - CLIQUET TA2200804		N/A	Equity/Index	UBS	05/11/2022	05/11/2023	05/11/2023	Expiration	1,1271	5,000,000	3935.18	68,000	68,000			68,000								0/0
SSP 500 - CLIQUET TA2201250		N/A	Equity/Index	MS	07/05/2022	07/05/2023	07/05/2023	Expiration	1,1827	7,000,000	3831.39	107,800	107,800			107,800								0/0
SSP 500 - CLIQUET TA2200257		N/A	Equity/Index	GS	02/23/2022	02/23/2023	02/23/2023	Expiration	1,1065	4,500,000	4225.5	63,450	63,450			63,450								0/0
SSP 500 - CLIQUET TA2200397		N/A	Equity/Index	JPM	03/21/2022	03/21/2023	03/21/2023	Expiration	1,1435	6,400,000	4461.18	94,720	94,720			94,720								0/0
TA2202177		N/A	Equity/Index	JPM	10/07/2022	10/06/2023	10/06/2023	Sale	1,1484	5,400,000	3639.66	86,400	86,400	129,068		86,400								0/0
SSP 500 - CLIQUET TA2200224		N/A	Equity/Index	GS	02/15/2022	02/15/2023	02/15/2023	Expiration	828	3,700,000	4471.07	55,130	55,130			55,130								0/0
SSP 500 - CLIQUET TA2200108		N/A	Equity/Index	UBS	01/28/2022	01/27/2023	01/27/2023	Expiration	1,1918	8,500,000	04	119,850	119,850			119,850								0/0
TA2202108		N/A	Equity/Index	CITI	09/30/2022	09/29/2023	09/29/2023	Expiration	1,1841	6,600,000	3685.62	102,300	102,300			102,300								0/0
SSP 500 - CLIQUET TA2200676		N/A	Equity/Index	JPM	04/21/2022	04/21/2023	04/21/2023	Expiration	1,1047	4,600,000	4393.66	71,300	71,300			71,300								0/0
SSP 500 - CLIQUET TA2202546		N/A	Equity/Index	RBC	11/15/2022	11/15/2023	11/15/2023	Expiration	1,1553	6,200,000	3991.73	103,850	103,850			103,850								0/0
TA2202026		N/A	Equity/Index	JPM	09/21/2022	09/21/2023	09/21/2023	Closing	1,1372	5,200,000	3789.93	85,280	85,280	121,557		85,280								0/0
SSP 500 - CLIQUET TA2202499		N/A	Equity/Index	CITI	11/10/2022	11/10/2023	11/10/2023	Sale	1,1820	7,200,000	3956.37	115,200	115,200	32,476		115,200								0/0
SSP 500 - CLIQUET TA2200001		N/A	Equity/Index	UBS	01/03/2022	01/03/2023	01/03/2023	Expiration	1,1376	6,600,000	04	107,580	107,580			107,580								0/0
SSP 500 - CLIQUET TA2201854		N/A	Equity/Index	UBS	09/06/2022	09/06/2023	09/06/2023	Sale	2,1354	9,200,000	3908.19	153,640	153,640			153,640								0/0
TA2200363		N/A	Equity/Index	UBS	03/16/2022	03/16/2023	03/16/2023	Expiration	1,1951	8,500,000	97	119,000	119,000			119,000								0/0
SSP 500 - CLIQUET TA2200222		N/A	Equity/Index	GS	02/14/2022	02/14/2023	02/14/2023	Expiration	931	4,100,000	4401.67	60,680	60,680			60,680								0/0
TA2201509		N/A	Equity/Index	BMO	08/04/2022	08/04/2023	08/04/2023	Expiration	621	2,580,000	96	41,280	41,280			41,280								0/0
SSP 500 - CLIQUET TA2202246		N/A	Equity/Index	JPM	10/17/2022	10/17/2023	10/17/2023	Expiration	2,1474	9,100,000	3677.95	139,230	139,230			139,230								0/0
TA2200984		N/A	Equity/Index	BMO	05/27/2022	05/26/2023	05/26/2023	Expiration	1,1611	6,700,000	4158.24	91,120	91,120			91,120								0/0
SSP 500 - CLIQUET TA2201817		N/A	Equity/Index	BMO	08/31/2022	08/31/2023	08/31/2023	Expiration	759	3,000,000	3955	50,400	50,400			50,400								0/0
TA2202974		N/A	Equity/Index	BMO	12/29/2022	12/29/2023	12/29/2023	Expiration	1,1117	4,300,000	3949.28	75,250	75,250			75,250								0/0
SSP 500 - CLIQUET TA2201139		N/A	Equity/Index	MS	06/17/2022	06/16/2023	06/16/2023	Expiration	1,1932	7,100,000	3674.84	107,210	107,210			107,210								0/0
TA2200744		N/A	Equity/Index	JPM	05/03/2022	05/03/2023	05/03/2023	Expiration	819	3,420,000	96	50,274	50,274			50,274								0/0
SSP 500 - CLIQUET TA2202799		N/A	Equity/Index	UBS	12/09/2022	12/09/2023	12/09/2023	Closing	2,1237	8,800,000	3934.38	153,120	153,120	218,845		153,120								0/0
SSP 500 - CLIQUET TA2202597		N/A	Equity/Index	UBS	11/21/2022	11/21/2023	11/21/2023	Sale	2,1279	9,000,000	3949.94	148,500	148,500	83,202		148,500								0/0
SSP 500 - CLIQUET TA2200986		N/A	Equity/Index	BMO	05/27/2022	05/30/2023	05/30/2023	Expiration	1,1202	5,000,000	4158.24	68,000	68,000			68,000								0/0
SSP 500 - CLIQUET TA2202107		N/A	Equity/Index	CITI	09/30/2022	09/29/2023	09/29/2023	Expiration	1,1339	4,800,000	3985.62	74,400	74,400			74,400								0/0
TA2201226		N/A	Equity/Index	UBS	07/01/2022	06/30/2023	06/30/2023	Expiration	1,1712	6,550,000	3925.33	98,578	98,578			98,578								0/0
SSP 500 - CLIQUET TA2201228		N/A	Equity/Index	UBS	07/01/2022	07/03/2023	07/03/2023	Expiration	784	3,000,000	3925.33	45,150	45,150			45,150								0/0
SSP 500 - CLIQUET TA2202916		N/A	Equity/Index	UBS	12/22/2022	12/22/2023	12/22/2023	Sale	1,1570	6,000,000	3922.39	105,000	105,000	168,067		105,000								0/0

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Maturity or Expiration Date	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 - CLIQUET		N/A	Equity/Index_CITI-		06/10/2022	06/09/2023	06/09/2023	Expiration	2,435	9,500,000	3900.86	135,850	135,850			135,850								0/0.
TA2201114			Equity/Index_CBS-		06/14/2022	06/14/2023	06/14/2023	Expiration	1,339	5,000,000	3735.48	72,500	72,500			72,500								0/0.
TA2201123		N/A	Equity/Index_CBS-		06/14/2022	06/14/2023	06/14/2023	Expiration	1,339	5,000,000	3735.48	72,500	72,500			72,500								0/0.
S&P 500 - CLIQUET		N/A	Equity/Index_CBS-		06/14/2022	06/14/2023	06/14/2023	Expiration	1,339	5,000,000	3735.48	72,500	72,500			72,500								0/0.
TA2200616		N/A	Equity/Index_CBS-		06/14/2022	06/14/2023	06/14/2023	Expiration	1,339	5,000,000	3735.48	72,500	72,500			72,500								0/0.
S&P 500 - CLIQUET		N/A	Equity/Index_CBS-		06/14/2022	06/14/2023	06/14/2023	Expiration	1,339	5,000,000	3735.48	72,500	72,500			72,500								0/0.
TA2201906		N/A	Equity/Index_CBS-		06/14/2022	06/14/2023	06/14/2023	Expiration	1,339	5,000,000	3735.48	72,500	72,500			72,500								0/0.
S&P 500 - CLIQUET		N/A	Equity/Index_CBS-		06/14/2022	06/14/2023	06/14/2023	Expiration	1,339	5,000,000	3735.48	72,500	72,500			72,500								0/0.
TA2200125		N/A	Equity/Index_CBS-		06/14/2022	06/14/2023	06/14/2023	Expiration	1,339	5,000,000	3735.48	72,500	72,500			72,500								0/0.
S&P 500 - CLIQUET		N/A	Equity/Index_CBS-		06/14/2022	06/14/2023	06/14/2023	Expiration	1,339	5,000,000	3735.48	72,500	72,500			72,500								0/0.
TA2202995		N/A	Equity/Index_CBS-		06/14/2022	06/14/2023	06/14/2023	Expiration	1,339	5,000,000	3735.48	72,500	72,500			72,500								0/0.
S&P 500 - CLIQUET		N/A	Equity/Index_CBS-		06/14/2022	06/14/2023	06/14/2023	Expiration	1,339	5,000,000	3735.48	72,500	72,500			72,500								0/0.
TA2202897		N/A	Equity/Index_CBS-		06/14/2022	06/14/2023	06/14/2023	Expiration	1,339	5,000,000	3735.48	72,500	72,500			72,500								0/0.
S&P 500 - CLIQUET		N/A	Equity/Index_CBS-		06/14/2022	06/14/2023	06/14/2023	Expiration	1,339	5,000,000	3735.48	72,500	72,500			72,500								0/0.
TA2202652		N/A	Equity/Index_CBS-		06/14/2022	06/14/2023	06/14/2023	Expiration	1,339	5,000,000	3735.48	72,500	72,500			72,500								0/0.
S&P 500 - CLIQUET		N/A	Equity/Index_CBS-		06/14/2022	06/14/2023	06/14/2023	Expiration	1,339	5,000,000	3735.48	72,500	72,500			72,500								0/0.
TA2200792		N/A	Equity/Index_CBS-		06/14/2022	06/14/2023	06/14/2023	Expiration	1,339	5,000,000	3735.48	72,500	72,500			72,500								0/0.
S&P 500 - CLIQUET		N/A	Equity/Index_CBS-		06/14/2022	06/14/2023	06/14/2023	Expiration	1,339	5,000,000	3735.48	72,500	72,500			72,500								0/0.
TA2201141		N/A	Equity/Index_CBS-		06/14/2022	06/14/2023	06/14/2023	Expiration	1,339	5,000,000	3735.48	72,500	72,500			72,500								0/0.
S&P 500 - CLIQUET		N/A	Equity/Index_CBS-		06/14/2022	06/14/2023	06/14/2023	Expiration	1,339	5,000,000	3735.48	72,500	72,500			72,500								0/0.
TA2201392		N/A	Equity/Index_CBS-		06/14/2022	06/14/2023	06/14/2023	Expiration	1,339	5,000,000	3735.48	72,500	72,500			72,500								0/0.
S&P 500 - CLIQUET		N/A	Equity/Index_CBS-		06/14/2022	06/14/2023	06/14/2023	Expiration	1,339	5,000,000	3735.48	72,500	72,500			72,500								0/0.
TA2201658		N/A	Equity/Index_CBS-		06/14/2022	06/14/2023	06/14/2023	Expiration	1,339	5,000,000	3735.48	72,500	72,500			72,500								0/0.
S&P 500 - CLIQUET		N/A	Equity/Index_CBS-		06/14/2022	06/14/2023	06/14/2023	Expiration	1,339	5,000,000	3735.48	72,500	72,500			72,500								0/0.
TA2200199		N/A	Equity/Index_CBS-		06/14/2022	06/14/2023	06/14/2023	Expiration	1,339	5,000,000	3735.48	72,500	72,500			72,500								0/0.
S&P 500 - CLIQUET		N/A	Equity/Index_CBS-		06/14/2022	06/14/2023	06/14/2023	Expiration	1,339	5,000,000	3735.48	72,500	72,500			72,500								0/0.
TA2200246		N/A	Equity/Index_CBS-		06/14/2022	06/14/2023	06/14/2023	Expiration	1,339	5,000,000	3735.48	72,500	72,500			72,500								0/0.
S&P 500 - CLIQUET		N/A	Equity/Index_CBS-		06/14/2022	06/14/2023	06/14/2023	Expiration	1,339	5,000,000	3735.48	72,500	72,500			72,500								0/0.
TA2201794		N/A	Equity/Index_CBS-		06/14/2022	06/14/2023	06/14/2023	Expiration	1,339	5,000,000	3735.48	72,500	72,500			72,500								0/0.
S&P 500 - CLIQUET		N/A	Equity/Index_CBS-		06/14/2022	06/14/2023	06/14/2023	Expiration	1,339	5,000,000	3735.48	72,500	72,500			72,500								0/0.
TA2202190		N/A	Equity/Index_CBS-		06/14/2022	06/14/2023	06/14/2023	Expiration	1,339	5,000,000	3735.48	72,500	72,500			72,500								0/0.
S&P 500 - CLIQUET		N/A	Equity/Index_CBS-		06/14/2022	06/14/2023	06/14/2023	Expiration	1,339	5,000,000	3735.48	72,500	72,500			72,500								0/0.
TA2202151		N/A	Equity/Index_CBS-		06/14/2022	06/14/2023	06/14/2023	Expiration	1,339	5,000,000	3735.48	72,500	72,500			72,500								0/0.
S&P 500 - CLIQUET		N/A	Equity/Index_CBS-		06/14/2022	06/14/2023	06/14/2023	Expiration	1,339	5,000,000	3735.48	72,500	72,500			72,500								0/0.
TA2200568		N/A	Equity/Index_CBS-		06/14/2022	06/14/2023	06/14/2023	Expiration	1,339	5,000,000	3735.48	72,500	72,500			72,500								0/0.
S&P 500 - CLIQUET		N/A	Equity/Index_CBS-		06/14/2022	06/14/2023	06/14/2023	Expiration	1,339	5,000,000	3735.48	72,500	72,500			72,500								0/0.
TA2200615		N/A	Equity/Index_CBS-		06/14/2022	06/14/2023	06/14/2023	Expiration	1,339	5,000,000	3735.48	72,500	72,500			72,500								0/0.
S&P 500 - CLIQUET		N/A	Equity/Index_CBS-		06/14/2022	06/14/2023	06/14/2023	Expiration	1,339	5,000,000	3735.48	72,500	72,500			72,500								0/0.
TA2201569		N/A	Equity/Index_CBS-		06/14/2022	06/14/2023	06/14/2023	Expiration	1,339	5,000,000	3735.48	72,500	72,500			72,500								0/0.
S&P 500 - CLIQUET		N/A	Equity/Index_CBS-		06/14/2022	06/14/2023	06/14/2023	Expiration	1,339	5,000,000	3735.48	72,500	72,500			72,500								0/0.
TA2202198		N/A	Equity/Index_CBS-		06/14/2022	06/14/2023	06/14/2023	Expiration	1,339	5,000,000	3735.48	72,500	72,500			72,500								0/0.
S&P 500 - CLIQUET		N/A	Equity/Index_CBS-		06/14/2022	06/14/2023	06/14/2023	Expiration	1,339	5,000,000	3735.48	72,500	72,500			72,500								0/0.
TA2201382		N/A	Equity/Index_CBS-		06/14/2022	06/14/2023	06/14/2023	Expiration	1,339	5,000,000	3735.48	72,500	72,500			72,500								0/0.
S&P 500 - CLIQUET		N/A	Equity/Index_CBS-		06/14/2022	06/14/2023	06/14/2023	Expiration	1,339	5,000,000	3735.48	72,500	72,500			72,500								0/0.
TA2200119		N/A	Equity/Index_CBS-		06/14/2022	06/14/2023	06/14/2023	Expiration	1,339	5,000,000	3735.48	72,500	72,500			72,500								0/0.
S&P 500 - CLIQUET		N/A	Equity/Index_CBS-		06/14/2022	06/14/2023	06/14/2023	Expiration	1,339	5,000,000	3735.48	72,500	72,500			72,500								0/0.
TA2200092		N/A	Equity/Index_CBS-		06/14/2022	06/14/2023	06/14/2023	Expiration	1,339	5,000,000	3735.48	72,500	72,500			72,500								0/0.
S&P 500 - CLIQUET		N/A	Equity/Index_CBS-		06/14/2022	06/14/2023	06/14/2023	Expiration	1,339	5,000,000	3735.48	72,500	72,500			72,500								0/0.
TA2201905		N/A	Equity/Index_CBS-		06/14/2022	06/14/2023	06/14/2023	Expiration	1,339	5,000,000	3735.48	72,500	72,500			72,500								0/0.
S&P 500 - CLIQUET		N/A	Equity/Index_CBS-		06/14/2022	06/14/2023	06/14/2023	Expiration	1,339	5,000,000	3735.48	72,500	72,500			72,500								0/0.
TA2202165		N/A	Equity/Index_CBS-		06/14/2022	06/14/2023	06/14/2023	Expiration	1,339	5,000,000	3735.48	72,500	72,500			72,500								0/0.
S&P 500 - CLIQUET		N/A	Equity/Index_CBS-		06/14/2022	06/14/2023	06/14/2023	Expiration	1,339	5,000,000	3735.48	72,500	72,500			72,500								0/0.
TA2200766		N/A	Equity/Index_CBS-		06/14/2022	06/14/2023	06/14/2023	Expiration	1,339	5,000,000	3735.48	72,500	72,500			72,500								0/0.
S&P 500 - CLIQUET		N/A	Equity/Index_CBS-		06/14/2022	06/14/2023	06/14/2023	Expiration	1,339	5,000,000	3735.48	72,500	72,500			72,500								0/0.
TA2202056		N/A	Equity/Index_CBS-		06/14/2022	06/14/2023	06/14/2023	Expiration	1,339	5,000,000	3735.48	72,500	72,500			72,500								0/0.
S&P 500 - CLIQUET		N/A	Equity/Index_CBS-		06/14/2022	06/14/2023	06/14/2023	Expiration	1,339	5,000,000	3735.48	72,500	72,500			72,500								0/0.
TA2201523		N/A	Equity/Index_CBS-		06/14/2022	06/14/2023	06/14/2023	Expiration	1,339	5,000,000	3735.48	72,500	72,500											

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Undiscounted Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 - CLIQUET	N/A		Equity/Index	NS-	01/04/2022	01/04/2023	01/04/2023	Expiration	876	4,200,000	4793.54	68,880	68,880			68,880								0/0
TA2200004			Equity/Index	NS-	02/18/2022	02/17/2023	02/17/2023	Expiration	1,196	5,200,000	4348.87	75,920	75,920			75,920								0/0
TA2200247			Equity/Index	NS-	10/21/2022	10/23/2023	10/23/2023	Expiration	1,226	4,600,000	3752.75	68,310	68,310			68,310								0/0
TA2202284			Equity/Index	JPW-	04/01/2022	03/31/2023	03/31/2023	Expiration	1,672	7,600,000	4545.859999999999	117,040	117,040			117,040								0/0
TA2200499			Equity/Index	UBS-	06/29/2022	06/29/2023	06/29/2023	Expiration	1,362	5,200,000	3818.83	81,120	81,120			81,120								0/0
TA2201217			Equity/Index	UBS-	04/29/2022	04/28/2023	04/28/2023	Expiration	1,622	6,700,000	4131.93	98,490	98,490			98,490								0/0
TA2200738			Equity/Index	JPW-	04/27/2022	04/27/2023	04/27/2023	Expiration	1,004	4,200,000	4183.96	63,000	63,000			63,000								0/0
TA2200718			Equity/Index	JPW-	10/28/2022	10/30/2023	10/30/2023	Expiration	1,333	5,200,000	3901.06	76,440	76,440			76,440								0/0
TA2202361			Equity/Index	CTI-	03/04/2022	03/03/2023	03/03/2023	Expiration	1,201	5,200,000	4328.87	73,320	73,320			73,320								0/0
TA2200306			Equity/Index	CTI-	02/25/2022	02/24/2023	02/24/2023	Expiration	684	3,000,000	96	43,500	43,500			43,500								0/0
S&P 500 - CLIQUET			Equity/Index	UBS-	12/05/2022	12/05/2023	12/05/2023	Expiration	1,450	5,800,000	3998.84	100,340	100,340			100,340								0/0
TA2202743			Equity/Index	BWO-	12/06/2022	12/06/2023	12/06/2023	Closing Sale	1,319	5,200,000	3941.26	89,960	89,960			89,960								0/0
S&P 500 - CLIQUET			Equity/Index	UBS-	01/20/2022	01/20/2023	01/20/2023	Expiration	2,298	10,300,000	96	151,410	151,410		238,547	151,410								0/0
TA2202755			Equity/Index	GS-	09/19/2022	09/19/2023	09/19/2023	Expiration	2,615	10,200,000	3899.89	168,300	168,300			168,300								0/0
TA2200071			Equity/Index	UBS-	10/18/2022	10/18/2023	10/18/2023	Expiration	1,317	4,900,000	3719.98	74,235	74,235			74,235								0/0
TA2202002			Equity/Index	BWP-	01/07/2022	01/06/2023	01/06/2023	Expiration	1,539	7,200,000	4677.03	116,640	116,640			116,640								0/0
TA2202253			Equity/Index	JPW-	03/29/2022	03/29/2023	03/29/2023	Expiration	540	2,500,000	04	39,000	39,000			39,000								0/0
S&P 500 - CLIQUET			Equity/Index	JPW-	01/21/2022	01/23/2023	01/23/2023	Expiration	2,387	10,500,000	96	151,200	151,200			151,200								0/0
TA2200471			Equity/Index	JPW-	03/29/2022	03/29/2023	03/29/2023	Expiration	540	2,500,000	04	39,000	39,000			39,000								0/0
TA2200028			Equity/Index	JPW-	01/21/2022	01/23/2023	01/23/2023	Expiration	2,387	10,500,000	96	151,200	151,200			151,200								0/0
S&P 500 - CLIQUET			Equity/Index	GS-	10/14/2022	10/16/2023	10/16/2023	Expiration	1,284	4,600,000	3583.07	69,920	69,920			69,920								0/0
TA2200079			Equity/Index	JPW-	09/15/2022	09/15/2023	09/15/2023	Expiration	1,179	4,600,000	3901.35	78,200	78,200			78,200								0/0
S&P 500 - CLIQUET			Equity/Index	NS-	03/18/2022	03/17/2023	03/17/2023	Expiration	2,039	9,100,000	4463.12	131,040	131,040			131,040								0/0
TA2201970			Equity/Index	NS-	07/14/2022	07/14/2023	07/14/2023	Expiration	1,417	5,370,000	3790.38	83,772	83,772			83,772								0/0
TA2200377			Equity/Index	JPW-	07/21/2022	07/21/2023	07/21/2023	Expiration	1,500	6,000,000	3998.95	93,600	93,600			93,600								0/0
TA2201330			Equity/Index	BWO-	04/06/2022	04/06/2023	04/06/2023	Expiration	1,116	5,000,000	96	78,000	78,000			78,000								0/0
S&P 500 - CLIQUET			Equity/Index	UBS-	06/15/2022	06/15/2023	06/15/2023	Expiration	1,319	5,000,000	3789.99	76,500	76,500			76,500								0/0
TA2200544			Equity/Index	UBS-	01/14/2022	01/17/2023	01/17/2023	Expiration	1,973	9,200,000	04	144,440	144,440			144,440								0/0
TA2201132			Equity/Index	UBS-	06/02/2022	06/02/2023	06/02/2023	Expiration	1,556	6,500,000	4176.82	90,350	90,350			90,350								0/0
S&P 500 - CLIQUET			Equity/Index	UBS-	03/03/2022	03/03/2023	03/03/2023	Expiration	1,192	5,200,000	4363.49	73,320	73,320			73,320								0/0
TA2201025			Equity/Index	JPW-	11/01/2022	11/01/2023	11/01/2023	Expiration	985	3,800,000	3856.1	55,480	55,480			55,480								0/0
S&P 500 - CLIQUET			Equity/Index	JPW-	04/04/2022	04/04/2023	04/04/2023	Expiration	1,375	6,300,000	03	97,020	97,020			97,020								0/0
TA2200295			Equity/Index	JPW-	10/07/2022	10/09/2023	10/09/2023	Closing Sale	1,264	4,600,000	3639.66	73,600	73,600		135,694	73,600								0/0
TA2202178			Equity/Index	JPW-	12/27/2022	12/27/2023	12/27/2023	Expiration	2,951	11,300,000	3829.25	195,490	195,490			195,490								0/0
TA2202955			Equity/Index	JPW-																				0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B/A C.V.	Current Year's (Amortization)/Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
SSP 500 - CLI|O|ET		N/A	Equity/Index	JPM	06/03/2022	06/02/2023	06/02/2023	Expiration	2,239	9,200,000	4108.54	126,960	126,960			126,960								0/0
TA2201029		N/A	Equity/Index	JBS	04/22/2022	04/24/2023	04/24/2023	Expiration	1,803	7,700,000	4271.78	117,040	117,040			117,040								0/0
TA2200890		N/A	Equity/Index	JBS	08/30/2022	08/30/2023	08/30/2023	Expiration	1,355	5,400,000	3986.16	89,640	89,640			89,640								0/0
TA2201808		N/A	Equity/Index	JBS	04/20/2022	04/20/2023	04/20/2023	Expiration	1,032	4,600,000	4459.45	70,380	70,380			70,380								0/0
TA2200667		N/A	Equity/Index	BMO	08/05/2022	08/04/2023	08/04/2023	Expiration	1,182	4,900,000	4145.189999999999	78,645	78,645			78,645								0/0
TA2201522		N/A	Equity/Index	JBS	06/06/2022	06/06/2023	06/06/2023	Expiration	2,281	9,400,000	4121.43	132,540	132,540			132,540								0/0
TA2201051		N/A	Equity/Index	MS	03/10/2022	03/10/2023	03/10/2023	Expiration	1,808	7,700,000	404	106,260	106,260			106,260								0/0
TA2200327		N/A	Equity/Index	BMO	08/16/2022	08/16/2023	08/16/2023	Expiration	1,196	5,150,000	4305.2	86,520	86,520			86,520								0/0
TA2201636		N/A	Equity/Index	CITI	03/04/2022	03/06/2023	03/06/2023	Expiration	1,548	6,700,000	4328.87	94,470	94,470			94,470								0/0
SSP 500 - CLI|O|ET		N/A	Equity/Index	MS	02/18/2022	02/21/2023	02/21/2023	Expiration	1,380	6,000,000	4348.87	87,600	87,600			87,600								0/0
TA2200249		N/A	Equity/Index	CITI	05/13/2022	05/12/2023	05/12/2023	Closing	2,361	9,500,000	4023.89	130,150	130,150			130,150								0/0
TA2200921		N/A	Equity/Index	JPM	12/20/2022	12/20/2023	12/20/2023	Sale	1,570	6,000,000	3821.62	105,000	105,000	141,413		105,000								0/0
TA2202304		N/A	Equity/Index	GS	03/31/2022	03/31/2023	03/31/2023	Expiration	1,170	5,300,000	4530.41	82,150	82,150			82,150								0/0
SSP 500 - CLI|O|ET		N/A	Equity/Index	GS	01/21/2022	01/20/2023	01/20/2023	Expiration	2,160	9,500,000	96	137,750	137,750			137,750								0/0
TA2200077		N/A	Equity/Index	JPM	06/07/2022	06/07/2023	06/07/2023	Expiration	1,033	4,300,000	4160.68	62,350	62,350			62,350								0/0
TA2201080		N/A	Equity/Index	JBS	01/28/2022	01/30/2023	01/30/2023	Expiration	2,708	12,000,000	4431.850000000000	169,200	169,200			169,200								0/0
TA2200106		N/A	Equity/Index	JPM	08/03/2022	08/03/2023	08/03/2023	Expiration	1,300	5,400,000	4155.17	92,340	92,340			92,340								0/0
SSP 500 - CLI|O|ET		N/A	Equity/Index	JPM	11/11/2022	11/13/2023	11/13/2023	Expiration	1,578	6,300,000	3992.93	102,690	102,690			102,690								0/0
TA2202508		N/A	Equity/Index	JPW	11/04/2022	11/03/2023	11/03/2023	Expiration	2,413	9,100,000	3770.55	133,770	133,770			133,770								0/0
TA2202431		N/A	Equity/Index	GS	01/25/2022	01/25/2023	01/25/2023	Expiration	1,010	4,400,000	4356.45	61,600	61,600			61,600								0/0
SSP 500 - CLI|O|ET		N/A	Equity/Index	JPM	05/16/2022	05/16/2023	05/16/2023	Expiration	2,645	10,600,000	4008.01	145,220	145,220			145,220								0/0
TA2200652		N/A	Equity/Index	JPM	10/21/2022	10/20/2023	10/20/2023	Closing	1,599	6,000,000	3752.75	89,100	89,100			89,100								0/0
TA2202285		N/A	Equity/Index	JPM	12/23/2022	12/22/2023	12/22/2023	Sale	1,404	5,400,000	3944.82	94,500	94,500	32,945		94,500								0/0
TA2202926		N/A	Equity/Index	JPM	11/03/2022	11/03/2023	11/03/2023	Expiration	1,317	4,900,000	3719.89	71,050	71,050			71,050								0/0
SSP 500 - CLI|O|ET		N/A	Equity/Index	JPM	11/09/2022	11/09/2023	11/09/2023	Sale	1,067	4,000,000	3748.57	60,800	60,800	67,980		60,800								0/0
TA2202476		N/A	Equity/Index	CITI	09/23/2022	09/22/2023	09/22/2023	Expiration	3,385	12,500,000	3693.23	195,000	195,000			195,000								0/0
TA2200955		N/A	Equity/Index	BMO	12/08/2022	12/08/2023	12/08/2023	Closing	845	3,350,000	3963.51	57,955	57,955	80,070		57,955								0/0
TA2202779		N/A	Equity/Index	JPM	09/02/2022	09/01/2023	09/01/2023	Expiration	1,503	5,900,000	3924.26	98,530	98,530			98,530								0/0
SSP 500 - CLI|O|ET		N/A	Equity/Index	JPM	03/11/2022	03/13/2023	03/13/2023	Expiration	1,927	8,100,000	4204.310000000000	114,210	114,210			114,210								0/0
TA2200338		N/A	Equity/Index	JPM	07/29/2022	07/28/2023	07/28/2023	Expiration	2,058	8,500,000	4130.29	139,400	139,400			139,400								0/0
SSP 500 - CLI|O|ET		N/A	Equity/Index	JPM	09/13/2022	09/13/2023	09/13/2023	Expiration	1,894	7,450,000	3632.69	127,395	127,395			127,395								0/0
TA2201943		N/A	Equity/Index	JPM	05/12/2022	05/12/2023	05/12/2023	Expiration	1,310	5,150,000	3930.08	70,040	70,040			70,040								0/0
TA2200809																								

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty Central Clearinghouse	Trade Date	Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
SSP 500 - CLIQUET TA2200737		N/A	Equity/Index	JPM	04/29/2022	04/28/2023	04/28/2023	Expiration	1,718	7,100,000	4131.93	104,370	104,370			104,370								0/0
SSP 500 - CLIQUET TA2200596		N/A	Equity/Index	MS	04/12/2022	04/12/2023	04/12/2023	Expiration	1,380	6,070,000	4397.45	94,085	94,085			94,085								0/0
SSP 500 - CLIQUET TA2200269		N/A	Equity/Index	JBS	02/25/2022	02/27/2023	02/27/2023	Expiration	1,665	7,300,000	96	105,850	105,850	4384,649999999999		105,850								0/0
SSP 500 - CLIQUET TA2201425		N/A	Equity/Index	JBS	07/26/2022	07/26/2023	07/26/2023	Expiration	1,288	5,050,000	3921.05	80,295	80,295			80,295								0/0
TA2202575		N/A	Equity/Index	JBS	11/18/2022	11/17/2023	11/17/2023	Expiration	1,538	6,100,000	3965.34	98,820	98,820			98,820								0/0
SSP 500 - CLIQUET TA2202962		N/A	Equity/Index	JBS	12/28/2022	12/28/2023	12/28/2023	Expiration	1,427	5,400,000	3783.22	93,960	93,960	4128,729999999999		93,960								0/0
SSP 500 - CLIQUET TA2201700		N/A	Equity/Index	JBS	08/23/2022	08/23/2023	08/23/2023	Expiration	1,163	4,800,000	96	79,680	79,680			79,680								0/0
SSP 500 - CLIQUET TA2200016		N/A	Equity/Index	ITI	01/06/2022	01/06/2023	01/06/2023	Expiration	1,384	6,500,000	4696.05	105,300	105,300			105,300								0/0
TA2202927		N/A	Equity/Index	JPM	12/23/2022	12/26/2023	12/26/2023	Expiration	1,222	4,700,000	3944.82	82,250	82,250			82,250								0/0
SSP 500 - CLIQUET TA2201686		N/A	Equity/Index	JPM	08/22/2022	08/22/2023	08/22/2023	Expiration	2,054	8,500,000	4137.99	141,950	141,950			141,950								0/0
SSP 500 - CLIQUET TA2201934		N/A	Equity/Index	JPM	09/02/2022	09/01/2023	09/01/2023	Expiration	1,666	6,500,000	3924.26	108,550	108,550			108,550								0/0
SSP 500 - CLIQUET TA2201350		N/A	Equity/Index	BMO	07/15/2022	07/17/2023	07/17/2023	Expiration	1,527	5,900,000	3963.16	92,630	92,630			92,630								0/0
SSP 500 - CLIQUET TA2201321		N/A	Equity/Index	JBS	07/13/2022	07/13/2023	07/13/2023	Expiration	1,315	5,000,000	3901.78	77,000	77,000			77,000								0/0
TA2200918		N/A	Equity/Index	JPM	05/20/2022	05/19/2023	05/19/2023	Expiration	2,333	9,100,000	3901.36	124,670	124,670			124,670								0/0
SSP 500 - CLIQUET TA2202994		N/A	Equity/Index	JPM	12/30/2022	12/29/2023	12/29/2023	Expiration	2,136	8,200,000	3939.5	142,680	142,680			142,680								0/0
SSP 500 - CLIQUET TA2200985		N/A	Equity/Index	BMO	05/27/2022	05/26/2023	05/26/2023	Expiration	1,539	6,400,000	4158.24	87,040	87,040			87,040								0/0
SSP 500 - CLIQUET TA2201208		N/A	Equity/Index	MS	06/28/2022	06/28/2023	06/28/2023	Expiration	1,439	5,500,000	3921.55	87,450	87,450			87,450								0/0
TA2202624		N/A	Equity/Index	JPM	11/23/2022	11/22/2023	11/22/2023	Expiration	819	3,300,000	4027.26	55,770	55,770			55,770								0/0
SSP 500 - CLIQUET TA2202126		N/A	Equity/Index	JBS	10/03/2022	10/03/2023	10/03/2023	Expiration	1,495	5,500,000	3978.43	86,900	86,900			86,900								0/0
TA2202506		N/A	Equity/Index	JPM	11/11/2022	11/10/2023	11/10/2023	Expiration	1,703	6,800,000	3992.93	110,840	110,840			110,840								0/0
SSP 500 - CLIQUET TA2201178		N/A	Equity/Index	BMO	06/24/2022	06/23/2023	06/23/2023	Expiration	2,173	8,500,000	3911.74	132,600	132,600			132,600								0/0
SSP 500 - CLIQUET TA2201086		N/A	Equity/Index	JBS	06/08/2022	06/08/2023	06/08/2023	Expiration	899	3,700,000	04	53,650	53,650	4115,770000000000		53,650								0/0
SSP 500 - CLIQUET TA2200339		N/A	Equity/Index	JPM	03/11/2022	03/10/2023	03/10/2023	Expiration	2,367	9,950,000	04	140,295	140,295			140,295								0/0
SSP 500 - CLIQUET TA2201149		N/A	Equity/Index	BMO	06/21/2022	06/20/2023	06/20/2023	Expiration	2,072	7,800,000	3764.79	117,780	117,780			117,780								0/0
TA2202089		N/A	Equity/Index	MS	09/28/2022	09/28/2023	09/28/2023	Expiration	1,344	5,000,000	3719.04	79,000	79,000			79,000								0/0
SSP 500 - CLIQUET TA2200987		N/A	Equity/Index	BMO	05/27/2022	05/26/2023	05/26/2023	Expiration	2,068	8,600,000	4158.24	116,960	116,960			116,960								0/0
SSP 500 - CLIQUET TA2200430		N/A	Equity/Index	JBS	03/24/2022	03/24/2023	03/24/2023	Expiration	1,394	6,300,000	4520.16	97,020	97,020			97,020								0/0
TA2202554		N/A	Equity/Index	JPM	11/17/2022	11/17/2023	11/17/2023	Expiration	1,774	7,000,000	3946.56	113,400	113,400			113,400								0/0
SSP 500 - CLIQUET TA2200194		N/A	Equity/Index	JBS	02/07/2022	02/07/2023	02/07/2023	Expiration	1,115	5,000,000	4483.87	73,000	73,000			73,000								0/0
SSP 500 - CLIQUET TA2200919		N/A	Equity/Index	JPM	05/20/2022	05/22/2023	05/22/2023	Expiration	1,769	6,900,000	3901.36	94,530	94,530	4173,109999999999		94,530								0/0
SSP 500 - CLIQUET TA2200350		N/A	Equity/Index	JPM	03/14/2022	03/14/2023	03/14/2023	Expiration	1,318	5,500,000	97	77,000	77,000			77,000								0/0
TA2202684		N/A	Equity/Index	BMO	11/29/2022	11/29/2023	11/29/2023	Expiration	1,592	6,300,000	3957.63	107,730	107,730			107,730								0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B/A C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 - CLIQUET		N/A	Equity/Index	NS-	09/29/2022	09/29/2023	09/29/2023	Expiration	1,209	4,400,000	3640.47	68,640	68,640			68,640								0/0
TA2202095																								0/0
S&P 500 - CLIQUET		N/A	Equity/Index	JPM-	09/01/2022	09/01/2023	09/01/2023	Expiration	696	2,760,000	3866.85	45,816	45,816			45,816								0/0
TA2201819																								0/0
S&P 500 - CLIQUET		N/A	Equity/Index	JPM-	04/29/2022	05/01/2023	05/01/2023	Expiration	1,065	4,400,000	4131.93	64,680	64,680			64,680								0/0
TA2200739																								0/0
S&P 500 - CLIQUET		N/A	Equity/Index	UBS-	03/07/2022	03/07/2023	03/07/2023	Expiration	1,785	7,500,000	4201.09	104,250	104,250			104,250								0/0
TA2200315																								0/0
S&P 500 - CLIQUET		N/A	Equity/Index	UBS-	01/14/2022	01/13/2023	01/13/2023	Expiration	2,145	10,000,000	04	157,000	157,000			157,000								0/0
TA2200055																								0/0
S&P 500 - CLIQUET		N/A	Equity/Index	UBS-	05/26/2022	05/26/2023	05/26/2023	Expiration	789	3,200,000	4057.84	44,160	44,160			44,160								0/0
TA2200961																								0/0
S&P 500 - CLIQUET		N/A	Equity/Index	CTI-	06/10/2022	06/09/2023	06/09/2023	Expiration	1,743	6,800,000	3900.86	97,240	97,240			97,240								0/0
TA2201115																								0/0
S&P 500 - CLIQUET		N/A	Equity/Index	BMO-	08/15/2022	08/15/2023	08/15/2023	Expiration	2,048	8,800,000	03	146,960	146,960			146,960								0/0
TA2201627																								0/0
S&P 500 - CLIQUET		N/A	Equity/Index	UBS-	03/28/2022	03/28/2023	03/28/2023	Expiration	1,486	6,800,000	04	106,080	106,080			106,080								0/0
TA2200454																								0/0
S&P 500 - CLIQUET		N/A	Equity/Index	JPM-	07/29/2022	07/31/2023	07/31/2023	Expiration	1,501	6,200,000	4130.29	101,680	101,680			101,680								0/0
TA2201455																								0/0
S&P 500 - CLIQUET		N/A	Equity/Index	BMO-	10/19/2022	10/19/2023	10/19/2023	Expiration	1,001	3,700,000	3695.16	55,500	55,500			55,500								0/0
TA2202267																								0/0
S&P 500 - CLIQUET		N/A	Equity/Index	UBS-	12/13/2022	12/13/2023	12/13/2023	Expiration	1,045	4,200,000	4019.65	73,500	73,500			73,500								0/0
TA2202836																								0/0
S&P 500 - CLIQUET		N/A	Equity/Index	GS-	03/08/2022	03/08/2023	03/08/2023	Expiration	1,007	4,200,000	4170.7	55,860	55,860			55,860								0/0
TA2200337																								0/0
S&P 500 - CLIQUET		N/A	Equity/Index	UBS-	08/01/2022	08/01/2023	08/01/2023	Expiration	1,877	7,730,000	4118.63	128,318	128,318			128,318								0/0
TA2201487																								0/0
S&P 500 - CLIQUET		N/A	Equity/Index	JPM-	09/07/2022	09/07/2023	09/07/2023	Expiration	553	2,200,000	3979.87	36,960	36,960			36,960								0/0
TA2201960																								0/0
S&P 500 - CLIQUET		N/A	Equity/Index	JPM-	11/28/2022	11/28/2023	11/28/2023	Expiration	1,867	7,400,000	3863.94	128,760	128,760			128,760								0/0
TA2202668																								0/0
S&P 500 - CLIQUET		N/A	Equity/Index	GS-	02/03/2022	01/06/2023	01/06/2023	Expiration	290	1,300,000	4488	7,276	7,276			7,276								0/0
TA2200178																								0/0
S&P 500 - CLIQUET		N/A	Equity/Index	BNP-	10/04/2022	10/04/2023	10/04/2023	Expiration	1,161	4,400,000	3790.93	72,160	72,160			72,160								0/0
TA2202144																								0/0
S&P 500 - CLIQUET		N/A	Equity/Index	JPM-	11/23/2022	11/24/2023	11/24/2023	Expiration	1,142	4,600,000	4027.26	77,740	77,740			77,740								0/0
TA2202623																								0/0
S&P 500 - CLIQUET		N/A	Equity/Index	JPM-	01/07/2022	01/06/2023	01/06/2023	Expiration	1,710	8,000,000	4677.03	129,600	129,600			129,600								0/0
TA2200027																								0/0
S&P 500 - CLIQUET		N/A	Equity/Index	UBS-	04/22/2022	04/21/2023	04/21/2023	Expiration	1,545	6,600,000	4271.78	100,320	100,320			100,320								0/0
TA2200689																								0/0
S&P 500 - CLIQUET		N/A	Equity/Index	UBS-	02/11/2022	02/10/2023	02/10/2023	Expiration	1,675	7,400,000	03	110,260	110,260			110,260								0/0
TA2202214																								0/0
S&P 500 - CLIQUET		N/A	Equity/Index	NS-	01/10/2022	01/10/2023	01/10/2023	Expiration	1,295	6,000,000	4670.29	96,600	96,600			96,600								0/0
TA2200033																								0/0
S&P 500 - CLIQUET		N/A	Equity/Index	BNP-	01/13/2022	01/13/2023	01/13/2023	Expiration	1,567	7,300,000	4659.03	116,070	116,070			116,070								0/0
TA2200045																								0/0
S&P 500 - CLIQUET		N/A	Equity/Index	UBS-	11/30/2022	11/30/2023	11/30/2023	Expiration	858	3,500,000	4080.11	59,850	59,850			59,850								0/0
TA2202692																								0/0
S&P 500 - CLIQUET		N/A	Equity/Index	UBS-	11/02/2022	11/02/2023	11/02/2023	Expiration	798	3,000,000	3759.69	43,500	43,500			43,500								0/0
TA2202402																								0/0
S&P 500 - CLIQUET		N/A	Equity/Index	JPM-	04/05/2022	04/05/2023	04/05/2023	Expiration	962	4,310,000	4625.12	66,374	66,374			66,374								0/0
TA2200533																								0/0
S&P 500 - CLIQUET		N/A	Equity/Index	UBS-	11/14/2022	11/14/2023	11/14/2023	Expiration	2,780	11,000,000	3967.25	179,300	179,300			179,300								0/0
TA2202537																								0/0
S&P 500 - CLIQUET		N/A	Equity/Index	GS-	02/17/2022	02/17/2023	02/17/2023	Expiration	799	3,500,000	4380.26	51,450	51,450			51,450								0/0
TA2200237																								0/0
S&P 500 - CLIQUET		N/A	Equity/Index	JPM-	03/11/2022	03/10/2023	03/10/2023	Expiration	1,332	5,600,000	04	78,960	78,960			78,960								0/0
TA2200337																								0/0
S&P 500 - CLIQUET		N/A	Equity/Index	UBS-	09/08/2022	09/08/2023	09/08/2023	Expiration	749	3,000,000	4006.18	50,700	50,700			50,700								0/0
TA2201982																								0/0
S&P 500 - CLIQUET		N/A	Equity/Index	BMO-	06/23/2022	06/23/2023	06/23/2023	Expiration	1,291	4,900,000	3795.73	74,480	74,480			74,480								0/0
TA2201163																								0/0

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
SSP 500 - CLIQUET TA2201904		N/A	Equity/Index_CITI-		09/09/2022	09/08/2023	09/08/2023	Expiration	1,672	6,800,000	4067.36	116,280				116,280								0/0
SSP 500 - CLIQUET TA2202311		N/A	Equity/Index_BS-		10/25/2022	10/25/2023	10/25/2023	Expiration	1,607	6,200,000	3859.11	92,380				92,380								0/0
SSP 500 - CLIQUET TA2200078		N/A	Equity/Index_BS-		01/21/2022	01/20/2023	01/20/2023	Expiration	2,092	9,200,000	96	133,400				133,400								0/0
SSP 500 - CLIQUET TA2202908		N/A	Equity/Index_BMO-		12/21/2022	12/21/2023	12/21/2023	Closing Sale	1,057	4,100,000	3878.44	71,750		184,273		71,750								0/0
SSP 500 - CLIQUET TA2200773		N/A	Equity/Index_JPM-		05/06/2022	05/05/2023	05/05/2023	Expiration	2,061	8,500,000	4123.34	121,550				121,550								0/0
SSP 500 - CLIQUET TA2200932		N/A	Equity/Index_NS-		05/23/2022	05/23/2023	05/23/2023	Expiration	2,416	9,600,000	3973.75	132,480				132,480								0/0
SSP 500 - CLIQUET TA2202873		N/A	Equity/Index_JPM-		12/16/2022	12/18/2023	12/18/2023	Closing Sale	1,609	6,200,000	3852.36	107,880		130,807		107,880								0/0
SSP 500 - CLIQUET TA2201831		N/A	Equity/Index_JPM-		09/02/2022	09/01/2023	09/01/2023	Expiration	1,223	4,800,000	3924.26	80,160				80,160								0/0
SSP 500 - CLIQUET TA2202217		N/A	Equity/Index_JPM-		10/14/2022	10/13/2023	10/13/2023	Expiration	2,456	8,800,000	3583.07	133,760				133,760								0/0
SSP 500 - CLIQUET TA2201772		N/A	Equity/Index_BMO-		08/26/2022	08/25/2023	08/25/2023	Expiration	1,380	5,600,000	4057.66	93,520				93,520								0/0
SSP 500 - CLIQUET TA2200263		N/A	Equity/Index_BS-		02/22/2022	02/22/2023	02/22/2023	Expiration	929	4,000,000	4304.76	56,400				56,400								0/0
SSP 500 - CLIQUET TA2201348		N/A	Equity/Index_BMO-		07/15/2022	07/14/2023	07/14/2023	Expiration	1,941	7,500,000	3863.16	117,750				117,750								0/0
SSP 500 - CLIQUET TA2201554		N/A	Equity/Index_JPM-		08/09/2022	08/09/2023	08/09/2023	Expiration	946	3,900,000	4122.47	65,130				65,130								0/0
SSP 500 - CLIQUET TA2200305		N/A	Equity/Index_CITI-		03/04/2022	03/03/2023	03/03/2023	Expiration	1,409	6,100,000	4328.87	86,010				86,010								0/0
SSP 500 - CLIQUET TA2200354		N/A	Equity/Index_NS-		03/15/2022	03/15/2023	03/15/2023	Expiration	1,138	4,850,000	4262.45	68,143				68,143								0/0
SSP 500 - CLIQUET TA2200957		N/A	Equity/Index_JPM-		05/25/2022	05/25/2023	05/25/2023	Expiration	754	3,000,000	3978.73	40,800				40,800								0/0
SSP 500 - CLIQUET TA2202720		N/A	Equity/Index_JPM-		12/02/2022	12/04/2023	12/04/2023	Expiration	1,400	5,700,000	4071.7	99,180				99,180								0/0
SSP 500 - CLIQUET TA2201255		N/A	Equity/Index_UBS-		07/06/2022	07/06/2023	07/06/2023	Expiration	910	3,500,000	3945.08	54,600				54,600								0/0
SSP 500 - CLIQUET TA2202015		N/A	Equity/Index_NS-		09/20/2022	09/20/2023	09/20/2023	Expiration	1,478	5,700,000	3855.93	93,480				93,480								0/0
SSP 500 - CLIQUET TA2201281		N/A	Equity/Index_BMO-		07/08/2022	07/07/2023	07/07/2023	Expiration	1,359	5,300,000	3899.38	81,090				81,090								0/0
SSP 500 - CLIQUET TA2202072		N/A	Equity/Index_UBS-		09/26/2022	09/26/2023	09/26/2023	Expiration	2,490	9,100,000	3655.04	144,690				144,690								0/0
SSP 500 - CLIQUET TA2201394		N/A	Equity/Index_BMO-		07/22/2022	07/24/2023	07/24/2023	Expiration	1,590	6,300,000	3961.63	100,170				100,170								0/0
SSP 500 - CLIQUET TA2200375		N/A	Equity/Index_JPM-		03/18/2022	03/20/2023	03/20/2023	Expiration	1,748	7,800,000	4463.12	112,320				112,320								0/0
SSP 500 - CLIQUET TA2200945		N/A	Equity/Index_UBS-		05/24/2022	05/24/2023	05/24/2023	Expiration	1,624	6,400,000	3941.48	86,400				86,400								0/0
SSP 500 - CLIQUET TA2200131		N/A	Equity/Index_JPM-		02/02/2022	02/02/2023	02/02/2023	Expiration	1,198	5,500,000	4589.38	80,300				80,300								0/0
SSP 500 - CLIQUET TA2201015		N/A	Equity/Index_JPM-		05/31/2022	05/31/2023	05/31/2023	Expiration	1,331	5,500,000	96	75,625				75,625								0/0
SSP 500 - CLIQUET TA2202362		N/A	Equity/Index_CITI-		10/28/2022	10/27/2023	10/27/2023	Expiration	2,538	9,900,000	3901.06	145,530				145,530								0/0
SSP 500 - CLIQUET TA2201854		N/A	Equity/Index_CITI-		09/14/2022	09/14/2023	09/14/2023	Expiration	1,211	4,780,000	3946.01	81,738				81,738								0/0
SSP 500 - CLIQUET TA2201457		N/A	Equity/Index_JPM-		07/29/2022	07/29/2023	07/28/2023	Expiration	1,186	4,900,000	4130.29	80,360				80,360								0/0
SSP 500 - CLIQUET TA2202719		N/A	Equity/Index_JPM-		12/02/2022	12/01/2023	12/01/2023	Expiration	1,277	5,200,000	4071.7	90,480				90,480								0/0
SSP 500 - CLIQUET TA2200057		N/A	Equity/Index_UBS-		01/14/2022	01/13/2023	01/13/2023	Expiration	1,780	8,300,000	4662.850000000004	130,310				130,310								0/0
SSP 500 - CLIQUET TA2200062		N/A	Equity/Index_JPM-		01/18/2022	01/18/2023	01/18/2023	Expiration	699	3,200,000	97	50,240				50,240								0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Maturity or Expiration Date	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortiz-ation)/Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 - CLIQUET		N/A	Equity/Index	NS-	04/18/2022	04/18/2023	04/18/2023	Expiration, Closing	1,366	6,000,000	4391.689999999999	92,400	92,400			92,400						(92,400)		0/0.
TA2200636		N/A	Equity/Index	UBS-	11/08/2022	11/08/2023	11/08/2023	Sale	1,907	7,300,000	3828.11	108,770	108,770	174,481		108,770						65,711		0/0.
TA2202466		N/A	Equity/Index	UBS-	07/08/2022	07/10/2023	07/10/2023	Expiration, Closing	1,821	7,100,000	3899.38	108,630	108,630			108,630						(108,630)		0/0.
TA2201282		N/A	Equity/Index	BMO-	12/16/2022	12/15/2023	12/15/2023	Sale	2,284	8,800,000	3852.36	153,120	153,120	346,318		153,120						193,198		0/0.
TA2202872		N/A	Equity/Index	JPW-	03/09/2022	03/09/2023	03/09/2023	Expiration	1,706	7,300,000	4277.88	98,550	98,550			98,550						(98,550)		0/0.
TA2200322		N/A	Equity/Index	UBS-	03/23/2022	03/23/2023	03/23/2023	Expiration	1,571	7,000,000	4456.24	106,400	106,400			106,400						(106,400)		0/0.
TA2200419		N/A	Equity/Index	JPW-	04/14/2022	04/17/2023	04/17/2023	Expiration	2,527	11,000,000	4392.59	170,940	170,940			170,940						(170,940)		0/0.
TA2200617		N/A	Equity/Index	JPW-	04/08/2022	04/10/2023	04/10/2023	Expiration	1,270	5,700,000	4488.28	89,490	89,490			89,490						(89,490)		0/0.
TA2200569		N/A	Equity/Index	JPW-	07/12/2022	07/12/2023	07/12/2023	Expiration	1,650	6,300,000	3818.8	98,910	98,910			98,910						(98,910)		0/0.
TA2201303		N/A	Equity/Index	JPW-	08/11/2022	08/11/2023	08/11/2023	Expiration, Closing	1,027	4,320,000	4307.270000000000	72,144	72,144			72,144						(72,144)		0/0.
TA2201582		N/A	Equity/Index	BMO-	11/07/2022	11/07/2023	11/07/2023	Sale	2,312	8,800,000	3806.8	131,120	131,120	127,916		131,120						(3,204)		0/0.
TA2202463		N/A	Equity/Index	JPW-	10/14/2022	10/13/2023	10/13/2023	Expiration	2,568	9,200,000	3583.07	139,840	139,840			139,840						(139,840)		0/0.
TA2202216		N/A	Equity/Index	GS-	02/28/2022	02/28/2023	02/28/2023	Expiration	1,166	5,100,000	96	71,400	71,400			71,400						(71,400)		0/0.
TA2200281		N/A	Equity/Index	JPW-	12/01/2022	12/01/2023	12/01/2023	Expiration	834	3,400,000	4076.57	59,160	59,160			59,160						(59,160)		0/0.
TA2202704		N/A	Equity/Index	JPW-	08/19/2022	08/18/2023	08/18/2023	Expiration	946	4,000,000	96	67,200	67,200			67,200						(67,200)		0/0.
TA2201671		N/A	Equity/Index	BMO-	09/23/2022	09/25/2023	09/25/2023	Expiration	1,516	5,600,000	3693.23	87,360	87,360			87,360						(87,360)		0/0.
TA2202057		N/A	Equity/Index	CTI-	02/04/2022	02/03/2023	02/03/2023	Expiration	1,267	5,700,000	4500.53	82,650	82,650			82,650						(82,650)		0/0.
TA2200193		N/A	Equity/Index	UBS-	12/16/2022	12/15/2023	12/15/2023	Sale	1,428	5,500,000	3852.36	95,700	95,700	183,368		95,700						87,658		0/0.
TA2202874		N/A	Equity/Index	JPW-	02/16/2022	02/16/2023	02/16/2023	Expiration	1,095	4,900,000	4475.01	73,010	73,010			73,010						(73,010)		0/0.
TA2200228		N/A	Equity/Index	NS-	05/19/2022	05/19/2023	05/19/2023	Expiration	1,359	5,300,000	3900.79	72,080	72,080			72,080						(72,080)		0/0.
TA2200906		N/A	Equity/Index	JPW-	05/17/2022	05/17/2023	05/17/2023	Expiration	1,101	4,500,000	4088.85	61,650	61,650			61,650						(61,650)		0/0.
TA2200872		N/A	Equity/Index	UBS-	06/03/2022	06/05/2023	06/05/2023	Expiration	1,947	8,000,000	4108.54	110,400	110,400			110,400						(110,400)		0/0.
TA2201030		N/A	Equity/Index	JPW-	03/02/2022	03/02/2023	03/02/2023	Expiration	1,368	6,000,000	4386.54	84,000	84,000			84,000						(84,000)		0/0.
TA2200290		N/A	Equity/Index	UBS-	08/24/2022	08/24/2023	08/24/2023	Expiration	990	4,100,000	94	68,470	68,470			68,470						(68,470)		0/0.
TA2201710		N/A	Equity/Index	BMO-	06/16/2022	06/16/2023	06/16/2023	Expiration	914	3,350,000	3666.77	49,915	49,915			49,915						(49,915)		0/0.
TA2201135		N/A	Equity/Index	BMO-	01/19/2022	01/19/2023	01/19/2023	Expiration	507	2,300,000	4532.76	34,270	34,270			34,270						(34,270)		0/0.
S&P 500 - CLIQUET		N/A	Equity/Index	GS-	07/25/2022	07/25/2023	07/25/2023	Expiration	1,891	7,500,000	3966.84	119,250	119,250			119,250						(119,250)		0/0.
TA2201420		N/A	Equity/Index	JPW-	11/22/2022	11/22/2023	11/22/2023	Expiration	749	3,000,000	4003.58	50,100	50,100			50,100						(50,100)		0/0.
TA2202613		N/A	Equity/Index	BMO-	02/04/2022	02/06/2023	02/06/2023	Expiration	1,689	7,800,000	4500.53	110,200	110,200			110,200						(110,200)		0/0.
S&P 500 - CLIQUET		N/A	Equity/Index	UBS-	01/27/2022	01/27/2023	01/27/2023	Expiration	2,774	12,000,000	4326.51	171,600	171,600			171,600						(171,600)		0/0.
TA2200192		N/A	Equity/Index	CTI-	07/07/2022	07/07/2023	07/07/2023	Expiration	956	3,730,000	3902.62	56,696	56,696			56,696						(56,696)		0/0.
S&P 500 - CLIQUET		N/A	Equity/Index	BMO-	02/03/2022	02/03/2023	02/03/2023	Expiration	1,653	7,400,000	96	107,300	107,300			107,300						(107,300)		0/0.

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase/Decrease	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
SSP 500 - CLIQUET TA2200203		N/A	Equity/Index_UBS-		02/09/2022	02/09/2023	02/09/2023	Expiration	1,352	6,200,000	4587.18	91,140	91,140			91,140								0/0
SSP 500 - CLIQUET TA2201348		N/A	Equity/Index_BMO-		07/15/2022	07/14/2023	07/14/2023	Expiration	2,433	9,400,000	3863.16	147,580	147,580			147,580								0/0
SSP 500 - CLIQUET TA2201982		N/A	Equity/Index_MS-		09/16/2022	09/15/2023	09/15/2023	Expiration	1,730	6,700,000	3873.33	109,880	109,880			109,880								0/0
SSP 500 - CLIQUET TA2202800		N/A	Equity/Index_UBS-		12/09/2022	12/11/2023	12/11/2023	Closing Sale	1,703	6,700,000	3934.38	116,580	116,580	195,832		116,580								0/0
SSP 500 - CLIQUET TA2200369		N/A	Equity/Index_UBS-		03/17/2022	03/17/2023	03/17/2023	Expiration	1,428	6,300,000	4411.67	90,090	90,090			90,090								0/0
SSP 500 - CLIQUET TA2201023		N/A	Equity/Index_UBS-		06/01/2022	06/01/2023	06/01/2023	Expiration	975	4,000,000	96	54,800	54,800			54,800								0/0
SSP 500 - CLIQUET TA2200481		N/A	Equity/Index_JPM-		03/30/2022	03/30/2023	03/30/2023	Expiration	1,195	5,500,000	4602.45	86,350	86,350			86,350								0/0
SSP 500 - CLIQUET TA2200009		N/A	Equity/Index_MS-		01/05/2022	01/05/2023	01/05/2023	Expiration	936	4,400,000	4700.58	72,600	72,600			72,600								0/0
SSP 500 - CLIQUET TA2200775		N/A	Equity/Index_JPM-		05/06/2022	05/05/2023	05/05/2023	Expiration	1,698	7,000,000	4123.34	100,100	100,100			100,100								0/0
SSP 500 - CLIQUET TA2200552		N/A	Equity/Index_JPM-		04/07/2022	04/06/2023	04/06/2023	Expiration	1,244	5,600,000	4500.21	87,360	87,360			87,360								0/0
SSP 500 - CLIQUET TA2202301		N/A	Equity/Index_UBS-		10/24/2022	10/24/2023	10/24/2023	Expiration	2,370	9,000,000	3707.34	135,000	135,000			135,000								0/0
SSP 500 - CLIQUET TA2200498		N/A	Equity/Index_UBS-		04/01/2022	04/03/2023	04/03/2023	Expiration	1,342	6,100,000	97	93,940	93,940			93,940								0/0
SSP 500 - CLIQUET TA2201179		N/A	Equity/Index_BMO-		06/24/2022	06/26/2023	06/26/2023	Expiration	1,559	6,100,000	3911.74	95,160	95,160			95,160								0/0
SSP 500 - CLIQUET TA2201593		N/A	Equity/Index_UBS-		08/12/2022	08/11/2023	08/11/2023	Expiration	1,822	7,800,000	96	129,480	129,480			129,480								0/0
SSP 500 - CLIQUET TA2202650		N/A	Equity/Index_UBS-		11/25/2022	11/24/2023	11/24/2023	Expiration	1,739	7,000,000	4026.12	119,700	119,700			119,700								0/0
SSP 500 - CLIQUET TA2201833		N/A	Equity/Index_JPM-		09/02/2022	09/05/2023	09/05/2023	Expiration	968	3,800,000	3924.26	63,460	63,460			63,460								0/0
SSP 500 - CLIQUET TA2202035		N/A	Equity/Index_MS-		09/22/2022	09/22/2023	09/22/2023	Expiration	1,490	5,600,000	3757.99	90,160	90,160			90,160								0/0
SSP 500 - CLIQUET TA2201393		N/A	Equity/Index_BMO-		07/22/2022	07/21/2023	07/21/2023	Expiration	1,590	6,300,000	3961.63	100,170	100,170			100,170								0/0
SSP 500 - CLIQUET TA2202507		N/A	Equity/Index_JPM-		11/11/2022	11/10/2023	11/10/2023	Expiration	1,277	5,100,000	3992.93	83,130	83,130			83,130								0/0
SSP 500 - CLIQUET TA2201197		N/A	Equity/Index_UBS-		06/27/2022	06/27/2023	06/27/2023	Expiration	2,051	8,000,000	3900.11	126,400	126,400			126,400								0/0
SSP 500 - CLIQUET TA2201371		N/A	Equity/Index_JPM-		07/19/2022	07/19/2023	07/19/2023	Expiration	1,600	6,300,000	3936.69	98,910	98,910			98,910								0/0
SSP 500 - CLIQUET TA2202363		N/A	Equity/Index_CITI-		10/28/2022	10/27/2023	10/27/2023	Expiration	1,538	6,000,000	3901.06	88,200	88,200			88,200								0/0
SSP 500 - CLIQUET TA2200107		N/A	Equity/Index_UBS-		01/28/2022	01/27/2023	01/27/2023	Expiration	2,302	10,200,000	04	143,820	143,820			143,820								0/0
SSP 500 - CLIQUET TA2200795		N/A	Equity/Index_CITI-		05/10/2022	05/10/2023	05/10/2023	Expiration	1,650	6,600,000	4001.05	90,420	90,420			90,420								0/0
SSP 500 - CLIQUET TA2200436		N/A	Equity/Index_JPM-		03/25/2022	03/27/2023	03/27/2023	Expiration	792	3,600,000	04	55,800	55,800			55,800								0/0
SSP 500 - CLIQUET TA2201165		N/A	Equity/Index_UBS-		06/22/2022	06/22/2023	06/22/2023	Expiration	1,596	6,000,000	3759.89	93,000	93,000			93,000								0/0
SSP 500 - CLIQUET TA2200268		N/A	Equity/Index_UBS-		02/25/2022	02/24/2023	02/24/2023	Expiration	1,277	5,600,000	96	81,200	81,200			81,200								0/0
SSP 500 - CLIQUET TA2201441		N/A	Equity/Index_JPM-		07/28/2022	07/28/2023	07/28/2023	Expiration	1,351	5,500,000	4072.43	88,000	88,000			88,000								0/0
SSP 500 - CLIQUET TA2201719		N/A	Equity/Index_UBS-		08/25/2022	08/25/2023	08/25/2023	Expiration	1,315	5,520,000	4199.12	92,184	92,184			92,184								0/0
SSP 500 - CLIQUET TA2201645		N/A	Equity/Index_UBS-		08/17/2022	08/17/2023	08/17/2023	Expiration	585	2,500,000	4274.04	41,500	41,500			41,500								0/0
SSP 500 - CLIQUET TA2201227		N/A	Equity/Index_UBS-		07/01/2022	06/30/2023	06/30/2023	Expiration	2,285	8,740,000	3925.33	131,537	131,537			131,537								0/0
SSP 500 - CLIQUET TA2202551		N/A	Equity/Index_JPM-		11/16/2022	11/16/2023	11/16/2023	Expiration	960	3,800,000	3958.79	63,460	63,460			63,460								0/0

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
SSP 500 - CLIQUET TA2202283.		N/A	Equity/Index	JPW-	10/21/2022	10/20/2023	10/20/2023	Closing Sale	1,999	7,500,000	3752.75	111,375		69,323		111,375						(42,052)		0/0.
SSP 500 - CLIQUET TA2201773.		N/A	Equity/Index	BWO-	08/26/2022	08/25/2023	08/25/2023	Expiration	1,503	6,100,000	4057.66	101,870				101,870						(101,870)		0/0.
SSP 500 - CLIQUET TA2200207.		N/A	Equity/Index	JPW-	02/10/2022	02/10/2023	02/10/2023	Expiration	1,998	9,000,000	4504.08	131,400				131,400						(131,400)		0/0.
SSP 500 - CLIQUET TA2200607.		N/A	Equity/Index	JPW-	04/13/2022	04/13/2023	04/13/2023	Expiration	1,282	5,700,000	4446.59	88,350				88,350						(88,350)		0/0.
SSP 500 - CLIQUET TA2202179.		N/A	Equity/Index	JPW-	10/07/2022	10/06/2023	10/06/2023	Closing Sale	1,236	4,500,000	3639.66	72,000		65,412		72,000						(6,588)		0/0.
SSP 500 - CLIQUET TA2202576.		N/A	Equity/Index	UBS-	11/18/2022	11/17/2023	11/17/2023	Expiration	908	3,600,000	3965.34	58,320				58,320						(58,320)		0/0.
SSP 500 - CLIQUET TA2202765.		N/A	Equity/Index	JPW-	12/07/2022	12/07/2023	12/07/2023	Closing Sale	1,017	4,000,000	3933.92	69,200		58,144		69,200						(11,056)		0/0.
SSP 500 - CLIQUET TA2202430.		N/A	Equity/Index	JPW-	11/04/2022	11/03/2023	11/03/2023	Expiration	1,618	6,100,000	3770.55	89,670				89,670						(89,670)		0/0.
SSP 500 - CLIQUET TA2200085.		N/A	Equity/Index	NS-	01/24/2022	01/24/2023	01/24/2023	Expiration	839	3,700,000	4410.13	53,280				53,280						(53,280)		0/0.
TA2202275.		N/A	Equity/Index	UBS-	10/20/2022	10/20/2023	10/20/2023	Expiration	1,637	6,000,000	3665.78	90,000				90,000						(90,000)		0/0.
SSP 500 - CLIQUET TA2200261.		N/A	Equity/Index	GS-	02/24/2022	02/24/2023	02/24/2023	Expiration	1,749	7,500,000	4288.7	107,250				107,250						(107,250)		0/0.
SSP 500 - CLIQUET TA2202826.		N/A	Equity/Index	JPW-	12/23/2022	12/22/2023	12/22/2023	Closing Sale	2,133	8,200,000	3844.82	143,500		61,751		143,500						(61,749)		0/0.
SSP 500 - CLIQUET TA2202651.		N/A	Equity/Index	UBS-	11/25/2022	11/24/2023	11/24/2023	Expiration	1,689	6,800,000	4026.12	116,280				116,280						(116,280)		0/0.
SSP 500 - CLIQUET TA2200038.		N/A	Equity/Index	BWP-	01/11/2022	01/11/2023	01/11/2023	Expiration	1,125	5,300,000	4713.07	84,800				84,800						(84,800)		0/0.
SSP 500 - CLIQUET SPLV50T-EUROPEAN 1 TA2200581.		N/A	Equity/Index	JPW-	04/11/2022	04/11/2023	04/11/2023	Expiration	1,700	7,500,000	4412.53	117,000				117,000						(117,000)		0/0.
YR TA2200798.		N/A	Equity/Index	JPW-	05/10/2022	05/10/2023	05/10/2023	Expiration	7,157	2,500,000	349.33	58,250				58,250						(58,250)		0/0.
SPLV50T-EUROPEAN 1 YR TA2202111.		N/A	Equity/Index	BWO-	09/30/2022	09/29/2023	09/29/2023	Expiration	24,935	8,500,000	340.88	263,568				263,568						(263,568)		0/0.
SPLV50T-EUROPEAN 1 YR TA2200745.		N/A	Equity/Index	NS-	05/03/2022	05/03/2023	05/03/2023	Expiration	10,271	3,600,000	350.5	85,680				85,680						(85,680)		0/0.
SPLV50T-EUROPEAN 1 YR TA2201027.		N/A	Equity/Index	SS-	06/02/2022	05/02/2023	05/02/2023	Expiration	7,705	2,700,000	350.4	62,100				62,100						(62,100)		0/0.
SPLV50T-EUROPEAN 1 YR TA2202758.		N/A	Equity/Index	SS-	12/06/2022	12/06/2023	12/06/2023	Expiration	8,511	3,000,000	352.5	103,500				103,500						(103,500)		0/0.
SPLV50T-EUROPEAN 1 YR TA2202886.		N/A	Equity/Index	BWA-	12/16/2022	12/15/2023	12/15/2023	Expiration	23,621	8,300,000	351.38	280,374				280,374						(280,374)		0/0.
SPLV50T-EUROPEAN 1 YR TA2200841.		N/A	Equity/Index	NS-	05/13/2022	01/25/2023	01/25/2023	Closing Sale	16,100	5,642,406	350.46	147,436		14,812		147,436						(132,624)		0/0.
SPLV50T-EUROPEAN 1 YR TA2201440.		N/A	Equity/Index	BWO-	07/27/2022	02/02/2023	02/02/2023	Expiration	7,756	2,700,000	348.1	42,120				42,120						(42,120)		0/0.
YR TA2202452.		N/A	Equity/Index	NS-	11/07/2022	11/02/2023	11/02/2023	Expiration	4,610	1,600,000	347.09	61,600				61,600						(61,600)		0/0.
YR TA2202024.		N/A	Equity/Index	BWO-	10/13/2022	10/13/2023	10/13/2023	Expiration	8,762	3,000,000	342.4	98,131				98,131						(98,131)		0/0.
SPLV50T-EUROPEAN 1 YR TA2201809.		N/A	Equity/Index	JPW-	08/30/2022	08/30/2023	08/30/2023	Expiration	10,015	3,500,000	349.48	96,600				96,600						(96,600)		0/0.
SPLV50T-EUROPEAN 1 YR TA2200486.		N/A	Equity/Index	NS-	03/30/2022	03/30/2023	03/30/2023	Expiration	9,869	3,500,000	355.01	77,350				77,350						(77,350)		0/0.
SPLV50T-EUROPEAN 1 YR TA2201573.		N/A	Equity/Index	BWO-	08/10/2022	03/15/2023	03/15/2023	Expiration	8,515	3,000,000	352.34	55,800				55,800						(55,800)		0/0.
YR TA2201058.		N/A	Equity/Index	BWO-	06/06/2022	05/19/2023	05/19/2023	Expiration	18,346	6,416,330	349.74	167,682				167,682						(167,682)		0/0.
SPLV50T-EUROPEAN 1 YR TA2202981.		N/A	Equity/Index	NS-	12/30/2022	12/29/2023	12/29/2023	Closing Sale	17,308	6,100,000	352.44	211,060		6,300		211,060						(204,760)		0/0.
YR TA2202418.		N/A	Equity/Index	JPW-	11/03/2022	11/03/2023	11/03/2023	Expiration	7,508	2,600,000	346.28	89,180				89,180						(89,180)		0/0.
YR TA2200660.		N/A	Equity/Index	JPW-	04/19/2022	04/19/2023	04/19/2023	Expiration	10,633	3,800,000	357.37	86,640				86,640						(86,640)		0/0.

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Maturity or Expiration Date	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
SPLV50T-EUROPEAN 1		N/A	Equity/Index	NS-	09/08/2022	09/08/2023	09/08/2023	Expiration	11,387	4,000,000	351.28	115,200	115,200			115,200								0/0
YR TA2201893		N/A	Equity/Index	NS-	05/13/2022	01/20/2023	01/20/2023	Expiration	23,000	8,060,580	350.46	147,704	147,704			147,704								0/0
SPLV50T-EUROPEAN 1		N/A	Equity/Index	NS-	03/29/2022	03/29/2023	03/29/2023	Expiration	6,204	2,200,000	354.59	51,260	51,260			51,260								0/0
YR TA2200474		N/A	Equity/Index	NS-	11/18/2022	11/20/2023	11/20/2023	Expiration	10,005	3,500,000	349.82	122,150	122,150			122,150								0/0
SPLV50T-EUROPEAN 1		N/A	Equity/Index	BOA-	11/25/2022	11/24/2023	11/24/2023	Expiration	17,606	6,200,000	352.16	215,845	215,845			215,845								0/0
YR TA2202654		N/A	Equity/Index	BMO-	06/22/2022	03/02/2023	03/02/2023	Expiration	12,823	4,400,000	343.13	77,880	77,880			77,880								0/0
YR TA2201159		N/A	Equity/Index	NS-	10/24/2022	10/05/2023	10/05/2023	Expiration	11,623	4,000,000	344.16	142,800	142,800			142,800								0/0
SPLV50T-EUROPEAN 1		N/A	Equity/Index	JPM-	05/16/2022	04/06/2023	04/06/2023	Expiration	23,958	8,400,000	350.62	124,320	124,320			124,320								0/0
YR TA2200867		N/A	Equity/Index	SS-	06/06/2022	05/08/2023	05/08/2023	Expiration	8,810	3,081,209	349.74	58,058	58,058			58,058								0/0
SPLV50T-EUROPEAN 1		N/A	Equity/Index	BMO-	04/14/2022	04/17/2023	04/17/2023	Expiration	6,170	2,200,000	356.58	50,160	50,160			50,160								0/0
YR TA2200626		N/A	Equity/Index	NS-	07/22/2022	07/21/2023	07/21/2023	Closing Sale	20,779	7,200,000	346.5	187,632	187,632	128,925		187,632								0/0
SPLV50T-EUROPEAN 1		N/A	Equity/Index	BOA-	03/18/2022	03/17/2023	03/17/2023	Expiration	34,528	12,100,000	350.44	263,780	263,780			263,780								0/0
SPLV50T-EUROPEAN 1		N/A	Equity/Index	NS-	07/29/2022	07/31/2023	07/31/2023	Closing Sale	8,557	3,000,000	350.58	78,600	78,600	2,005		78,600								0/0
YR TA2201463		N/A	Equity/Index	BOA-	08/16/2022	08/16/2023	08/16/2023	Expiration	6,192	2,200,000	355.28	58,740	58,740			58,740								0/0
YR TA2201640		N/A	Equity/Index	SS-	05/17/2022	05/17/2023	05/17/2023	Expiration	3,986	1,400,000	351.25	32,900	32,900			32,900								0/0
SPLV50T-EUROPEAN 1		N/A	Equity/Index	BMO-	04/14/2022	04/14/2023	04/14/2023	Expiration	22,155	7,900,000	356.58	179,330	179,330			179,330								0/0
YR TA2200873		N/A	Equity/Index	NS-	05/16/2022	03/24/2023	03/24/2023	Expiration	9,697	3,400,000	350.62	63,580	63,580			63,580								0/0
SPLV50T-EUROPEAN 1		N/A	Equity/Index	SS-	07/29/2022	02/01/2023	02/01/2023	Expiration	10,000	3,505,800	350.58	53,900	53,900			53,900								0/0
YR TA2201479		N/A	Equity/Index	JPM-	07/29/2022	02/07/2023	02/07/2023	Expiration	9,000	3,155,220	350.58	62,910	62,910			62,910								0/0
SPLV50T-EUROPEAN 1		N/A	Equity/Index	JPM-	11/07/2022	11/07/2023	11/07/2023	Expiration	4,322	1,500,000	347.09	52,650	52,650			52,650								0/0
YR TA2202453		N/A	Equity/Index	NS-	06/24/2022	06/23/2023	06/23/2023	Expiration	17,333	6,000,000	346.16	155,400	155,400			155,400								0/0
YR TA2201181		N/A	Equity/Index	BMO-	04/18/2022	04/18/2023	04/18/2023	Expiration	3,935	1,400,000	355.82	32,620	32,620			32,620								0/0
SPLV50T-EUROPEAN 1		N/A	Equity/Index	NS-	12/23/2022	12/26/2023	12/26/2023	Expiration	2,551	900,000	352.83	30,150	30,150			30,150								0/0
YR TA2202931		N/A	Equity/Index	JPM-	11/15/2022	11/15/2023	11/15/2023	Expiration	7,747	2,700,000	348.52	91,028	91,028			91,028								0/0
SPLV50T-EUROPEAN 1		N/A	Equity/Index	BMO-	05/13/2022	01/27/2023	01/27/2023	Expiration	12,000	4,205,520	350.46	102,846	102,846			102,846								0/0
YR TA2200844		N/A	Equity/Index	NS-	08/15/2022	08/15/2023	08/15/2023	Expiration	9,021	3,200,000	354.72	85,440	85,440			85,440								0/0
SPLV50T-EUROPEAN 1		N/A	Equity/Index	BMO-	10/21/2022	10/20/2023	10/20/2023	Expiration	24,764	8,500,000	343.24	283,050	283,050			283,050								0/0
YR TA2201629		N/A	Equity/Index	SS-	07/19/2022	07/19/2023	07/19/2023	Closing Sale	7,800	2,700,000	346.14	72,360	72,360	22,426		72,360								0/0
SPLV50T-EUROPEAN 1		N/A	Equity/Index	JPM-	12/20/2022	12/20/2023	12/20/2023	Expiration	10,251	3,600,000	351.18	121,680	121,680			121,680								0/0
YR TA2201373		N/A	Equity/Index	SS-	11/10/2022	11/10/2023	11/10/2023	Expiration	6,284	2,200,000	349.53	73,700	73,700			73,700								0/0
SPLV50T-EUROPEAN 1		N/A	Equity/Index	JPM-	02/16/2023	12/14/2023	12/14/2023	Closing Sale	3,500	1,232,420	352.12					51,730								0/0
YR TA2303445		N/A	Equity/Index	BOA-	07/15/2022	07/14/2023	07/14/2023	Closing Sale	17,922	6,200,000	345.94	164,300	164,300			164,300								0/0
SPLV50T-EUROPEAN 1		N/A	Equity/Index	NS-																				0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B/A C.V.	Current Year's (Amortization)/Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
SPLV50T-EUROPEAN 1		N/A	Equity/Index	BOA-	07/13/2022	07/13/2023	07/13/2023	Closing Sale	15,919	5,500,000	345.49	144,705	144,705	50,334		144,705						(94,371)		0/0
YR TA2201325																								0/0
SPLV50T-EUROPEAN 1		N/A	Equity/Index	BOA-	11/09/2022	10/06/2023	10/06/2023	Expiration	20,179	7,000,000	346.89	300,020	300,020			300,020						(300,020)		0/0
YR TA2202484																								0/0
SPLV50T-EUROPEAN 1		N/A	Equity/Index	BOA-	11/09/2022	11/09/2023	11/09/2023	Expiration	12,396	4,300,000	346.89	148,737	148,737			148,737						(148,737)		0/0
YR TA2202483																								0/0
SPLV50T-EUROPEAN 1		N/A	Equity/Index	NS-	06/22/2022	06/21/2023	06/21/2023	Closing Sale	11,949	4,100,000	343.13	116,030	116,030	63,511		116,030						(52,519)		0/0
YR TA2201162																								0/0
SPLV50T-EUROPEAN 1		N/A	Equity/Index	BOA-	07/13/2022	02/21/2023	02/21/2023	Closing Sale	8,683	3,000,000	345.49	75,690	75,690	41,781		75,690						(33,909)		0/0
YR TA2201322																								0/0
SPLV50T-EUROPEAN 1		N/A	Equity/Index	NS-	08/19/2022	08/18/2023	08/18/2023	Expiration	20,854	7,400,000	354.85	200,540	200,540			200,540						(200,540)		0/0
YR TA2201667																								0/0
SPLV50T-EUROPEAN 1		N/A	Equity/Index	BMO-	05/23/2022	02/14/2023	02/14/2023	Closing Sale	10,300	3,589,550	348.5	85,181	85,181	5,665		85,181						(79,516)		0/0
YR TA2200944																								0/0
SPLV50T-EUROPEAN 1		N/A	Equity/Index	BOA-	05/27/2022	04/25/2023	04/25/2023	Expiration	8,540	3,000,000	351.28	54,510	54,510			54,510						(54,510)		0/0
YR TA2201002																								0/0
SPLV50T-EUROPEAN 1		N/A	Equity/Index	JPM-	10/31/2022	10/31/2023	10/31/2023	Expiration	5,759	2,000,000	347.28	66,600	66,600			66,600						(66,600)		0/0
YR TA2202388																								0/0
SPLV50T-EUROPEAN 1		N/A	Equity/Index	BMO-	05/24/2022	05/24/2023	05/24/2023	Expiration	8,581	3,000,000	349.59	69,000	69,000			69,000						(69,000)		0/0
YR TA2200949																								0/0
SPLV50T-EUROPEAN 1		N/A	Equity/Index	BOA-	05/27/2022	05/26/2023	05/26/2023	Expiration	20,791	7,300,000	351.28	165,783	165,783			165,783						(165,783)		0/0
YR TA2201005																								0/0
SPLV50T-EUROPEAN 1		N/A	Equity/Index	NS-	06/22/2022	06/22/2023	06/22/2023	Closing Sale	6,412	2,200,000	343.13	57,860	57,860	25,756		57,860						(32,104)		0/0
YR TA2201160																								0/0
SPLV50T-EUROPEAN 1		N/A	Equity/Index	BOA-	10/28/2022	10/17/2023	10/17/2023	Expiration	5,754	2,000,000	347.57	84,420	84,420			84,420						(84,420)		0/0
YR TA2202374																								0/0
SPLV50T-EUROPEAN 1		N/A	Equity/Index	NS-	03/31/2022	03/31/2023	03/31/2023	Expiration	11,010	3,900,000	354.22	91,260	91,260			91,260						(91,260)		0/0
YR TA2200495																								0/0
SPLV50T-EUROPEAN 1		N/A	Equity/Index	BOA-	05/26/2022	05/22/2023	05/22/2023	Expiration	7,999	2,800,000	350.04	78,736	78,736			78,736						(78,736)		0/0
YR TA2200970																								0/0
SPLV50T-EUROPEAN 1		N/A	Equity/Index	SS-	12/08/2022	12/08/2023	12/08/2023	Expiration	6,796	2,400,000	353.15	82,080	82,080			82,080						(82,080)		0/0
YR TA2202777																								0/0
SPLV50T-EUROPEAN 1		N/A	Equity/Index	BMO-	08/10/2022	03/06/2023	03/06/2023	Expiration	5,393	1,900,000	352.34	40,660	40,660			40,660						(40,660)		0/0
YR TA2201570																								0/0
SPLV50T-EUROPEAN 1		N/A	Equity/Index	BOA-	06/07/2022	06/07/2023	06/07/2023	Expiration	11,408	4,000,000	350.64	94,320	94,320			94,320						(94,320)		0/0
YR TA2201091																								0/0
SPLV50T-EUROPEAN 1		N/A	Equity/Index	NS-	09/22/2022	09/22/2023	09/22/2023	Closing	5,197	1,800,000	346.38	57,240	57,240			57,240						(57,240)		0/0
YR TA2202047																								0/0
SPLV50T-EUROPEAN 1		N/A	Equity/Index	NS-	06/22/2022	06/14/2023	06/14/2023	Closing Sale	11,075	3,800,000	343.13	118,940	118,940	60,987		118,940						(57,953)		0/0
YR TA2201157																								0/0
SPLV50T-EUROPEAN 1		N/A	Equity/Index	BOA-	11/11/2022	11/10/2023	11/10/2023	Expiration	21,805	7,600,000	348.55	253,992	253,992			253,992						(253,992)		0/0
YR TA2202516																								0/0
SPLV50T-EUROPEAN 1		N/A	Equity/Index	JPM-	12/12/2022	12/12/2023	12/12/2023	Expiration	10,737	3,800,000	353.91	130,720	130,720			130,720						(130,720)		0/0
YR TA2202824																								0/0
SPLV50T-EUROPEAN 1		N/A	Equity/Index	NS-	08/18/2022	08/18/2023	08/18/2023	Expiration	4,223	1,500,000	355.18	41,100	41,100			41,100						(41,100)		0/0
YR TA2201656																								0/0
SPLV50T-EUROPEAN 1		N/A	Equity/Index	BOA-	05/26/2022	05/26/2023	05/26/2023	Expiration	6,856	2,400,000	350.04	55,344	55,344			55,344						(55,344)		0/0
YR TA2200972																								0/0
SPLV50T-EUROPEAN 1		N/A	Equity/Index	BOA-	09/29/2022	09/29/2023	09/29/2023	Expiration	5,552	1,900,000	342.21	59,660	59,660			59,660						(59,660)		0/0
YR TA2202096																								0/0
SPLV50T-EUROPEAN 1		N/A	Equity/Index	BOA-	08/05/2022	08/04/2023	08/04/2023	Expiration	17,134	6,000,000	350.18	160,560	160,560			160,560						(160,560)		0/0
YR TA2201526																								0/0
SPLV50T-EUROPEAN 1		N/A	Equity/Index	NS-	09/20/2022	09/20/2023	09/20/2023	Expiration	6,905	2,400,000	347.56	74,160	74,160			74,160						(74,160)		0/0
YR TA2202019																								0/0
SPLV50T-EUROPEAN 1		N/A	Equity/Index	BOA-	07/29/2022	07/28/2023	07/28/2023	Closing Sale	17,115	6,000,000	350.58	156,000	156,000	10,514		156,000						(145,486)		0/0
YR TA2201461																								0/0
SPLV50T-EUROPEAN 1		N/A	Equity/Index	JPM-	10/18/2022	10/18/2023	10/18/2023	Expiration	10,766	3,700,000	343.67	121,730	121,730			121,730						(121,730)		0/0
YR TA2202255																								0/0
SPLV50T-EUROPEAN 1		N/A	Equity/Index	JPM-	10/14/2022	10/13/2023	10/13/2023	Expiration	21,987	7,500,000	341.11	248,250	248,250			248,250						(248,250)		0/0
YR TA2202226																								0/0
SPLV50T-EUROPEAN 1		N/A	Equity/Index	NS-	08/12/2022	08/14/2023	08/14/2023	Expiration	7,065	2,500,000	353.86	68,000	68,000			68,000						(68,000)		0/0
YR TA2201605																								0/0
SPLV50T-EUROPEAN 1		N/A	Equity/Index	BMO-	07/26/2022	07/26/2023	07/26/2023	Closing Sale	8,344	2,900,000	347.56	75,110	75,110	42,154		75,110						(32,956)		0/0
YR TA2201431																								0/0
SPLV50T-EUROPEAN 1		N/A	Equity/Index	BOA-	07/22/2022	07/24/2023	07/24/2023	Closing Sale	9,235	3,200,000	346.5	84,000	84,000	60,440		84,000						(23,560)		0/0
YR TA2201411																								0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Maturity or Expiration Date	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
SPLV50T-EUROPEAN 1		N/A	Equity/Index	NS-	08/19/2022	08/21/2023	08/21/2023	Expiration	7,609	2,700,000	354.85	73,710				73,710						(73,710)		0/0
YR TA2201668		N/A	Equity/Index	BWO-	06/03/2022	06/02/2023	06/02/2023	Expiration	15,727	5,500,000	349.71	128,700				128,700						(128,700)		0/0
YR TA2201037		N/A	Equity/Index	BWO-	06/06/2022	05/10/2023	05/10/2023	Closing Sale	4,949	1,730,863	349.74	47,114		7,968		47,114						(39,147)		0/0
YR TA2201056		N/A	Equity/Index	BWO-	09/30/2022	10/02/2023	10/02/2023	Expiration	8,801	3,000,000	340.88	93,640				93,640						(93,640)		0/0
YR TA2202110		N/A	Equity/Index	BWO-	11/11/2022	11/13/2023	11/13/2023	Expiration	8,894	3,100,000	348.55	104,470				104,470						(104,470)		0/0
YR TA2202518		N/A	Equity/Index	SS-	09/12/2022	09/12/2023	09/12/2023	Expiration	5,669	2,000,000	352.79	57,600				57,600						(57,600)		0/0
YR TA2201929		N/A	Equity/Index	BWO-	06/03/2022	06/05/2023	06/05/2023	Expiration	4,575	1,600,000	349.71	37,600				37,600						(37,600)		0/0
YR TA2201038		N/A	Equity/Index	BWO-	05/05/2022	05/05/2023	05/05/2023	Expiration	6,842	2,400,000	350.8	58,800				58,800						(58,800)		0/0
SPLV50T-EUROPEAN 1		N/A	Equity/Index	JPW-	07/29/2022	02/08/2023	02/08/2023	Expiration	8,500	2,979,930	350.58	48,025				48,025						(48,025)		0/0
YR TA2201480		N/A	Equity/Index	JPW-	10/28/2022	10/30/2023	10/30/2023	Expiration	5,754	2,000,000	347.57	66,840				66,840						(66,840)		0/0
YR TA2202369		N/A	Equity/Index	BWA-	06/27/2022	06/18/2023	06/18/2023	Closing Sale	9,715	3,365,859	346.46	118,912		67,908		118,912						(51,004)		0/0
SPLV50T-EUROPEAN 1		N/A	Equity/Index	BWO-	03/18/2022	03/20/2023	03/20/2023	Expiration	9,131	3,200,000	350.44	70,080				70,080						(70,080)		0/0
YR TA2200390		N/A	Equity/Index	NS-	07/12/2022	07/12/2023	07/12/2023	Closing Sale	11,852	4,100,000	345.92	106,149		25,257		106,149						(80,892)		0/0
YR TA2201308		N/A	Equity/Index	BWA-	09/06/2022	09/06/2023	09/06/2023	Expiration	5,737	2,000,000	348.6	57,400				57,400						(57,400)		0/0
YR TA2201857		N/A	Equity/Index	NS-	09/19/2022	09/19/2023	09/19/2023	Expiration	5,447	1,900,000	348.84	58,333				58,333						(58,333)		0/0
YR TA2202004		N/A	Equity/Index	BWO-	12/09/2022	12/08/2023	12/08/2023	Expiration	28,368	10,000,000	352.51	342,000				342,000						(342,000)		0/0
SPLV50T-EUROPEAN 1		N/A	Equity/Index	SS-	05/23/2022	02/28/2023	02/28/2023	Expiration	13,000	4,530,500	348.5	101,010				101,010						(101,010)		0/0
YR TA2200843		N/A	Equity/Index	BWO-	09/15/2022	09/15/2023	09/15/2023	Expiration	3,158	1,100,000	348.33	33,221				33,221						(33,221)		0/0
YR TA2201974		N/A	Equity/Index	BWO-	06/24/2022	03/14/2023	03/14/2023	Expiration	9,000	3,115,440	346.16	63,450				63,450						(63,450)		0/0
SPLV50T-EUROPEAN 1		N/A	Equity/Index	SS-	05/27/2022	05/30/2023	05/30/2023	Expiration	4,839	1,700,000	351.28	38,964				38,964						(38,964)		0/0
YR TA2201001		N/A	Equity/Index	BWA-	12/22/2022	12/22/2023	12/22/2023	Expiration	8,237	2,900,000	352.09	97,730				97,730						(97,730)		0/0
YR TA2202918		N/A	Equity/Index	NS-	11/04/2022	11/06/2023	11/06/2023	Expiration	5,187	1,800,000	347	63,000				63,000						(63,000)		0/0
SPLV50T-EUROPEAN 1		N/A	Equity/Index	NS-	06/21/2022	06/20/2023	06/20/2023	Closing Sale	9,628	3,300,000	342.74	88,440		36,590		88,440						(51,850)		0/0
YR TA2201151		N/A	Equity/Index	BWO-	07/25/2022	02/24/2023	02/24/2023	Expiration	36,009	12,500,000	347.14	201,250				201,250						(201,250)		0/0
SPLV50T-EUROPEAN 1		N/A	Equity/Index	SS-	05/13/2022	01/31/2023	01/31/2023	Expiration	22,000	7,710,120	350.46	148,104				148,104						(148,104)		0/0
YR TA2200845		N/A	Equity/Index	NS-	07/27/2022	07/11/2023	07/11/2023	Closing Sale	6,033	2,100,000	348.1	56,910		6,817		56,910						(50,093)		0/0
SPLV50T-EUROPEAN 1		N/A	Equity/Index	BWO-	12/21/2022	12/21/2023	12/21/2023	Expiration	14,193	5,000,000	352.54	167,499				167,499						(167,499)		0/0
YR TA2202910		N/A	Equity/Index	BWO-	04/06/2022	04/06/2023	04/06/2023	Expiration	11,206	4,000,000	356.96	93,600				93,600						(93,600)		0/0
YR TA2200548		N/A	Equity/Index	NS-	10/11/2022	10/11/2023	10/11/2023	Expiration	7,325	2,500,000	341.32	80,000				80,000						(80,000)		0/0
SPLV50T-EUROPEAN 1		N/A	Equity/Index	JPW-	04/28/2022	04/28/2023	04/28/2023	Expiration	5,652	2,000,000	353.85	46,820				46,820						(46,820)		0/0
YR TA2202193		N/A	Equity/Index	NS-	03/28/2022	03/28/2023	03/28/2023	Expiration	7,074	2,500,000	353.39	57,750				57,750						(57,750)		0/0
YR TA2200707		N/A	Equity/Index	NS-	05/23/2022	01/24/2023	01/24/2023	Expiration	11,000	3,833,500	348.5	66,110				66,110						(66,110)		0/0
SPLV50T-EUROPEAN 1		N/A	Equity/Index	BWO-	07/13/2022	02/16/2023	02/16/2023	Closing Sale	12,157	4,200,000	345.49	105,000		57,079		105,000						(47,921)		0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
SPLV50T-EUROPEAN 1		N/A	Equity/Index	BMO-	06/27/2022	05/17/2023	05/17/2023	Expiration	4,629	1,603,763	346.46	35,504	35,504			35,504						(35,504)		0/0
YR TA2201203		N/A	Equity/Index	BMO-	07/06/2022	02/06/2023	02/06/2023	Expiration	8,656	3,000,000	346.57	47,400	47,400			47,400						(47,400)		0/0
SPLV50T-EUROPEAN 1		N/A	Equity/Index	SS-	11/23/2022	11/22/2023	11/22/2023	Closing Sale	27,017	9,500,000	351.63	447,450	447,450	51,973		447,450						(395,477)		0/0
YR TA2202025		N/A	Equity/Index	NS-	11/04/2022	11/03/2023	11/03/2023	Expiration	26,513	9,200,000	347	319,240	319,240			319,240						(319,240)		0/0
SPLV50T-EUROPEAN 1		N/A	Equity/Index	BMO-	09/09/2022	09/08/2023	09/08/2023	Expiration	22,730	8,000,000	351.96	227,299	227,299			227,299						(227,299)		0/0
YR TA2201913		N/A	Equity/Index	SS-	05/16/2022	04/21/2023	04/21/2023	Expiration	23,672	8,300,000	350.62	128,650	128,650			128,650						(128,650)		0/0
YR TA2200866		N/A	Equity/Index	BMO-	08/09/2022	08/09/2023	08/09/2023	Expiration	9,963	3,500,000	351.29	94,500	94,500			94,500						(94,500)		0/0
SPLV50T-EUROPEAN 1		N/A	Equity/Index	JPM-	10/24/2022	10/24/2023	10/24/2023	Expiration	6,102	2,100,000	344.16	69,510	69,510			69,510						(69,510)		0/0
YR TA2202304		N/A	Equity/Index	BMO-	12/01/2022	12/01/2023	12/01/2023	Expiration	6,226	2,200,000	353.33	75,216	75,216			75,216						(75,216)		0/0
SPLV50T-EUROPEAN 1		N/A	Equity/Index	JPM-	07/29/2022	02/09/2023	02/09/2023	Expiration	8,000	2,804,640	350.58	50,800	50,800			50,800						(50,800)		0/0
YR TA2201477		N/A	Equity/Index	SS-	05/16/2022	03/24/2023	03/24/2023	Expiration	5,134	1,800,000	360.62	37,440	37,440			37,440						(37,440)		0/0
SPLV50T-EUROPEAN 1		N/A	Equity/Index	BNP-	07/01/2022	06/30/2023	06/30/2023	Closing Sale	22,171	7,700,000	347.3	194,040	194,040	22,316		194,040						(171,724)		0/0
SPLV50T-EUROPEAN 1		N/A	Equity/Index	BMO-	07/27/2022	07/06/2023	07/06/2023	Expiration	13,789	4,800,000	348.1	144,000	144,000	42,746		144,000						(101,254)		0/0
YR TA2201439		N/A	Equity/Index	JPM-	08/23/2022	08/23/2023	08/23/2023	Expiration	8,514	3,000,000	352.36	79,800	79,800			79,800						(79,800)		0/0
YR TA2201701		N/A	Equity/Index	NS-	08/12/2022	08/11/2023	08/11/2023	Expiration	21,195	7,500,000	353.86	202,500	202,500			202,500						(202,500)		0/0
YR TA2201601		N/A	Equity/Index	NS-	07/29/2022	07/18/2023	07/18/2023	Closing Sale	20,000	7,011,600	350.58	231,800	231,800	41,600		231,800						(190,200)		0/0
SPLV50T-EUROPEAN 1		N/A	Equity/Index	JPM-	07/29/2022	07/18/2023	07/18/2023	Closing Sale	9,262	3,200,000	345.49	82,048	82,048	7,499		82,048						(74,549)		0/0
YR TA2201323		N/A	Equity/Index	BOA-	04/11/2022	04/11/2023	04/11/2023	Expiration	10,652	3,800,000	356.73	89,148	89,148			89,148						(89,148)		0/0
SPLV50T-EUROPEAN 1		N/A	Equity/Index	BOA-	07/15/2022	07/17/2023	07/17/2023	Closing Sale	13,875	4,800,000	345.94	128,160	128,160	28,919		128,160						(99,241)		0/0
YR TA2201357		N/A	Equity/Index	NS-	11/21/2022	11/21/2023	11/21/2023	Expiration	5,989	2,100,000	350.64	74,130	74,130			74,130						(74,130)		0/0
SPLV50T-EUROPEAN 1		N/A	Equity/Index	BOA-	08/12/2022	08/01/2023	08/01/2023	Expiration	5,369	1,900,000	353.86	58,900	58,900			58,900						(58,900)		0/0
YR TA2201604		N/A	Equity/Index	NS-	08/29/2022	08/29/2023	08/29/2023	Expiration	7,127	2,500,000	350.77	70,000	70,000			70,000						(70,000)		0/0
SPLV50T-EUROPEAN 1		N/A	Equity/Index	SS-	06/24/2022	03/07/2023	03/07/2023	Expiration	10,000	3,461,600	346.16	64,400	64,400			64,400						(64,400)		0/0
YR TA2201189		N/A	Equity/Index	SS-	09/09/2022	09/11/2023	09/11/2023	Expiration	9,092	3,200,000	351.96	91,829	91,829			91,829						(91,829)		0/0
SPLV50T-EUROPEAN 1		N/A	Equity/Index	BMO-	09/16/2022	09/18/2023	09/18/2023	Expiration	5,169	1,800,000	348.22	54,720	54,720			54,720						(54,720)		0/0
YR TA2201988		N/A	Equity/Index	NS-	05/18/2022	05/18/2023	05/18/2023	Expiration	12,933	4,500,000	347.94	106,199	106,199			106,199						(106,199)		0/0
SPLV50T-EUROPEAN 1		N/A	Equity/Index	BMO-	10/26/2022	10/27/2023	10/27/2023	Expiration	20,715	7,200,000	347.57	238,608	238,608			238,608						(238,608)		0/0
YR TA2202370		N/A	Equity/Index	BOA-	10/14/2022	10/16/2023	10/16/2023	Expiration	7,915	2,700,000	341.11	89,910	89,910			89,910						(89,910)		0/0
SPLV50T-EUROPEAN 1		N/A	Equity/Index	JPM-	12/02/2022	12/01/2023	12/01/2023	Expiration	26,302	9,300,000	353.59	339,554	339,554			339,554						(339,554)		0/0
YR TA2202224		N/A	Equity/Index	BMO-	08/02/2022	08/02/2023	08/02/2023	Closing Sale	7,718	2,700,000	349.83	69,282	69,282	3,316		69,282						(65,966)		0/0
SPLV50T-EUROPEAN 1		N/A	Equity/Index	BOA-	05/16/2022	05/16/2023	05/16/2023	Expiration	7,130	2,500,000	350.62	59,250	59,250			59,250						(59,250)		0/0
YR TA2201495		N/A	Equity/Index	SS-	07/01/2022	07/03/2023	07/03/2023	Closing Sale	3,743	1,300,000	347.3	32,890	32,890	5,003		32,890						(27,887)		0/0
SPLV50T-EUROPEAN 1		N/A	Equity/Index	BNP-	04/05/2022	04/05/2023	04/05/2023	Expiration	11,545	4,100,000	355.13	95,120	95,120			95,120						(95,120)		0/0
YR TA2202333		N/A	Equity/Index	NS-																				0/0
YR TA2200639		N/A	Equity/Index	NS-																				0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase/Decrease	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
SPLV50T-EUROPEAN 1	N/A	N/A	Equity/Index	JPM	11/08/2022	11/08/2023	11/08/2023	Expiration	12,945	4,500,000	347.63	154,800				154,800								0/0
YR TA2020467	N/A	N/A	Equity/Index	BOA	05/27/2022	04/28/2023	04/28/2023	Expiration	28,467	10,000,000	351.28	206,000				206,000								0/0
YR TA2201003	N/A	N/A	Equity/Index	BMO	10/26/2022	10/26/2023	10/26/2023	Expiration	9,848	3,400,000	345.24	112,171				112,171								0/0
YR TA2202327	N/A	N/A	Equity/Index	BOA	06/17/2022	06/16/2023	06/16/2023	Closing Sale	27,859	9,500,000	341	251,750		188,604		251,750								0/0
YR TA2201144	N/A	N/A	Equity/Index	JPM	06/23/2022	06/23/2023	06/23/2023	Closing Sale	9,001	3,100,000	344.42	80,600		13,727		80,600								0/0
SPLV50T-EUROPEAN 1	N/A	N/A	Equity/Index	NS	09/14/2022	09/14/2023	09/14/2023	Expiration	10,583	3,700,000	349.62	112,110				112,110								0/0
YR TA2201958	N/A	N/A	Equity/Index	BMO	07/06/2022	03/10/2023	03/10/2023	Expiration	31,740	11,000,000	346.57	169,398				169,398								0/0
SPLV50T-EUROPEAN 1	N/A	N/A	Equity/Index	SS	11/23/2022	11/24/2023	11/24/2023	Expiration	11,944	4,200,000	351.63	148,260				148,260								0/0
YR TA2202627	N/A	N/A	Equity/Index	BMO	05/12/2022	05/12/2023	05/12/2023	Expiration	5,438	1,900,000	349.4	44,080				44,080								0/0
YR TA2200812	N/A	N/A	Equity/Index	NS	03/22/2022	03/22/2023	03/22/2023	Expiration	7,693	2,700,000	350.97	62,100				62,100								0/0
YR TA2200407	N/A	N/A	Equity/Index	SS	11/28/2022	11/28/2023	11/28/2023	Expiration	2,846	1,000,000	351.39	34,900				34,900								0/0
SPLV50T-EUROPEAN 1	N/A	N/A	Equity/Index	SS	06/24/2022	03/08/2023	03/08/2023	Closing Sale	13,000	4,500,080	346.16	142,610		45,370		142,610								0/0
YR TA2201188	N/A	N/A	Equity/Index	BOA	09/27/2022	09/27/2023	09/27/2023	Expiration	14,584	5,000,000	342.84	158,250				158,250								0/0
YR TA2202080	N/A	N/A	Equity/Index	NS	05/13/2022	01/06/2023	01/06/2023	Expiration	34,000	11,915,640	350.46	197,406				197,406								0/0
YR TA2200840	N/A	N/A	Equity/Index	SS	07/11/2022	02/03/2023	02/03/2023	Expiration	20,000	6,927,800	346.39	97,400				97,400								0/0
YR TA2201301	N/A	N/A	Equity/Index	JPM	08/10/2022	08/10/2023	08/10/2023	Expiration	4,257	1,500,000	352.34	40,200				40,200								0/0
YR TA2201574	N/A	N/A	Equity/Index	BMO	11/23/2022	11/16/2023	11/16/2023	Closing Sale	14,219	5,000,000	351.63	232,500		2,186		232,500								0/0
SPLV50T-EUROPEAN 1	N/A	N/A	Equity/Index	SS	11/14/2022	11/14/2023	11/14/2023	Expiration	6,321	2,200,000	348.05	74,580				74,580								0/0
YR TA2202540	N/A	N/A	Equity/Index	SS	07/29/2022	02/13/2023	02/13/2023	Closing Sale	8,000	2,804,640	350.58	61,840		5,840		61,840								0/0
SPLV50T-EUROPEAN 1	N/A	N/A	Equity/Index	JPM	08/08/2022	08/08/2023	08/08/2023	Expiration	3,994	1,400,000	350.52	37,520				37,520								0/0
YR TA2201549	N/A	N/A	Equity/Index	BMO	06/06/2022	05/11/2023	05/11/2023	Expiration	10,391	3,634,148	349.74	81,569				81,569								0/0
YR TA2201054	N/A	N/A	Equity/Index	BMO	11/29/2022	11/29/2023	11/29/2023	Expiration	7,969	2,800,000	351.34	98,000				98,000								0/0
SPLV50T-EUROPEAN 1	N/A	N/A	Equity/Index	JBS	04/20/2022	04/20/2023	04/20/2023	Expiration	8,354	3,000,000	359.12	70,500				70,500								0/0
YR TA2200672	N/A	N/A	Equity/Index	BOA	08/10/2022	03/23/2023	03/23/2023	Expiration	11,920	4,200,000	352.34	70,140				70,140								0/0
YR TA2201572	N/A	N/A	Equity/Index	BMO	08/04/2022	08/04/2023	08/04/2023	Expiration	2,284	800,000	350.21	21,280				21,280								0/0
YR TA2201514	N/A	N/A	Equity/Index	NS	07/29/2022	02/22/2023	02/22/2023	Closing Sale	12,000	4,206,960	350.58	105,360		4,200		105,360								0/0
SPLV50T-EUROPEAN 1	N/A	N/A	Equity/Index	JPM	06/27/2022	06/12/2023	06/12/2023	Expiration	5,636	1,952,649	346.46	47,962				47,962								0/0
YR TA2201206	N/A	N/A	Equity/Index	BMO	06/08/2022	06/08/2023	06/08/2023	Expiration	8,582	3,000,000	349.15	71,910				71,910								0/0
SPLV50T-EUROPEAN 1	N/A	N/A	Equity/Index	BOA	05/13/2022	05/12/2023	05/12/2023	Expiration	19,118	6,700,000	350.46	156,780				156,780								0/0
YR TA2201090	N/A	N/A	Equity/Index	BMO	08/12/2022	08/03/2023	08/03/2023	Expiration	9,043	3,200,000	353.86	104,640				104,640								0/0
YR TA2200828	N/A	N/A	Equity/Index	NS	08/11/2022	08/11/2023	08/11/2023	Expiration	5,394	1,900,000	352.27	51,680				51,680								0/0
YR TA2201603	N/A	N/A	Equity/Index	NS	12/16/2022	12/18/2023	12/18/2023	Expiration	7,684	2,700,000	351.38	91,989				91,989								0/0
SPLV50T-EUROPEAN 1	N/A	N/A	Equity/Index	BOA	10/19/2022	10/19/2023	10/19/2023	Expiration	11,660	4,000,000	343.04	133,629				133,629								0/0
YR TA2202887	N/A	N/A	Equity/Index	BMO																				0/0
YR TA2202271	N/A	N/A	Equity/Index	BMO																				0/0

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Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase/Decrease	Total Foreign Exchange Change in B/A C.V.	Current Year's (Amortization)/Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
SPLV50T-EUROPEAN 1		N/A	Equity/Index	BMO-	06/09/2022	06/09/2023	06/09/2023	Expiration	5,761	2,000,000	347.14	48,200	48,200			49,200						(48,200)		0/0
YR TAZ20T100		N/A	Equity/Index	MS-	09/26/2022	09/26/2023	09/26/2023	Expiration	6,976	2,400,000	344.05	77,040	77,040			77,040						(77,040)		0/0
YR TAZ20Z075		N/A	Equity/Index	SS-	06/02/2022	03/16/2023	03/16/2023	Expiration	17,694	6,200,000	350.4	135,780	135,780			135,780						(135,780)		0/0
YR TAZ20T028		N/A	Equity/Index	BOA-	08/05/2022	08/07/2023	08/07/2023	Expiration	2,856	1,000,000	350.18	26,950	26,950			26,950						(26,950)		0/0
SPLV50T-EUROPEAN 1		N/A	Equity/Index	BMO-	05/23/2022	01/17/2023	01/17/2023	Expiration	13,500	4,704,750	348.5	69,660	69,660			69,660						(69,660)		0/0
YR TAZ20Q940		N/A	Equity/Index	JPW-	04/12/2022	04/12/2023	04/12/2023	Expiration	11,217	4,000,000	356.61	88,800	88,800			88,800						(88,800)		0/0
YR TAZ20Q598		N/A	Equity/Index	MS-	04/21/2022	04/21/2023	04/21/2023	Expiration	7,532	2,700,000	358.45	63,180	63,180			63,180						(63,180)		0/0
SPLV50T-EUROPEAN 1		N/A	Equity/Index	JPW-	09/13/2022	09/13/2023	09/13/2023	Expiration	6,007	2,100,000	349.58	63,000	63,000			63,000						(63,000)		0/0
YR TAZ20T949		N/A	Equity/Index	BMO-	11/25/2022	11/27/2023	11/27/2023	Expiration	6,815	2,400,000	352.16	84,234	84,234			84,234						(84,234)		0/0
SPLV50T-EUROPEAN 1		N/A	Equity/Index	BMO-	04/28/2022	04/28/2023	04/28/2023	Expiration	7,882	2,800,000	355.23	65,520	65,520			65,520						(65,520)		0/0
YR TAZ20Q727		N/A	Equity/Index	MS-	08/25/2022	08/25/2023	08/25/2023	Expiration	6,224	2,200,000	353.47	61,160	61,160			61,160						(61,160)		0/0
SPLV50T-EUROPEAN 1		N/A	Equity/Index	BMO-	06/24/2022	06/26/2023	06/26/2023	Sale	13,866	4,800,000	346.16	125,279	125,279	5,203		125,279						(120,076)		0/0
YR TAZ20T183		N/A	Equity/Index	BOA-	06/28/2022	06/28/2023	06/28/2023	Expiration	8,968	3,100,000	345.67	80,662	80,662			80,662						(80,662)		0/0
YR TAZ20T213		N/A	Equity/Index	JPW-	07/11/2022	02/10/2023	02/10/2023	Expiration	25,000	8,659,750	346.39	135,500	135,500			135,500						(135,500)		0/0
YR TAZ20T300		N/A	Equity/Index	BMO-	06/06/2022	06/06/2023	06/06/2023	Expiration	3,431	1,200,000	349.74	28,560	28,560			28,560						(28,560)		0/0
YR TAZ20T052		N/A	Equity/Index	BOA-	12/29/2022	12/29/2023	12/29/2023	Expiration	4,247	1,500,000	353.2	51,557	51,557			51,557						(51,557)		0/0
YR TAZ20Z971		N/A	Equity/Index	BMO-	09/02/2022	09/01/2023	09/01/2023	Expiration	27,246	9,500,000	348.67	265,925	265,925			265,925						(265,925)		0/0
SPLV50T-EUROPEAN 1		N/A	Equity/Index	MS-	05/13/2022	01/19/2023	01/19/2023	Expiration	15,000	5,256,900	350.46	130,218	130,218			130,218						(130,218)		0/0
YR TAZ20Q842		N/A	Equity/Index	BMO-	09/23/2022	09/25/2023	09/25/2023	Expiration	6,369	2,200,000	345.43	69,930	69,930			69,930						(69,930)		0/0
SPLV50T-EUROPEAN 1		N/A	Equity/Index	BMO-	05/13/2022	05/15/2023	05/15/2023	Expiration	11,128	3,900,000	350.46	92,040	92,040			92,040						(92,040)		0/0
YR TAZ20Q829		N/A	Equity/Index	MS-	10/25/2022	10/25/2023	10/25/2023	Expiration	7,823	2,700,000	345.12	89,100	89,100			89,100						(89,100)		0/0
YR TAZ20Z316		N/A	Equity/Index	BMO-	06/06/2022	05/05/2023	05/05/2023	Expiration	25,965	9,080,999	349.74	198,632	198,632			198,632						(198,632)		0/0
SPLV50T-EUROPEAN 1		N/A	Equity/Index	BOA-	10/28/2022	10/12/2023	10/12/2023	Expiration	7,193	2,500,000	347.57	115,500	115,500			115,500						(115,500)		0/0
YR TAZ20Z375		N/A	Equity/Index	BMO-	12/02/2022	12/04/2023	12/04/2023	Expiration	6,788	2,400,000	353.59	83,283	83,283			83,283						(83,283)		0/0
YR TAZ20Z730		N/A	Equity/Index	BMO-	12/13/2022	12/13/2023	12/13/2023	Closing	9,889	3,500,000	353.94	116,588	116,588	3,758		116,588						(112,830)		0/0
YR TAZ20Z834		N/A	Equity/Index	SS-	10/21/2022	10/23/2023	10/23/2023	Sale	12,528	4,300,000	343.24	144,480	144,480			144,480						(144,480)		0/0
SPLV50T-EUROPEAN 1		N/A	Equity/Index	BMO-	09/02/2022	09/05/2023	09/05/2023	Expiration	3,155	1,100,000	348.67	31,012	31,012			31,012						(31,012)		0/0
YR TAZ20T837		N/A	Equity/Index	MS-	05/13/2022	01/04/2023	01/04/2023	Expiration	14,000	4,906,440	350.46	81,756	81,756			81,756						(81,756)		0/0
YR TAZ20Q843		N/A	Equity/Index	SS-	06/24/2022	03/03/2023	03/03/2023	Expiration	16,000	5,538,560	346.16	84,640	84,640			84,640						(84,640)		0/0
SPLV50T-EUROPEAN 1		N/A	Equity/Index	JPW-	05/31/2022	05/31/2023	05/31/2023	Expiration	2,853	1,000,000	350.56	23,100	23,100			23,100						(23,100)		0/0
YR TAZ20T187		N/A	Equity/Index	BMO-	12/23/2022	12/22/2023	12/22/2023	Expiration	15,588	5,500,000	352.83	183,150	183,150			183,150						(183,150)		0/0
YR TAZ20T017		N/A	Equity/Index	JPW-	07/07/2022	07/07/2023	07/07/2023	Closing	9,236	3,200,000	346.46	83,648	83,648	1,887		83,648						(81,761)		0/0
SPLV50T-EUROPEAN 1		N/A	Equity/Index	BOA-	05/23/2022	05/23/2023	05/23/2023	Expiration	6,887	2,400,000	348.5	55,680	55,680			55,680						(55,680)		0/0
YR TAZ20Q936		N/A	Equity/Index	BOA-																				

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Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase/Decrease	Total Foreign Exchange Change in B/A C.V.	Current Year's (Amortization)/Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
SPLV50T-EUROPEAN 1		N/A	Equity/Index	BOA-	07/08/2022	07/07/2023	07/07/2023	Closing Sale	18,773	6,500,000	346.25	172,250	172,250	8,919		172,250						(163,331)		0/0
YR TA2201277		N/A	Equity/Index	SS-	12/09/2022	12/11/2023	12/11/2023	Expiration	9,078	3,200,000	352.51	110,400	110,400			110,400						(110,400)		0/0
YR TA2202808		N/A	Equity/Index	BOA-	05/26/2022	05/09/2023	05/09/2023	Expiration	10,856	3,800,000	350.04	86,602	86,602			86,602						(86,602)		0/0
YR TA2200971		N/A	Equity/Index	SS-	12/27/2022	12/27/2023	12/27/2023	Expiration	12,188	4,300,000	353.39	147,060	147,060			147,060						(147,060)		0/0
YR TA2202958		N/A	Equity/Index	JPW-	10/27/2022	10/27/2023	10/27/2023	Expiration	7,523	2,600,000	345.62	86,060	86,060			86,060						(86,060)		0/0
YR TA2202335		N/A	Equity/Index	NS-	09/16/2022	09/15/2023	09/15/2023	Expiration	25,271	8,800,000	348.22	267,520	267,520			267,520						(267,520)		0/0
YR TA2201989		N/A	Equity/Index	BOA-	07/26/2022	07/28/2023	07/28/2023	Closing Sale	8,284	2,900,000	350.06	74,588	74,588	9,514		74,588						(65,074)		0/0
YR TA2201442		N/A	Equity/Index	JPW-	07/29/2022	02/27/2023	02/27/2023	Expiration	8,000	2,804,640	350.58	64,640	64,640			64,640						(64,640)		0/0
YR TA2201483		N/A	Equity/Index	BWO-	10/04/2022	10/04/2023	10/04/2023	Expiration	8,986	3,100,000	344.99	95,519	95,519			95,519						(95,519)		0/0
YR TA2202147		N/A	Equity/Index	BWO-	08/26/2022	08/25/2023	08/25/2023	Expiration	27,642	9,700,000	350.92	268,677	268,677			268,677						(268,677)		0/0
YR TA2201782		N/A	Equity/Index	SS-	12/05/2022	12/05/2023	12/05/2023	Expiration	3,970	1,400,000	352.65	48,580	48,580			48,580						(48,580)		0/0
YR TA2202746		N/A	Equity/Index	SS-	07/11/2022	02/17/2023	02/17/2023	Closing Sale	28,000	9,688,920	346.39	180,040	180,040	42,840		180,040						(137,200)		0/0
SPLV50T-EUROPEAN 1		N/A	Equity/Index	JPW-	11/18/2022	11/17/2023	11/17/2023	Expiration	26,289	9,200,000	349.82	318,320	318,320			318,320						(318,320)		0/0
YR TA2202572		N/A	Equity/Index	NS-	06/22/2022	03/13/2023	03/13/2023	Expiration	9,617	3,300,000	343.13	55,110	55,110			55,110						(55,110)		0/0
YR TA2201161		N/A	Equity/Index	JPW-	10/31/2022	10/06/2023	10/06/2023	Expiration	9,790	3,400,000	347.28	130,560	130,560			130,560						(130,560)		0/0
YR TA2202387		N/A	Equity/Index	NS-	04/07/2022	04/06/2023	04/06/2023	Expiration	12,311	4,400,000	357.41	101,200	101,200			101,200						(101,200)		0/0
YR TA2200558		N/A	Equity/Index	SS-	04/01/2022	04/03/2023	04/03/2023	Expiration	9,279	3,300,000	355.64	77,880	77,880			77,880						(77,880)		0/0
SPLV50T-EUROPEAN 1		N/A	Equity/Index	SS-	06/06/2022	05/01/2023	05/01/2023	Expiration	5,909	2,066,614	349.74	42,427	42,427			42,427						(42,427)		0/0
YR TA2201055		N/A	Equity/Index	BWO-	04/27/2022	04/27/2023	04/27/2023	Expiration	12,712	4,500,000	354.01	106,110	106,110			106,110						(106,110)		0/0
SPLV50T-EUROPEAN 1		N/A	Equity/Index	BOA-	08/26/2022	08/28/2023	08/28/2023	Expiration	5,699	2,000,000	350.92	55,397	55,397			55,397						(55,397)		0/0
YR TA2201779		N/A	Equity/Index	BWO-	04/01/2022	03/31/2023	03/31/2023	Expiration	23,619	8,400,000	355.64	196,560	196,560			196,560						(196,560)		0/0
YR TA2200508		N/A	Equity/Index	SS-	12/28/2022	12/28/2023	12/28/2023	Closing Sale	15,894	5,600,000	352.34	191,520	191,520	1,272		191,520						(190,248)		0/0
YR TA2202966		N/A	Equity/Index	BWO-	06/27/2022	06/09/2023	06/09/2023	Expiration	15,662	5,428,257	346.46	131,248	131,248			131,248						(131,248)		0/0
YR TA2201204		N/A	Equity/Index	BWO-	11/01/2022	11/01/2023	11/01/2023	Expiration	7,197	2,500,000	347.36	84,279	84,279			84,279						(84,279)		0/0
YR TA2202399		N/A	Equity/Index	BWO-	09/23/2022	09/22/2023	09/22/2023	Expiration	23,739	8,200,000	345.43	260,649	260,649			260,649						(260,649)		0/0
YR TA2202058		N/A	Equity/Index	BWO-	10/28/2022	10/20/2023	10/20/2023	Expiration	8,631	3,000,000	347.57	142,380	142,380			142,380						(142,380)		0/0
YR TA2202372		N/A	Equity/Index	BOA-	07/29/2022	03/03/2023	03/03/2023	Expiration	11,000	3,856,380	350.58	77,660	77,660			77,660						(77,660)		0/0
SPLV50T-EUROPEAN 1		N/A	Equity/Index	JPW-	06/06/2022	06/01/2023	06/01/2023	Expiration	15,631	5,466,786	349.74	126,142	126,142			126,142						(126,142)		0/0
YR TA2201060		N/A	Equity/Index	BWO-	08/10/2022	03/24/2023	03/24/2023	Expiration	18,742	6,800,000	352.34	109,560	109,560			109,560						(109,560)		0/0
YR TA2201575		N/A	Equity/Index	BWO-	06/24/2022	03/01/2023	03/01/2023	Expiration	11,000	3,807,760	346.16	77,990	77,990			77,990						(77,990)		0/0
YR TA2201190		N/A	Equity/Index	SS-	07/08/2022	07/10/2023	07/10/2023	Closing Sale	7,220	2,500,000	346.25	66,750	66,750	4,163		66,750						(62,697)		0/0
SPLV50T-EUROPEAN 1		N/A	Equity/Index	BOA-	05/04/2022	05/04/2023	05/04/2023	Expiration	9,929	3,500,000	352.5	86,100	86,100			86,100						(86,100)		0/0
YR TA2200754		N/A	Equity/Index	BOA-	05/19/2022	05/19/2023	05/19/2023	Expiration	6,337	2,200,000	347.15	51,700	51,700			51,700						(51,700)		0/0
YR TA2200910		N/A	Equity/Index	BWO-																				0/0

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Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
SPLV50T-EUROPEAN 2		N/A	Equity/Index	BNP-	05/10/2021	05/10/2023	05/10/2023	Closing Sale	2,908	1,000,000	343.8709399999999	31,210		19,886						(5,530)	19,886			0/0
Yr TA2107156		N/A	Equity/Index	MS-	08/13/2021	08/11/2023	08/11/2023	Closing Sale	9,408	3,300,000	350.7490000000000	111,540		18,903						(34,201)	18,903			0/0
SPLV50T-EUROPEAN 2		N/A	Equity/Index	MS-	02/12/2021	02/10/2023	02/10/2023	Closing Sale	3,021	1,000,000	330.976	33,600		55,964						(1,859)	55,964			0/0
Yr TA2100299		N/A	Equity/Index	BOA-	06/25/2021	06/26/2023	06/26/2023	Closing Sale	7,020	2,400,000	341.887	74,160		47,093						(17,953)	47,093			0/0
SPLV50T-EUROPEAN 2		N/A	Equity/Index	MS-	01/14/2021	01/13/2023	01/13/2023	Closing Sale	4,559	1,500,000	329.029	47,850		96,445						(793)	96,445			0/0
Yr TA2100083		N/A	Equity/Index	BOA-	08/04/2021	07/20/2023	07/20/2023	Closing Sale	2,866	966,978	347.8639399999999	38,949		34,793						(10,925)	34,793			0/0
SPLV50T-EUROPEAN 2		N/A	Equity/Index	SG-	11/26/2021	11/27/2023	11/27/2023	Closing Sale	4,287	1,500,000	349.8790000000000	52,500								(23,831)				0/0
Yr TA2103122		N/A	Equity/Index	BOA-	04/01/2021	03/31/2023	03/31/2023	Closing Sale	2,988	1,000,000	334.6689999999999	32,100		40,884						(3,946)	40,884			0/0
SPLV50T-EUROPEAN 2		N/A	Equity/Index	MS-	07/14/2021	07/10/2023	07/10/2023	Closing Sale	2,910	1,004,870	345.3159399999999	25,445								(6,678)				0/0
Yr TA2101838		N/A	Equity/Index	MS-	08/09/2021	07/31/2023	07/31/2023	Closing Sale	4,069	1,418,820	348.69	43,779		18,107						(12,847)	18,107			0/0
SPLV50T-EUROPEAN 2		N/A	Equity/Index	MS-	04/06/2021	03/29/2023	03/29/2023	Closing Sale	4,758	1,600,000	336.2930000000000	63,360		74,302						(7,656)	74,302			0/0
Yr TA2100787		N/A	Equity/Index	MS-	01/22/2021	01/20/2023	01/20/2023	Closing Sale	3,029	1,000,000	330.149	31,300		52,037						(821)	52,037			0/0
SPLV50T-EUROPEAN 2		N/A	Equity/Index	MS-	11/10/2021	11/10/2023	11/10/2023	Closing Sale	3,000	1,054,560	351.52	38,327								(16,547)	70,226			0/0
Yr TA2102365		N/A	Equity/Index	MS-	04/12/2021	04/05/2023	04/05/2023	Closing Sale	4,153	1,400,000	337.1109999999999	52,780		70,226						(6,881)				0/0
SPLV50T-EUROPEAN 2		N/A	Equity/Index	MS-	11/10/2021	05/26/2023	05/26/2023	Closing Sale	3,054	1,073,542	351.52	35,273								(9,182)				0/0
Yr TA2102963		N/A	Equity/Index	MS-	10/22/2021	10/24/2023	10/24/2023	Closing Sale	2,855	1,000,000	350.2719999999999	36,200								(14,719)				0/0
SPLV50T-EUROPEAN 2		N/A	Equity/Index	MS-	06/30/2021	05/03/2023	05/03/2023	Closing Sale	2,796	955,156	341.6150000000000	34,587		35,901						(6,298)	35,901			0/0
Yr TA2107178		N/A	Equity/Index	MS-	05/12/2021	05/12/2023	05/12/2023	Closing Sale	2,947	1,000,000	339.3480000000000	31,600		33,868						(5,686)	33,868			0/0
SPLV50T-EUROPEAN 2		N/A	Equity/Index	BOA-	04/06/2021	03/01/2023	03/01/2023	Closing Sale	4,460	1,500,000	336.2930000000000	79,200		96,266						(6,753)	96,266			0/0
Yr TA2100789		N/A	Equity/Index	MS-	11/05/2021	11/03/2023	11/03/2023	Closing Sale	7,126	2,500,000	350.85	87,500								(36,982)				0/0
SPLV50T-EUROPEAN 2		N/A	Equity/Index	SG-	06/16/2021	06/16/2023	06/16/2023	Closing Sale	2,931	1,000,000	341.154	30,500		25,481						(6,955)	25,481			0/0
Yr TA2101565		N/A	Equity/Index	MS-	05/06/2021	05/05/2023	05/05/2023	Closing Sale	2,336	800,000	342.5319999999999	25,600		20,967						(4,378)	20,967			0/0
SPLV50T-EUROPEAN 2		N/A	Equity/Index	BNP-	06/11/2021	06/13/2023	06/13/2023	Closing Sale	7,287	2,500,000	343.0939999999999	72,000		31,278						(16,121)	31,278			0/0
Yr TA2101515		N/A	Equity/Index	MS-	04/15/2021	04/14/2023	04/14/2023	Closing Sale	2,954	1,000,000	338.572	32,300		33,874						(4,589)	33,874			0/0
SPLV50T-EUROPEAN 2		N/A	Equity/Index	MS-	03/24/2021	02/22/2023	02/22/2023	Closing Sale	4,743	1,569,568	330.9209999999999	53,548		89,168						(3,989)	89,168			0/0
Yr TA2100582		N/A	Equity/Index	BOA-	11/05/2021	10/30/2023	10/30/2023	Closing Sale	9,976	3,500,000	350.85	128,100								(53,731)				0/0
SPLV50T-EUROPEAN 2		N/A	Equity/Index	SG-	08/09/2021	08/04/2023	08/04/2023	Closing Sale	5,772	2,012,639	348.69	69,321		20,721						(20,614)	20,721			0/0
Yr TA2102094		N/A	Equity/Index	MS-	11/22/2021	11/22/2023	11/22/2023	Closing Sale	3,404	1,200,000	352.5059999999999	42,840								(19,125)				0/0
SPLV50T-EUROPEAN 2		N/A	Equity/Index	RBC-	03/05/2021	03/03/2023	03/03/2023	Closing Sale	7,339	2,400,000	327.012	82,800		155,160						(6,976)	155,160			0/0
Yr TA2103076		N/A	Equity/Index	BOA-	08/19/2021	08/18/2023	08/18/2023	Closing Sale	1,423	500,000	351.2769999999999	17,200								(5,433)				0/0
SPLV50T-EUROPEAN 2		N/A	Equity/Index	MS-	01/08/2021	01/09/2023	01/09/2023	Closing Sale	7,563	2,500,000	330.5469999999999	77,750		144,874						(856)	144,874			0/0
Yr TA2102197		N/A	Equity/Index	BOA-	04/01/2021	04/03/2023	04/03/2023	Closing Sale	2,988	1,000,000	334.6689999999999	32,200		42,527						(4,075)	42,527			0/0
SPLV50T-EUROPEAN 2		N/A	Equity/Index	MS-	04/05/2021	03/24/2023	03/24/2023	Closing Sale	6,716	2,238,262	336.2509999999999	78,712		70,921						(9,014)	70,921			0/0
Yr TA2100761		N/A	Equity/Index	MS-																				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Indicate Exercise, Expiration, Maturity, or Sale	Termination Date	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination	
SPLV50T-EUROPEAN 2	N/A	Equity/Index	BOA-	07/02/2021	06/30/2023	Closing Sale	06/30/2023	6,406	2,200,000	343.446000000000	66,000		42,129						(16,432)		42,129			0/0
SPLV50T-EUROPEAN 2	N/A	Equity/Index	BOA-	05/28/2021	05/26/2023	Closing Sale	05/26/2023	4,682	1,600,000	341.75	48,960		10,792						(9,819)		10,792			0/0
SPLV50T-EUROPEAN 2	N/A	Equity/Index	BOA-	10/26/2021	10/18/2023	Closing Sale	10/18/2023	3,430	1,200,000	343.860999999999	61,680		13,951						(24,809)		13,951			0/0
SPLV50T-EUROPEAN 2	N/A	Equity/Index	MS-	06/11/2021	06/09/2023	Closing Sale	06/09/2023	5,829	2,000,000	343.039399999999	58,000		22,958						(12,738)		22,958			0/0
SPLV50T-EUROPEAN 2	N/A	Equity/Index	MS-	11/24/2021	11/24/2023	Expiration	11/24/2023	2,832	1,000,000	353.105000000000	36,000								(16,237)					0/0
SPLV50T-EUROPEAN 2	N/A	Equity/Index	BOA-	09/24/2021	09/25/2023	Closing Sale	09/25/2023	2,885	1,000,000	346.620999999999	35,300		330						(12,964)		330			0/0
SPLV50T-EUROPEAN 2	N/A	Equity/Index	MS-	04/21/2021	04/06/2023	Closing Sale	04/06/2023	14,987	5,100,000	340.295999999999	175,440		176,535						(23,376)		176,535			0/0
SPLV50T-EUROPEAN 2	N/A	Equity/Index	BNP-	04/22/2021	04/21/2023	Closing Sale	04/21/2023	2,944	1,000,000	339.709	32,300		33,245						(4,901)		33,245			0/0
SPLV50T-EUROPEAN 2	N/A	Equity/Index	MS-	06/08/2021	01/27/2023	Closing Sale	01/27/2023	4,976	1,700,000	341.64	78,540		85,701						(3,426)		85,701			0/0
SPLV50T-EUROPEAN 2	N/A	Equity/Index	MS-	10/28/2021	10/27/2023	Expiration	10/27/2023	2,862	1,000,000	349.355000000000	35,900								(14,806)					0/0
SPLV50T-EUROPEAN 2	N/A	Equity/Index	BOA-	09/24/2021	09/26/2023	Expiration	09/26/2023	2,885	1,000,000	346.620999999999	35,400								(13,032)					0/0
SPLV50T-EUROPEAN 2	N/A	Equity/Index	BOA-	03/24/2021	03/23/2023	Closing Sale	03/23/2023	3,216	1,064,242	99	34,186		37,145						(3,809)		37,145			0/0
SPLV50T-EUROPEAN 2	N/A	Equity/Index	BOA-	07/22/2021	07/21/2023	Closing Sale	07/21/2023	2,890	1,000,000	345.995	30,000		24,831						(8,317)		24,831			0/0
SPLV50T-EUROPEAN 2	N/A	Equity/Index	BOA-	03/01/2021	02/01/2023	Closing Sale	02/01/2023	4,277	1,400,000	327.36	52,920		111,807						(2,344)		111,807			0/0
SPLV50T-EUROPEAN 2	N/A	Equity/Index	MS-	06/18/2021	06/16/2023	Closing Sale	06/16/2023	3,542	1,200,000	91	38,400		40,329						(8,804)		40,329			0/0
SPLV50T-EUROPEAN 2	N/A	Equity/Index	RBC-	12/20/2021	12/20/2023	Expiration	12/20/2023	4,236	1,500,000	98	52,500								(25,457)					0/0
SPLV50T-EUROPEAN 2	N/A	Equity/Index	MS-	09/10/2021	09/08/2023	Expiration	09/08/2023	9,163	3,200,000	349.226	108,160								(37,348)					0/0
SPLV50T-EUROPEAN 2	N/A	Equity/Index	MS-	02/04/2021	02/03/2023	Closing Sale	02/03/2023	3,040	1,000,000	91	32,300		59,808						(1,470)		59,808			0/0
SPLV50T-EUROPEAN 2	N/A	Equity/Index	MS-	08/27/2021	08/25/2023	Expiration	08/25/2023	2,854	1,000,000	350.411	34,500								(11,246)					0/0
SPLV50T-EUROPEAN 2	N/A	Equity/Index	MS-	11/19/2021	11/20/2023	Expiration	11/20/2023	2,844	1,000,000	92	35,500								(15,772)					0/0
SPLV50T-EUROPEAN 2	N/A	Equity/Index	MS-	09/23/2021	09/22/2023	Closing Sale	09/22/2023	5,191	1,800,000	346.738999999999	60,660		1,476						(22,089)		1,476			0/0
SPLV50T-EUROPEAN 2	N/A	Equity/Index	MS-	10/18/2021	08/17/2023	Expiration	08/17/2023	4,274	1,479,937	99	37,366								(12,792)					0/0
SPLV50T-EUROPEAN 2	N/A	Equity/Index	MS-	12/17/2021	12/15/2023	Expiration	12/15/2023	2,821	1,000,000	354.541999999999	34,400								(16,535)					0/0
SPLV50T-EUROPEAN 2	N/A	Equity/Index	RBC-	11/30/2021	11/30/2023	Closing Sale	11/30/2023	2,890	1,000,000	346.019000000000	33,900		9,434						(15,506)		9,434			0/0
SPLV50T-EUROPEAN 2	N/A	Equity/Index	RBC-	12/13/2021	12/13/2023	Closing Sale	12/13/2023	2,825	1,000,000	353.968000000000	34,300		4,502						(16,302)		4,502			0/0
SPLV50T-EUROPEAN 2	N/A	Equity/Index	BOA-	10/21/2021	10/20/2023	Expiration	10/20/2023	1,432	500,000	348.276999999999	18,400								(7,411)					0/0
SPLV50T-EUROPEAN 2	N/A	Equity/Index	SC-	11/12/2021	11/13/2023	Expiration	11/13/2023	4,266	1,500,000	351.62	54,750								(23,798)					0/0
SPLV50T-EUROPEAN 2	N/A	Equity/Index	MS-	12/08/2021	12/06/2023	Closing Sale	12/06/2023	3,000	1,055,736	331.911999999999	46,761		14,613						(21,835)		14,613			0/0
SPLV50T-EUROPEAN 2	N/A	Equity/Index	MS-	06/30/2021	06/29/2023	Closing Sale	06/29/2023	2,775	947,982	341.615000000000	27,001		15,540						(6,648)		15,540			0/0
SPLV50T-EUROPEAN 2	N/A	Equity/Index	BOA-	07/09/2021	07/07/2023	Closing Sale	07/07/2023	6,663	2,300,000	345.184000000000	67,390		17,358						(17,406)		17,358			0/0
SPLV50T-EUROPEAN 2	N/A	Equity/Index	BNP-	12/31/2020	01/03/2023	Closing Sale	01/03/2023	607	200,000	33	6,300		11,290						(17)		11,290			0/0
SPLV50T-EUROPEAN 2	N/A	Equity/Index	MS-	04/21/2021	04/21/2023	Closing Sale	04/21/2023	2,939	1,000,000	97	32,200		32,335						(4,865)		32,335			0/0
SPLV50T-EUROPEAN 2	N/A	Equity/Index	BNP-	05/07/2021	05/08/2023	Closing Sale	05/08/2023	1,457	500,000	343.113	16,000		11,766						(2,795)		11,766			0/0

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
SPLV50T-EUROPEAN 2		N/A	Equity/Index	BOA-	04/20/2021	04/20/2023	04/20/2023	Closing Sale	2,945	1,000,000	339,579999999999	31,800		32,808						(4,761)		32,808		0/0
Yr TA2100967											97										(4,761)			0/0
SPLV50T-EUROPEAN 2		N/A	Equity/Index	MS-	12/07/2021	12/07/2023	12/07/2023	Expiration	2,842	1,000,000	351,843999999999	34,200								(15,973)				0/0
Yr TA2103183											99										(15,973)			0/0
SPLV50T-EUROPEAN 2		N/A	Equity/Index	BOA-	05/27/2021	05/26/2023	05/26/2023	Closing Sale	3,515	1,200,000	341,351999999999	37,560		11,088						(7,522)		11,088		0/0
Yr TA2101346											98										(7,522)			0/0
SPLV50T-EUROPEAN 2		N/A	Equity/Index	RBC-	11/08/2021	11/08/2023	11/08/2023	Expiration	2,855	1,000,000	350,267999999999	34,200								(14,610)				0/0
Yr TA2102946											97										(14,610)			0/0
SPLV50T-EUROPEAN 2		N/A	Equity/Index	BOA-	03/24/2021	03/09/2023	03/09/2023	Closing Sale	8,687	2,874,711	330,920999999999	106,850		142,727						(10,041)		142,727		0/0
Yr TA2100577											99										(10,041)			0/0
SPLV50T-EUROPEAN 2		N/A	Equity/Index	MS-	08/18/2021	05/23/2023	05/23/2023	Expiration	3,227	1,129,624	354,541999999999	38,696								(8,572)				0/0
Yr TA2102182											97										(8,572)			0/0
SPLV50T-EUROPEAN 2		N/A	Equity/Index	MS-	12/17/2021	12/18/2023	12/18/2023	Expiration	3,667	1,300,000	330,920999999999	44,850								(21,654)				0/0
Yr TA2103283											97										(21,654)			0/0
SPLV50T-EUROPEAN 2		N/A	Equity/Index	BOA-	03/24/2021	02/17/2023	02/17/2023	Closing Sale	4,055	1,341,885	346,264999999999	43,956		78,545						(2,981)		78,545		0/0
Yr TA2100581											99										(2,981)			0/0
SPLV50T-EUROPEAN 2		N/A	Equity/Index	MS-	10/18/2021	07/27/2023	07/27/2023	Closing Sale	2,792	966,772	330,920999999999	31,878		24,346						(10,231)		24,346		0/0
Yr TA2102744											99										(10,231)			0/0
SPLV50T-EUROPEAN 2		N/A	Equity/Index	SC-	05/26/2021	05/18/2023	05/18/2023	Closing Sale	3,552	1,213,399	341,61	44,826		38,291						(8,529)		38,291		0/0
Yr TA2101327											98										(8,529)			0/0
SPLV50T-EUROPEAN 2		N/A	Equity/Index	RBC-	12/20/2021	12/08/2023	12/08/2023	Closing Sale	5,930	2,100,000	354,125999999999	104,790		38,413						(49,907)		38,413		0/0
Yr TA2103306											99										(49,907)			0/0
SPLV50T-EUROPEAN 2		N/A	Equity/Index	MS-	04/05/2021	03/30/2023	03/30/2023	Closing Sale	3,638	1,223,281	336,250999999999	42,019		45,984						(5,121)		45,984		0/0
Yr TA2100766											98										(5,121)			0/0
SPLV50T-EUROPEAN 2		N/A	Equity/Index	BOA-	07/16/2021	07/14/2023	07/14/2023	Closing Sale	5,193	1,800,000	346,646000000000	54,000		18,450						(14,470)		18,450		0/0
Yr TA2101860											97										(14,470)			0/0
SPLV50T-EUROPEAN 2		N/A	Equity/Index	MS-	07/21/2021	06/23/2023	06/23/2023	Closing Sale	4,869	1,682,756	345,605999999999	57,674		27,559						(14,254)		27,559		0/0
Yr TA2101913											99										(14,254)			0/0
SPLV50T-EUROPEAN 2		N/A	Equity/Index	RBC-	12/16/2021	12/15/2023	12/15/2023	Expiration	5,615	2,000,000	336,166999999999	69,000								(33,120)				0/0
Yr TA2101913											97										(33,120)			0/0
SPLV50T-EUROPEAN 2		N/A	Equity/Index	BOA-	03/10/2021	02/24/2023	02/24/2023	Closing Sale	5,563	1,829,893	328,94	65,031		114,320						(4,918)		114,320		0/0
Yr TA2103258											98										(4,918)			0/0
SPLV50T-EUROPEAN 2		N/A	Equity/Index	BOA-	09/24/2021	09/22/2023	09/22/2023	Closing Sale	2,885	1,000,000	346,620999999999	35,200		1,167						(12,835)		1,167		0/0
Yr TA2100474											98										(12,835)			0/0
SPLV50T-EUROPEAN 2		N/A	Equity/Index	BOA-	07/15/2021	07/14/2023	07/14/2023	Closing Sale	2,889	1,000,000	346,129000000000	29,800		11,897						(7,974)		11,897		0/0
Yr TA2102530											92										(7,974)			0/0
SPLV50T-EUROPEAN 2		N/A	Equity/Index	MS-	07/29/2021	07/28/2023	07/28/2023	Closing Sale	4,308	1,500,000	348,221999999999	48,000		27,178						(13,771)		27,178		0/0
Yr TA2101848											98										(13,771)			0/0
SPLV50T-EUROPEAN 2		N/A	Equity/Index	MS-	01/21/2021	01/20/2023	01/20/2023	Closing Sale	3,029	1,000,000	330,194999999999	31,800		51,989						(833)		51,989		0/0
Yr TA2100117											99										(833)			0/0
SPLV50T-EUROPEAN 2		N/A	Equity/Index	MS-	11/10/2021	04/24/2023	04/24/2023	Closing Sale	4,372	1,536,845	351,52	60,380		31,784						(12,996)		31,784		0/0
Yr TA2102962											98										(12,996)			0/0
SPLV50T-EUROPEAN 2		N/A	Equity/Index	BWP-	01/13/2021	01/13/2023	01/13/2023	Closing Sale	4,551	1,500,000	351,646000000000	48,600		94,231						(801)		94,231		0/0
Yr TA2100074											98										(801)			0/0
SPLV50T-EUROPEAN 2		N/A	Equity/Index	MS-	11/19/2021	11/21/2023	11/21/2023	Expiration	2,844	1,000,000	330,194999999999	35,500								(15,799)				0/0
Yr TA2103054											92										(15,799)			0/0
SPLV50T-EUROPEAN 2		N/A	Equity/Index	BOA-	09/13/2021	09/13/2023	09/13/2023	Closing Sale	3,437	1,200,000	349,096	40,440		976						(14,165)		976		0/0
Yr TA2102425											98										(14,165)			0/0
SPLV50T-EUROPEAN 2		N/A	Equity/Index	MS-	09/17/2021	09/15/2023	09/15/2023	Closing Sale	3,458	1,200,000	347,06	40,080		8,221						(14,227)		8,221		0/0
Yr TA2102467											98										(14,227)			0/0
SPLV50T-EUROPEAN 2		N/A	Equity/Index	BWP-	05/13/2021	05/12/2023	05/12/2023	Closing Sale	4,391	1,500,000	341,63	47,100		40,573						(8,510)		40,573		0/0
Yr TA2101209											98										(8,510)			0/0
SPLV50T-EUROPEAN 2		N/A	Equity/Index	BOA-	03/10/2021	02/24/2023	02/24/2023	Closing Sale	5,245	1,725,290	328,94	78,203		139,150						(5,915)		139,150		0/0
Yr TA2100475											98										(5,915)			0/0
SPLV50T-EUROPEAN 2		N/A	Equity/Index	RBC-	11/03/2021	11/03/2023	11/03/2023	Expiration	2,852	1,000,000	330,501999999999	35,200								(14,796)				0/0
Yr TA2102500											98										(14,796)			0/0
SPLV50T-EUROPEAN 2		N/A	Equity/Index	BOA-	05/12/2021	04/13/2023	04/13/2023	Closing Sale	2,947	1,000,000	339,346000000000	39,000		47,829						(5,691)		47,829		0/0
Yr TA2101189											98										(5,691)			0/0
SPLV50T-EUROPEAN 2		N/A	Equity/Index	MS-	10/11/2021	10/11/2023	10/11/2023	Expiration	2,910	1,000,000	343,685999999999	33,600								(13,082)				0/0
Yr TA2102676											98										(13,082)			0/0
SPLV50T-EUROPEAN 2		N/A	Equity/Index	SC-	08/04/2021	07/21/2023	07/21/2023	Closing Sale	3,687	1,282,575	347,863999999999	47,636		43,802						(13,410)		43,802		0/0
Yr TA2102052											98										(13,410)			0/0
SPLV50T-EUROPEAN 2		N/A	Equity/Index	MS-	06/07/2021	06/07/2023	06/07/2023	Closing Sale	2,922	1,000,000	342,283000000000	29,400		10,169						(6,340)		10,169		0/0
Yr TA2101448											98										(6,340)			0/0
SPLV50T-EUROPEAN 2		N/A	Equity/Index	BOA-	02/18/2021	02/17/2023	02/17/2023	Closing Sale	4,535	1,500,000	330,750999999999	50,700		89,160						(3,287)		89,160		0/0
Yr TA2100325											98										(3,287)			0/0

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Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B/A C.V.	Current Year's (Amortization)/Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
SPLV50T-EUROPEAN 2		N/A	Equity/Index	BWP-	08/12/2021	08/11/2023	08/11/2023	Closing Sale	2,880	1,000,000	349.689000000000	33,310		8,525						(10,200)		8,525		0/0
Yr TA2102116								Closing Sale			02													0/0
SPLV50T-EUROPEAN 2		N/A	Equity/Index	NS-	07/14/2021	07/13/2023	07/13/2023	Closing Sale	3,193	1,102,594	345.315999999999	39,358		30,685						(10,449)		30,685		0/0
Yr TA2101835								Closing Sale			97													0/0
SPLV50T-EUROPEAN 2		N/A	Equity/Index	BOA-	06/04/2021	06/05/2023	06/05/2023	Closing Sale	4,374	1,500,000	342.906000000000	45,750		16,080						(9,754)		16,080		0/0
Yr TA2101434								Closing Sale			01													0/0
SPLV50T-EUROPEAN 2		N/A	Equity/Index	NS-	04/29/2021	04/28/2023	04/28/2023	Closing Sale	2,941	1,000,000	339.987000000000	32,700		36,234						(5,277)		36,234		0/0
Yr TA2101062								Closing Sale			02													0/0
SPLV50T-EUROPEAN 2		N/A	Equity/Index	RBC-	11/29/2021	11/29/2023	11/29/2023	Expiration	3,411	1,200,000	351.841000000000	41,280								(18,825)				0/0
Yr TA2103126								Closing			01													0/0
SPLV50T-EUROPEAN 2		N/A	Equity/Index	BOA-	04/26/2021	03/22/2023	03/22/2023	Closing Sale	4,422	1,500,000	345.812000000000	68,400		55,042						(7,896)		55,042		0/0
Yr TA2101032								Closing			01													0/0
SPLV50T-EUROPEAN 2		N/A	Equity/Index	BWP-	09/20/2021	08/23/2023	08/23/2023	Closing Sale	2,881	986,404	01	30,457		1,642						(10,181)		1,642		0/0
Yr TA2102480								Closing			01													0/0
SPLV50T-EUROPEAN 2		N/A	Equity/Index	BOA-	03/24/2021	03/10/2023	03/10/2023	Closing Sale	10,315	3,413,450	330.920999999999	110,989		124,708						(10,570)		124,708		0/0
Yr TA2100576								Closing			99													0/0
SPLV50T-EUROPEAN 2		N/A	Equity/Index	BOA-	03/01/2021	02/08/2023	02/08/2023	Closing Sale	3,971	1,300,000	327.36	43,550		86,084						(2,341)		86,084		0/0
Yr TA2100384								Closing																0/0
SPLV50T-EUROPEAN 2		N/A	Equity/Index	BOA-	05/28/2021	05/30/2023	05/30/2023	Closing Sale	3,511	1,200,000	341.75	36,840		5,917						(7,550)		5,917		0/0
Yr TA2101364								Closing																0/0
SPLV50T-EUROPEAN 2		N/A	Equity/Index	NS-	11/01/2021	11/01/2023	11/01/2023	Expiration	2,882	1,000,000	349.430999999999	35,300								(14,741)				0/0
Yr TA2102878								Closing			98													0/0
SPLV50T-EUROPEAN 2		N/A	Equity/Index	BOA-	06/15/2021	06/15/2023	06/15/2023	Closing Sale	3,790	1,300,000	343.041	38,740		23,034						(8,780)		23,034		0/0
Yr TA2101545								Expiration																0/0
SPLV50T-EUROPEAN 2		N/A	Equity/Index	BWP-	09/29/2021	09/29/2023	09/29/2023	Expiration	2,902	1,000,000	344.579000000000	33,800								(12,582)				0/0
Yr TA2102559								Closing			01													0/0
SPLV50T-EUROPEAN 2		N/A	Equity/Index	SG-	09/15/2021	09/15/2023	09/15/2023	Closing Sale	2,883	1,000,001	349.305000000000	33,900		1,165						(11,967)		1,165		0/0
Yr TA2102439								Closing																0/0
SPLV50T-EUROPEAN 2		N/A	Equity/Index	BOA-	05/12/2021	04/19/2023	04/19/2023	Closing Sale	5,304	1,800,000	339.348000000000	70,560		87,279						(10,809)		87,279		0/0
Yr TA2101785								Closing			01													0/0
SPLV50T-EUROPEAN 2		N/A	Equity/Index	NS-	06/30/2021	05/11/2023	05/11/2023	Closing Sale	2,436	832,174	341.615000000000	27,015		25,481						(5,180)		25,481		0/0
Yr TA2107179								Closing			01													0/0
SPLV50T-EUROPEAN 2		N/A	Equity/Index	NS-	10/14/2021	10/13/2023	10/13/2023	Expiration	2,883	1,000,000	98	35,400								(13,916)				0/0
Yr TA2102704								Closing																0/0
SPLV50T-EUROPEAN 2		N/A	Equity/Index	NS-	01/26/2021	01/11/2023	01/11/2023	Closing Sale	6,935	2,300,000	331.636000000000	89,700		166,487						(1,258)		166,487		0/0
Yr TA2100149								Closing			02													0/0
SPLV50T-EUROPEAN 2		N/A	Equity/Index	NS-	06/08/2021	06/08/2023	06/08/2023	Closing Sale	2,927	1,000,000	341.64	29,100		15,186						(6,316)		15,186		0/0
Yr TA2101467								Closing																0/0
SPLV50T-EUROPEAN 2		N/A	Equity/Index	BWP-	09/20/2021	08/25/2023	08/25/2023	Expiration	3,127	1,081,354	346.973999999999	30,082								(10,113)				0/0
Yr TA2102477								Expiration			01													0/0
SPLV50T-EUROPEAN 2		N/A	Equity/Index	BOA-	10/15/2021	10/16/2023	10/16/2023	Expiration	2,882	1,000,000	99	36,200								(14,341)				0/0
Yr TA2102725								Closing																0/0
SPLV50T-EUROPEAN 2		N/A	Equity/Index	NS-	10/18/2021	09/15/2023	09/15/2023	Closing Sale	4,388	1,519,411	346.264999999999	48,946		7,547						(18,099)		7,547		0/0
Yr TA2102743								Closing			99													0/0
SPLV50T-EUROPEAN 2		N/A	Equity/Index	BOA-	03/24/2021	02/03/2023	02/03/2023	Closing Sale	6,634	2,165,330	348.636000000000	81,200		141,636						(3,946)		141,636		0/0
Yr TA2100580								Closing			99													0/0
SPLV50T-EUROPEAN 2		N/A	Equity/Index	NS-	07/27/2021	05/26/2023	05/26/2023	Expiration	3,500	1,220,226	02	44,352								(9,656)				0/0
Yr TA2101986								Expiration																0/0
SPLV50T-EUROPEAN 2		N/A	Equity/Index	NS-	10/25/2021	10/25/2023	10/25/2023	Expiration	4,287	1,500,000	349.860999999999	53,700								(21,908)				0/0
Yr TA2102814								Closing			99													0/0
SPLV50T-EUROPEAN 2		N/A	Equity/Index	NS-	10/29/2021	10/27/2023	10/27/2023	Expiration	4,580	1,600,000	349.363	57,440								(23,722)				0/0
Yr TA2102960								Closing																0/0
SPLV50T-EUROPEAN 2		N/A	Equity/Index	BWP-	05/19/2021	04/27/2023	04/27/2023	Closing Sale	3,093	1,053,850	340.721	37,549		42,652						(6,170)		42,652		0/0
Yr TA2101256								Closing			338.764000000000													0/0
SPLV50T-EUROPEAN 2		N/A	Equity/Index	BWP-	04/28/2021	04/28/2023	04/28/2023	Closing Sale	2,952	1,000,000	01	32,600		39,228						(5,239)		39,228		0/0
Yr TA2101059								Closing																0/0
SPLV50T-EUROPEAN 2		N/A	Equity/Index	SG-	11/12/2021	11/10/2023	11/10/2023	Expiration	4,550	1,600,000	351.62	58,240								(25,178)				0/0
Yr TA2102996								Expiration																0/0
SPLV50T-EUROPEAN 2		N/A	Equity/Index	NS-	12/17/2021	12/19/2023	12/19/2023	Expiration	3,949	1,400,000	354.541999999999	48,300								(23,354)				0/0
Yr TA2103280								Closing			97													0/0
SPLV50T-EUROPEAN 2		N/A	Equity/Index	BOA-	03/24/2021	03/15/2023	03/15/2023	Closing Sale	6,567	2,173,158	330.920999999999	73,025		95,550						(7,414)		95,550		0/0
Yr TA2100575								Closing			99													0/0
SPLV50T-EUROPEAN 2		N/A	Equity/Index	NS-	02/11/2021	02/10/2023	02/10/2023	Closing Sale	3,026	1,000,000	330.418000000000	33,500		57,363						(1,851)		57,363		0/0
Yr TA2100290								Closing			01													0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase/Decrease	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
SPLV50T-EUROPEAN 2		N/A	Equity/Index	NS-	06/30/2021	05/19/2023	05/19/2023	Closing Sale	4,300	1,488,945.01	341,615000000000	41,581		21,629						(8,365)	21,629			0/0
Yr TA210715								Closing																0/0
SPLV50T-EUROPEAN 2		N/A	Equity/Index	NS-	07/21/2021	06/21/2023	06/21/2023	Closing Sale	2,904	1,003,640.99	345,605999999999	39,543		30,173						(9,688)	30,173			0/0
Yr TA210911								Closing																0/0
SPLV50T-EUROPEAN 2		N/A	Equity/Index	BNP-	05/19/2021	04/12/2023	04/12/2023	Closing Sale	4,286	1,453,516	340,721	59,340		68,640						(8,673)	68,640			0/0
Yr TA2101257								Closing																0/0
SPLV50T-EUROPEAN 2		N/A	Equity/Index	CTI-	10/07/2021	10/06/2023	10/06/2023	Expiration	2,898	1,000,000.98	345,108999999999	35,300								(13,554)				0/0
Yr TA2102642								Expiration																0/0
SPLV50T-EUROPEAN 2		N/A	Equity/Index	SS-	09/03/2021	09/01/2023	09/01/2023	Expiration	1,417	500,000.98	352,750999999999	17,450								(5,865)				0/0
Yr TA2102377								Closing																0/0
SPLV50T-EUROPEAN 2		N/A	Equity/Index	NS-	06/30/2021	06/28/2023	06/28/2023	Closing Sale	3,584	1,224,348.01	341,615000000000	46,915		41,789						(11,502)	41,789			0/0
Yr TA2101712								Closing																0/0
SPLV50T-EUROPEAN 2		N/A	Equity/Index	BOA-	11/26/2021	11/24/2023	11/24/2023	Expiration	4,573	1,600,000.02	349,879000000000	56,000								(25,293)				0/0
Yr TA2103123								Closing																0/0
SPLV50T-EUROPEAN 2		N/A	Equity/Index	NS-	06/07/2021	05/17/2023	05/17/2023	Closing Sale	2,922	1,000,000.02	342,283000000000	32,900		23,717						(6,329)	23,717			0/0
Yr TA2101449								Closing																0/0
SPLV50T-EUROPEAN 2		N/A	Equity/Index	BOA-	03/01/2021	02/23/2023	02/23/2023	Expiration	3,971	1,300,000.327	36	48,880		94,928						(3,588)	94,928			0/0
Yr TA2103386								Closing																0/0
SPLV50T-EUROPEAN 2		N/A	Equity/Index	BNP-	09/20/2021	08/18/2023	08/18/2023	Expiration	3,623	1,252,877.01	345,812000000000	33,078								(10,899)				0/0
Yr TA2102479								Closing																0/0
SPLV50T-EUROPEAN 2		N/A	Equity/Index	BOA-	07/30/2021	07/28/2023	07/28/2023	Closing Sale	2,874	1,000,000.02	347,956000000000	32,100		19,310						(9,222)	19,310			0/0
Yr TA2102017								Closing																0/0
SPLV50T-EUROPEAN 2		N/A	Equity/Index	BOA-	12/15/2021	12/15/2023	12/15/2023	Expiration	2,253	800,000.97	355,053999999999	28,160								(13,461)				0/0
Yr TA2103254								Closing																0/0
SPLV50T-EUROPEAN 2		N/A	Equity/Index	NS-	12/08/2021	12/04/2023	12/04/2023	Closing Sale	3,587	1,265,827.98	351,919999999999	48,007		4,280						(22,346)	4,280			0/0
Yr TA2103196								Closing																0/0
SPLV50T-EUROPEAN 2		N/A	Equity/Index	BOA-	10/15/2021	09/27/2023	09/27/2023	Expiration	3,170	1,100,000.99	346,973999999999	43,670								(16,592)				0/0
Yr TA2102726								Expiration																0/0
SPLV50T-EUROPEAN 2		N/A	Equity/Index	NS-	09/02/2021	09/01/2023	09/01/2023	Expiration	3,681	1,300,000.99	353,170999999999	45,110								(15,141)				0/0
Yr TA2102353								Closing																0/0
SPLV50T-EUROPEAN 2		N/A	Equity/Index	NS-	11/10/2021	08/14/2023	08/14/2023	Expiration	2,489	874,933.351	52	24,775									(8,751)			0/0
Yr TA2102964								Closing																0/0
SPLV50T-EUROPEAN 2		N/A	Equity/Index	BNP-	05/05/2021	05/05/2023	05/05/2023	Closing Sale	2,930	1,000,000.01	341,305000000000	32,300		30,056						(5,502)	30,056			0/0
Yr TA2101112								Closing																0/0
SPLV50T-EUROPEAN 2		N/A	Equity/Index	NS-	07/07/2021	07/07/2023	07/07/2023	Closing Sale	4,638	1,600,000.02	344,956000000000	48,000		15,566						(12,330)	15,566			0/0
Yr TA2101766								Closing																0/0
SPLV50T-EUROPEAN 2		N/A	Equity/Index	BOA-	03/24/2021	03/17/2023	03/17/2023	Closing Sale	7,786	2,576,551.99	330,920999999999	79,807		93,510						(8,302)	93,510			0/0
Yr TA2100578								Closing																0/0
SPLV50T-EUROPEAN 2		N/A	Equity/Index	NS-	10/11/2021	09/20/2023	09/20/2023	Closing Sale	3,492	1,200,000.98	343,685999999999	43,080		29,987						(15,965)	29,987			0/0
Yr TA2102678								Expiration																0/0
SPLV50T-EUROPEAN 2		N/A	Equity/Index	RBC-	11/15/2021	09/07/2023	09/07/2023	Expiration	2,837	1,000,000.352	47	39,100								(14,774)				0/0
Yr TA2103008								Closing																0/0
SPLV50T-EUROPEAN 2		N/A	Equity/Index	NS-	10/22/2021	10/20/2023	10/20/2023	Expiration	3,997	1,400,000.99	349,226999999999	50,680								(20,440)				0/0
Yr TA2102800								Closing																0/0
SPLV50T-EUROPEAN 2		N/A	Equity/Index	RBC-	12/03/2021	12/01/2023	12/01/2023	Closing Sale	4,295	1,500,000.98	339,192000000000	50,400		5,341						(23,251)	5,341			0/0
Yr TA2103160								Closing																0/0
SPLV50T-EUROPEAN 2		N/A	Equity/Index	BOA-	04/26/2021	04/26/2023	04/26/2023	Closing Sale	2,948	1,000,000.01		32,000		30,541						(5,055)	30,541			0/0
Yr TA2101030								Expiration																0/0
SPLV50T-EUROPEAN 2		N/A	Equity/Index	SS-	11/12/2021	11/09/2023	11/09/2023	Expiration	2,844	1,000,000.351	62	42,000								(18,124)				0/0
Yr TA2102998								Closing																0/0
SPLV50T-EUROPEAN 2		N/A	Equity/Index	BNP-	01/15/2021	01/13/2023	01/13/2023	Closing Sale	4,554	1,500,000.02	329,379000000000	47,100		93,380						(782)	93,380			0/0
Yr TA2100987								Closing																0/0
SPLV50T-EUROPEAN 2		N/A	Equity/Index	NS-	11/19/2021	11/17/2023	11/17/2023	Expiration	5,688	2,000,000.02	351,646000000000	70,800								(31,293)				0/0
Yr TA2103055								Expiration																0/0
SPLV50T-EUROPEAN 2		N/A	Equity/Index	SS-	10/01/2021	10/02/2023	10/02/2023	Expiration	2,919	1,000,000.98	342,572999999999	34,700								(13,078)				0/0
Yr TA2102594								Closing																0/0
SPLV50T-EUROPEAN 2		N/A	Equity/Index	NS-	09/27/2021	08/30/2023	08/30/2023	Closing Sale	2,750	948,797.345	017	25,653		1,513						(8,832)	1,513			0/0
Yr TA2102539								Expiration																0/0
SPLV50T-EUROPEAN 2		N/A	Equity/Index	BOA-	10/08/2021	10/09/2023	10/09/2023	Expiration	5,807	2,000,000.344	44	68,600								(26,552)				0/0
Yr TA2102659								Closing																0/0
SPLV50T-EUROPEAN 2		N/A	Equity/Index	NS-	10/26/2021	10/26/2023	10/26/2023	Expiration	2,858	1,000,000.01	349,949000000000	35,600								(14,573)				0/0
Yr TA2102818								Closing																0/0
SPLV50T-EUROPEAN 2		N/A	Equity/Index	NS-	12/08/2021	12/01/2023	12/01/2023	Closing Sale	4,753	1,672,638.98	351,919999999999	64,006		6,131						(28,651)	6,131			0/0
Yr TA2103194								Expiration																0/0
SPLV50T-EUROPEAN 2		N/A	Equity/Index	SS-	11/05/2021	11/06/2023	11/06/2023	Expiration	5,700	2,000,000.350	85	70,200								(28,838)				0/0
Yr TA2102918								Expiration																0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
SPLV50T-EUROPEAN 2		N/A	Equity/Index	SS-	08/04/2021	08/02/2023	08/02/2023	Closing Sale	3,934	1,388,497	347.8639399999999	45,595		26,004						(13,377)	26,004			0/0
Yr TA2102054		N/A	Equity/Index	NS-				Closing			341.6150000000000	32,050		15,346						(6,633)	15,346			0/0
SPLV50T-EUROPEAN 2		N/A	Equity/Index	NS-	06/30/2021	05/24/2023	05/24/2023	Sale	2,890	987,267	01													
Yr TA2107171		N/A	Equity/Index	NS-								24,787								(8,511)				0/0
SPLV50T-EUROPEAN 2		N/A	Equity/Index	NS-	09/27/2021	08/29/2023	08/29/2023	Expiration	3,000	1,035,051	345.017									(7,422)	20,454			0/0
Yr TA2102540		N/A	Equity/Index	NS-				Closing			340.1859999999999	34,701								(22,665)				0/0
SPLV50T-EUROPEAN 2		N/A	Equity/Index	BWP-	06/23/2021	06/01/2023	06/01/2023	Sale	2,940	1,000,000	98													
Yr TA2101599		N/A	Equity/Index	BWP-							350.3550000000000	53,700								(4,843)	5,429			0/0
SPLV50T-EUROPEAN 2		N/A	Equity/Index	BBC-	11/04/2021	11/03/2023	11/03/2023	Expiration	4,281	1,500,000	02									(11,639)	8,500			0/0
Yr TA2102905		N/A	Equity/Index	NS-				Closing			348.6709999999999	16,150												
SPLV50T-EUROPEAN 2		N/A	Equity/Index	NS-	08/06/2021	08/07/2023	08/07/2023	Sale	1,434	500,000	99													
Yr TA2102084		N/A	Equity/Index	BWP-	09/20/2021	08/24/2023	08/24/2023	Sale	2,881	986,404	01													
SPLV50T-EUROPEAN 2		N/A	Equity/Index	BWP-	09/07/2022	09/07/2023	09/07/2023	Expiration	7,120	2,500,000	351.12	70,987				70,987								0/0
Yr TA2201880		N/A	Equity/Index	BWP-				Closing				63,960												
SPLV50T-EUROPEAN 2		N/A	Equity/Index	JPW-	11/30/2022	11/30/2023	11/30/2023	Sale	11,033	3,900,000	353.48													0/0
Yr TA2202694		N/A	Equity/Index	JPW-				Closing				38,180												
SPLV50T-EUROPEAN 2		N/A	Equity/Index	JPW-	12/16/2022	12/18/2023	12/18/2023	Sale	6,499	2,300,000	353.91													0/0
Yr TA2202884		N/A	Equity/Index	JPW-								122,109												
SPLV50T-EUROPEAN 2		N/A	Equity/Index	JPW-	04/04/2022	03/31/2023	03/31/2023	Expiration	17,687	6,681,148	377.53													0/0
Yr TA2200526		N/A	Equity/Index	JPW-								64,380												0/0
SPLV50T-EUROPEAN 2		N/A	Equity/Index	JPW-	04/28/2022	04/28/2023	04/28/2023	Expiration	10,024	3,700,000	369.13													0/0
Yr TA220725		N/A	Equity/Index	JPW-								33,748												0/0
SPLV50T-EUROPEAN 2		N/A	Equity/Index	JPW-	04/11/2022	02/08/2023	02/08/2023	Expiration	9,649	3,588,402	372.93													0/0
Yr TA2200586		N/A	Equity/Index	JPW-								33,748												0/0
SPLV50T-EUROPEAN 2		N/A	Equity/Index	JPW-	04/14/2022	08/02/2023	02/09/2023	Expiration	9,649	3,588,402	372.93													0/0
Yr TA2200586		N/A	Equity/Index	JPW-								33,748												0/0
SPLV50T-EUROPEAN 2		N/A	Equity/Index	JPW-	10/24/2022	10/17/2023	10/17/2023	Expiration	7,510	2,600,000	346.2													0/0
Yr TA2202303		N/A	Equity/Index	JPW-								13,520												0/0
SPLV50T-EUROPEAN 2		N/A	Equity/Index	BWP-	09/09/2022	09/08/2023	09/08/2023	Expiration	16,316	5,800,000	355.47													0/0
Yr TA2201909		N/A	Equity/Index	BWP-								99,204												0/0
SPLV50T-EUROPEAN 2		N/A	Equity/Index	BOA-	09/07/2022	09/07/2023	09/07/2023	Expiration	9,858	3,500,000	355.03													0/0
Yr TA2201863		N/A	Equity/Index	BOA-				Closing				60,900												0/0
SPLV50T-EUROPEAN 2		N/A	Equity/Index	BOA-	11/04/2022	11/06/2023	11/06/2023	Sale	4,613	1,600,000	346.84													0/0
Yr TA2202446		N/A	Equity/Index	BOA-								27,296												0/0
SPLV50T-EUROPEAN 2		N/A	Equity/Index	JPW-	04/18/2022	04/18/2023	04/18/2023	Expiration	3,476	1,300,000	373.94													0/0
Yr TA2200638		N/A	Equity/Index	JPW-								21,970												0/0
SPLV50T-EUROPEAN 2		N/A	Equity/Index	JPW-	06/03/2022	06/05/2023	06/05/2023	Expiration	3,560	1,300,000	365.14													0/0
Yr TA2201034		N/A	Equity/Index	JPW-								23,140												0/0
SPLV50T-EUROPEAN 2		N/A	Equity/Index	JPW-	03/28/2022	02/03/2023	02/03/2023	Expiration	5,555	2,086,179	377.35													0/0
Yr TA2200467		N/A	Equity/Index	JPW-								46,829												0/0
SPLV50T-EUROPEAN 2		N/A	Equity/Index	BWP-	10/03/2022	09/22/2023	09/22/2023	Expiration	3,731	1,300,000	348.39													0/0
Yr TA2202131		N/A	Equity/Index	BWP-								22,501												0/0
SPLV50T-EUROPEAN 2		N/A	Equity/Index	BOA-	10/17/2022	10/17/2023	10/17/2023	Expiration	7,220	2,500,000	346.27													0/0
Yr TA2202248		N/A	Equity/Index	BOA-				Closing				42,700												0/0
SPLV50T-EUROPEAN 2		N/A	Equity/Index	JPW-	12/20/2022	12/20/2023	12/20/2023	Sale	14,435	5,100,000	353.31													0/0
Yr TA2202905		N/A	Equity/Index	JPW-								82,620												0/0
SPLV50T-EUROPEAN 2		N/A	Equity/Index	BWP-	09/12/2022	09/08/2023	09/08/2023	Expiration	2,151	766,143	356.18													0/0
Yr TA2201930		N/A	Equity/Index	BWP-								16,778												0/0
SPLV50T-EUROPEAN 2		N/A	Equity/Index	BWP-	08/22/2022	06/09/2023	06/09/2023	Expiration	10,475	3,757,278	368.69													0/0
Yr TA2201691		N/A	Equity/Index	BWP-								50,804												0/0
SPLV50T-EUROPEAN 2		N/A	Equity/Index	BWP-	05/13/2022	05/08/2023	05/08/2023	Expiration	6,663	2,420,535	363.28													0/0
Yr TA2200633		N/A	Equity/Index	JPW-								36,780												0/0
SPLV50T-EUROPEAN 2		N/A	Equity/Index	BOA-	09/16/2022	09/15/2023	09/15/2023	Expiration	18,213	6,400,000	351.4													0/0
Yr TA2201994		N/A	Equity/Index	BOA-								110,080												0/0
SPLV50T-EUROPEAN 2		N/A	Equity/Index	JPW-	04/11/2022	02/07/2023	02/07/2023	Expiration	4,932	1,839,291	372.93													0/0
Yr TA2200587		N/A	Equity/Index	JPW-								28,586												0/0
SPLV50T-EUROPEAN 2		N/A	Equity/Index	JPW-	04/14/2022	07/02/2023	02/10/2023	Expiration	4,932	1,839,291	372.93													0/0
Yr TA2200587		N/A	Equity/Index	JPW-								28,586												0/0
SPLV50T-EUROPEAN 2		N/A	Equity/Index	JPW-	04/11/2022	02/16/2023	02/16/2023	Expiration	8,239	3,072,570	372.93													0/0
Yr TA2200589		N/A	Equity/Index	JPW-				Closing				27,057												0/0
SPLV50T-EUROPEAN 2		N/A	Equity/Index	JPW-	11/28/2022	11/28/2023	11/28/2023	Sale	2,838	1,000,000	352.35													0/0
Yr TA2202671		N/A	Equity/Index	JPW-								16,300												0/0

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)		
SPMARCSP Index - 1 Yr TA2202851	N/A	Equity/Index	BS-	12/14/2022	12/14/2023	Closing Sale	11,255	4,000,000	355.39	65,600	65,600	35,877		65,600							(29,723)		0/0	
SPMARCSP Index - 1 Yr TA2201007	N/A	Equity/Index	JPM-	05/27/2022	01/19/2023	Expiration	13,792	5,074,491	387.93	18,205	18,205			18,205							(18,205)		0/0	
SPMARCSP Index - 1 Yr TA2201211	N/A	Equity/Index	JPM-	06/28/2022	06/28/2023	Expiration	15,647	5,600,000	357.89	99,120	99,120			99,120							(99,120)		0/0	
SPMARCSP Index - 1 Yr TA2200469	N/A	Equity/Index	JPM-	03/28/2022	02/10/2023	Expiration	7,867	2,988,612	377.35	69,151	69,151			69,151							(69,151)		0/0	
SPMARCSP Index - 1 Yr TA2201193	N/A	Equity/Index	JPM-	06/24/2022	06/16/2023	Expiration	20,000	7,188,000	359.4	134,600	134,600			134,600							(134,600)		0/0	
SPMARCSP Index - 1 Yr TA2200715	N/A	Equity/Index	JPM-	04/27/2022	04/27/2023	Expiration	8,145	3,000,000	368.32	51,300	51,300			51,300							(51,300)		0/0	
SPMARCSP Index - 1 Yr TA2202020	N/A	Equity/Index	BNA-	09/20/2022	09/20/2023	Closing Sale	12,853	4,500,000	350.11	77,895	77,895	6,217		77,895							(71,678)		0/0	
SPMARCSP Index - 1 Yr TA2200693	N/A	Equity/Index	JPM-	04/22/2022	04/24/2023	Expiration	10,274	3,800,000	369.85	64,220	64,220			64,220							(64,220)		0/0	
SPMARCSP Index - 1 Yr TA2202382	N/A	Equity/Index	BNA-	10/31/2022	10/19/2023	Expiration	5,766	2,000,000	346.86	11,520	11,520			11,520							(11,520)		0/0	
SPMARCSP Index - 1 Yr TA2201343	N/A	Equity/Index	JPM-	07/15/2022	07/14/2023	Closing Sale	16,310	5,800,000	355.62	100,340	100,340	34,872		100,340							(65,468)		0/0	
SPMARCSP Index - 1 Yr TA2201512	N/A	Equity/Index	JPM-	08/04/2022	08/04/2023	Expiration	3,847	1,400,000	363.93	24,780	24,780			24,780							(24,780)		0/0	
SPMARCSP Index - 1 Yr TA2201412	N/A	Equity/Index	JPM-	07/22/2022	07/06/2023	Expiration	13,000	4,664,530	358.81	79,820	79,820			79,820							(79,820)		0/0	
SPMARCSP Index - 1 Yr TA2200591	N/A	Equity/Index	JPM-	04/11/2022	02/16/2023	Expiration	4,510	1,681,914	372.93	26,185	26,185			26,185							(26,185)		0/0	
SPMARCSP Index - 1 Yr TA2201346	N/A	Equity/Index	JPM-	07/15/2022	07/17/2023	Closing Sale	7,592	2,700,000	355.62	46,980	46,980	17,145		46,980							(29,835)		0/0	
SPMARCSP Index - 1 Yr TA2201820	N/A	Equity/Index	BNA-	09/01/2022	09/01/2023	Expiration	7,910	2,800,000	353.99	48,412	48,412			48,412							(48,412)		0/0	
SPMARCSP Index - 1 Yr TA2200602	N/A	Equity/Index	NS-	04/12/2022	04/12/2023	Expiration	9,342	3,500,000	374.65	59,500	59,500			59,500							(59,500)		0/0	
SPMARCSP Index - 1 Yr TA2201503	N/A	Equity/Index	BMO-	08/03/2022	08/03/2023	Expiration	7,730	2,800,000	362.22	47,880	47,880			47,880							(47,880)		0/0	
SPMARCSP Index - 1 Yr TA2202229	N/A	Equity/Index	BNA-	10/14/2022	10/16/2023	Closing Sale	3,477	1,200,000	345.1	20,400	20,400	2,743		20,400							(17,657)		0/0	
SPMARCSP Index - 1 Yr TA2202183	N/A	Equity/Index	JPM-	10/07/2022	10/06/2023	Expiration	16,112	5,600,000	347.56	94,640	94,640			94,640							(94,640)		0/0	
SPMARCSP Index - 1 Yr TA2202469	N/A	Equity/Index	BMO-	11/08/2022	11/08/2023	Expiration	14,346	5,000,000	348.53	84,067	84,067			84,067							(84,067)		0/0	
SPMARCSP Index - 1 Yr TA2201613	N/A	Equity/Index	NS-	08/12/2022	08/11/2023	Expiration	21,974	8,000,000	364.07	138,400	138,400			138,400							(138,400)		0/0	
SPMARCSP Index - 1 Yr TA2200494	N/A	Equity/Index	JPM-	03/31/2022	03/31/2023	Expiration	13,209	5,000,000	378.54	86,000	86,000			86,000							(86,000)		0/0	
SPMARCSP Index - 1 Yr TA2200644	N/A	Equity/Index	JPM-	04/18/2022	03/17/2023	Expiration	8,652	3,235,329	373.94	39,280	39,280			39,280							(39,280)		0/0	
SPMARCSP Index - 1 Yr TA2202114	N/A	Equity/Index	JPM-	09/30/2022	10/02/2023	Expiration	6,933	2,400,000	346.19	41,280	41,280			41,280							(41,280)		0/0	
SPMARCSP Index - 1 Yr TA2200447	N/A	Equity/Index	JPM-	03/25/2022	03/27/2023	Expiration	6,361	2,400,000	377.28	41,280	41,280			41,280							(41,280)		0/0	
SPMARCSP Index - 1 Yr TA2201934	N/A	Equity/Index	BMO-	09/12/2022	10/13/2023	Expiration	11,055	3,937,570	356.18	11,939	11,939								(8,636)				0/0	
SPMARCSP Index - 1 Yr TA2202629	N/A	Equity/Index	BMO-	11/23/2022	11/22/2023	Expiration	17,001	6,000,000	352.92	97,246	97,246			97,246							(97,246)		0/0	
SPMARCSP Index - 1 Yr TA2200523	N/A	Equity/Index	JPM-	04/04/2022	03/21/2023	Expiration	9,155	3,456,287	377.53	69,395	69,395			69,395							(69,395)		0/0	
SPMARCSP Index - 1 Yr TA2202269	N/A	Equity/Index	JPM-	10/19/2022	10/19/2023	Expiration	10,719	3,700,000	345.17	62,530	62,530			62,530							(62,530)		0/0	
SPMARCSP Index - 1 Yr TA2200593	N/A	Equity/Index	JPM-	04/11/2022	02/17/2023	Expiration	25,120	9,388,002	372.93	80,062	80,062			80,062							(80,062)		0/0	
SPMARCSP Index - 1 Yr TA2202745	N/A	Equity/Index	JPM-	12/05/2022	12/05/2023	Closing Sale	4,239	1,500,000	353.89	24,600	24,600	2,593		24,600							(22,007)		0/0	
SPMARCSP Index - 1 Yr TA2202115	N/A	Equity/Index	JPM-	09/30/2022	09/29/2023	Expiration	19,931	6,900,000	346.19	118,680	118,680			118,680							(118,680)		0/0	

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risks(a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
SPMARCSP Index - 1 Yr TA2200358	N/A		Equity/ Index	JPM-	03/15/2022	03/15/2023	03/15/2023	Expiration	4,244	1,600,000	376.97	26,880				26,880						(26,880)		0/0
SPMARCSP Index - 1 Yr TA2201011	N/A		Equity/ Index	JPM-	05/27/2022	01/25/2023	01/25/2023	Expiration	10,259	3,774,594	387.93	13,952				13,952						(13,952)		0/0
SPMARCSP Index - 1 Yr TA2201550	N/A		Equity/ Index	BMO-	08/08/2022	08/08/2023	08/08/2023	Expiration	4,133	1,500,000	382.88	25,800				25,800						(25,800)		0/0
SPMARCSP Index - 1 Yr TA2201416	N/A		Equity/ Index	JPM-	07/22/2022	07/20/2023	07/20/2023	Closing Sale	6,000	2,152,860	358.81	41,760		8,079		41,760						(33,681)		0/0
SPMARCSP Index - 1 Yr TA2200470	N/A		Equity/ Index	JPM-	03/28/2022	02/10/2023	02/10/2023	Expiration	19,563	7,382,098	377.35	108,183				108,183						(108,183)		0/0
SPMARCSP Index - 1 Yr TA2201125	N/A		Equity/ Index	JPM-	06/14/2022	06/14/2023	06/14/2023	Closing Sale	14,636	5,200,000	355.28	89,960		12,423		89,960						(77,537)		0/0
SPMARCSP Index - 1 Yr TA2202478	N/A		Equity/ Index	BOA-	11/09/2022	11/09/2023	11/09/2023	Expiration	7,761	2,700,000	347.9	46,197				46,197						(46,197)		0/0
SPMARCSP Index - 1 Yr TA2202366	N/A		Equity/ Index	JPM-	10/28/2022	10/30/2023	10/30/2023	Expiration	5,756	2,000,000	347.48	34,400				34,400						(34,400)		0/0
SPMARCSP Index - 1 Yr TA2201417	N/A		Equity/ Index	JPM-	07/22/2022	06/14/2023	06/14/2023	Expiration	9,000	3,229,290	358.81	47,070				47,070						(47,070)		0/0
SPMARCSP Index - 1 Yr TA2202972	N/A		Equity/ Index	GS-	12/29/2022	12/29/2023	12/29/2023	Closing Sale	6,521	2,300,000	352.68	38,410		51,808		38,410						13,398		0/0
SPMARCSP Index - 1 Yr TA2200649	N/A		Equity/ Index	JPM-	04/18/2022	02/28/2023	02/28/2023	Expiration	13,360	4,992,099	373.94	65,148				65,148						(65,148)		0/0
SPMARCSP Index - 1 Yr TA2201783	N/A		Equity/ Index	BOA-	08/26/2022	08/29/2023	08/28/2023	Expiration	6,987	2,500,000	357.82	44,250				44,250						(44,250)		0/0
SPMARCSP Index - 1 Yr TA2201689	N/A		Equity/ Index	BMO-	08/22/2022	06/29/2023	06/29/2023	Expiration	14,081	5,050,714	358.69	63,365				63,365						(63,365)		0/0
SPMARCSP Index - 1 Yr TA2200620	N/A		Equity/ Index	JPM-	04/14/2022	04/17/2023	04/17/2023	Expiration	6,686	2,500,000	373.92	42,750				42,750						(42,750)		0/0
SPMARCSP Index - 1 Yr TA2201365	N/A		Equity/ Index	JPM-	10/28/2022	10/27/2023	10/27/2023	Expiration	18,131	6,300,000	347.48	108,360				108,360						(108,360)		0/0
SPMARCSP Index - 1 Yr TA2201563	N/A		Equity/ Index	BMO-	08/10/2022	08/10/2023	08/10/2023	Expiration	10,446	3,800,000	363.76	65,740				65,740						(65,740)		0/0
SPMARCSP Index - 1 Yr TA2200810	N/A		Equity/ Index	BOA-	05/12/2022	05/12/2023	05/12/2023	Expiration	9,345	3,400,000	363.84	60,962				60,962						(60,962)		0/0
SPMARCSP Index - 1 Yr TA2202291	N/A		Equity/ Index	BOA-	10/21/2022	10/23/2023	10/23/2023	Expiration	6,338	2,200,000	346	37,796				37,796						(37,796)		0/0
SPMARCSP Index - 1 Yr TA2201811	N/A		Equity/ Index	BOA-	08/30/2022	08/30/2023	08/30/2023	Expiration	12,635	4,500,000	356.14	77,760				77,760						(77,760)		0/0
SPMARCSP Index - 1 Yr TA2201273	N/A		Equity/ Index	JPM-	07/08/2022	07/07/2023	07/07/2023	Expiration	23,282	8,300,000	356.5	147,740				147,740						(147,740)		0/0
SPMARCSP Index - 1 Yr TA2201530	N/A		Equity/ Index	BMO-	08/05/2022	08/04/2023	08/04/2023	Expiration	20,719	7,500,000	361.99	129,749				129,749						(129,749)		0/0
SPMARCSP Index - 1 Yr TA2202185	N/A		Equity/ Index	JPM-	10/07/2022	10/09/2023	10/09/2023	Expiration	4,604	1,600,000	347.56	27,040				27,040						(27,040)		0/0
SPMARCSP Index - 1 Yr TA2200522	N/A		Equity/ Index	JPM-	04/04/2022	03/13/2023	03/13/2023	Expiration	9,079	3,427,595	377.53	52,023				52,023						(52,023)		0/0
SPMARCSP Index - 1 Yr TA2200642	N/A		Equity/ Index	JPM-	04/18/2022	03/16/2023	03/16/2023	Expiration	8,868	3,316,100	373.94	56,755				56,755						(56,755)		0/0
SPMARCSP Index - 1 Yr TA2201414	N/A		Equity/ Index	JPM-	07/22/2022	07/13/2023	07/13/2023	Expiration	8,000	2,870,480	358.81	46,320				46,320						(46,320)		0/0
SPMARCSP Index - 1 Yr TA2201688	N/A		Equity/ Index	BMO-	08/22/2022	07/06/2023	07/06/2023	Expiration	12,565	4,506,940	358.69	83,180				83,180						(83,180)		0/0
SPMARCSP Index - 1 Yr TA2201612	N/A		Equity/ Index	MS-	08/12/2022	08/14/2023	08/14/2023	Expiration	8,515	3,100,000	364.07	53,940				53,940						(53,940)		0/0
SPMARCSP Index - 1 Yr TA2202098	N/A		Equity/ Index	BOA-	09/29/2022	09/29/2023	09/29/2023	Expiration	5,191	1,800,000	346.74	30,960				30,960						(30,960)		0/0
SPMARCSP Index - 1 Yr TA2201796	N/A		Equity/ Index	JPM-	08/29/2022	08/24/2023	08/24/2023	Expiration	6,132	2,189,308	357.03	47,952				47,952						(47,952)		0/0
SPMARCSP Index - 1 Yr TA2200622	N/A		Equity/ Index	JPM-	04/14/2022	04/14/2023	04/14/2023	Expiration	22,197	8,300,000	373.92	141,930				141,930						(141,930)		0/0
SPMARCSP Index - 1 Yr TA2201010	N/A		Equity/ Index	JPM-	05/27/2022	01/27/2023	01/27/2023	Expiration	28,918	10,639,800	367.93	54,077				54,077						(54,077)		0/0
SPMARCSP Index - 1 Yr TA2202128	N/A		Equity/ Index	BMO-	10/03/2022	10/03/2023	10/03/2023	Expiration	6,315	2,200,000	348.39	37,636				37,636						(37,636)		0/0

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
SPMARCSP Index - 1	Yr TA2202826	N/A	Equity/Index	JPM	12/12/2022	12/12/2023	12/12/2023	Expiration	10,168	3,600,000	354.04	58,680	58,680			58,680					(58,680)			0/0
SPMARCSP Index - 1	Yr TA2202826	N/A	Equity/Index	BMO	11/23/2022	11/24/2023	11/24/2023	Expiration	5,950	2,100,000	352.92	34,215	34,215			34,215					(34,215)			0/0
SPMARCSP Index - 1	Yr TA2202830	N/A	Equity/Index	CIBC	10/11/2022	10/11/2023	10/11/2023	Expiration	5,485	1,900,000	346.43	31,730	31,730			31,730					(31,730)			0/0
SPMARCSP Index - 1	Yr TA2202845	N/A	Equity/Index	JPM	04/18/2022	03/22/2023	03/22/2023	Expiration	7,417	2,773,513	373.94	37,011	37,011			37,011					(37,011)			0/0
SPMARCSP Index - 1	Yr TA2202857	N/A	Equity/Index	BMO	11/17/2022	11/16/2023	11/16/2023	Expiration	8,225	2,900,000	352.58	45,238	45,238			45,238					(45,238)			0/0
SPMARCSP Index - 1	Yr TA2201678	N/A	Equity/Index	MS	08/19/2022	08/21/2023	08/21/2023	Expiration	3,883	1,400,000	360.51	24,780	24,780			24,780					(24,780)			0/0
SPMARCSP Index - 1	Yr TA2200360	N/A	Equity/Index	JPM	03/16/2022	03/16/2023	03/16/2023	Expiration	7,958	3,000,000	376.98	51,000	51,000			51,000					(51,000)			0/0
SPMARCSP Index - 1	Yr TA2202964	N/A	Equity/Index	GS	12/28/2022	12/28/2023	12/28/2023	Sale	9,384	3,300,000	351.65	54,780	54,780	88,489		54,780					33,719			0/0
SPMARCSP Index - 1	Yr TA2201012	N/A	Equity/Index	JPM	05/27/2022	01/06/2023	01/06/2023	Expiration	30,519	11,228,856	367.93	31,435	31,435			31,435					(31,435)			0/0
SPMARCSP Index - 1	Yr TA2201632	N/A	Equity/Index	CIBC	08/15/2022	08/15/2023	08/15/2023	Expiration	5,770	2,100,000	363.97	36,330	36,330			36,330					(36,330)			0/0
SPMARCSP Index - 1	Yr TA2201557	N/A	Equity/Index	MS	08/09/2022	08/09/2023	08/09/2023	Expiration	12,408	4,500,000	362.66	76,950	76,950			76,950					(76,950)			0/0
SPMARCSP Index - 1	Yr TA2201704	N/A	Equity/Index	BMO	08/23/2022	08/23/2023	08/23/2023	Expiration	10,863	3,900,000	359.01	68,250	68,250			68,250					(68,250)			0/0
SPMARCSP Index - 1	Yr TA2200571	N/A	Equity/Index	JPM	04/08/2022	04/06/2023	04/06/2023	Expiration	17,902	6,700,000	374.25	113,900	113,900			113,900					(113,900)			0/0
SPMARCSP Index - 1	Yr TA2201932	N/A	Equity/Index	BMO	09/12/2022	09/12/2023	09/12/2023	Expiration	2,380	847,708	356.18	714	714			714					(714)			0/0
SPMARCSP Index - 1	Yr TA2200835	N/A	Equity/Index	JPM	05/13/2022	05/02/2023	05/02/2023	Expiration	10,450	3,786,276	363.28	59,356	59,356			59,356					(59,356)			0/0
SPMARCSP Index - 1	Yr TA2202188	N/A	Equity/Index	BMO	10/10/2022	10/10/2023	10/10/2023	Expiration	4,043	1,400,000	346.24	23,654	23,654			23,654					(23,654)			0/0
SPMARCSP Index - 1	Yr TA2200838	N/A	Equity/Index	JPM	05/13/2022	05/11/2023	05/11/2023	Expiration	15,709	5,706,766	363.28	98,653	98,653			98,653					(98,653)			0/0
SPMARCSP Index - 1	Yr TA2202520	N/A	Equity/Index	BNA	11/11/2022	11/10/2023	11/10/2023	Expiration	20,409	7,200,000	352.79	122,616	122,616			122,616					(122,616)			0/0
SPMARCSP Index - 1	Yr TA2202756	N/A	Equity/Index	GS	12/06/2022	12/06/2023	12/06/2023	Sale	9,043	3,200,000	353.87	51,840	51,840	7,746		51,840					(44,094)			0/0
SPMARCSP Index - 1	Yr TA2202008	N/A	Equity/Index	JPM	09/19/2022	09/19/2023	09/19/2023	Expiration	7,975	2,800,000	351.11	48,440	48,440			48,440					(48,440)			0/0
SPMARCSP Index - 1	Yr TA2202209	N/A	Equity/Index	GS	10/13/2022	10/13/2023	10/13/2023	Expiration	8,365	2,900,000	346.7	49,010	49,010			49,010					(49,010)			0/0
SPMARCSP Index - 1	Yr TA2202302	N/A	Equity/Index	JPM	10/24/2022	10/24/2023	10/24/2023	Expiration	5,777	2,000,000	346.2	34,200	34,200			34,200					(34,200)			0/0
SPMARCSP Index - 1	Yr TA2200524	N/A	Equity/Index	JPM	04/04/2022	03/24/2023	03/24/2023	Expiration	9,755	3,682,805	377.53	50,531	50,531			50,531					(50,531)			0/0
SPMARCSP Index - 1	Yr TA2202314	N/A	Equity/Index	BNA	10/25/2022	10/25/2023	10/25/2023	Expiration	14,110	4,900,000	347.26	83,986	83,986			83,986					(83,986)			0/0
SPMARCSP Index - 1	Yr TA2202780	N/A	Equity/Index	GS	12/08/2022	12/08/2023	12/08/2023	Expiration	3,385	1,200,000	354.52	19,800	19,800			19,800					(19,800)			0/0
SPMARCSP Index - 1	Yr TA2202155	N/A	Equity/Index	BNA	10/05/2022	10/05/2023	10/05/2023	Expiration	6,870	2,400,000	349.37	41,280	41,280			41,280					(41,280)			0/0
SPMARCSP Index - 1	Yr TA2200463	N/A	Equity/Index	BNA	03/30/2022	03/30/2023	03/30/2023	Expiration	10,566	4,000,000	378.50	68,560	68,560			68,560					(68,560)			0/0
SPMARCSP Index - 1	Yr TA2201946	N/A	Equity/Index	BNA	09/13/2022	09/13/2023	09/13/2023	Expiration	9,628	3,400,000	353.13	58,072	58,072			58,072					(58,072)			0/0
SPMARCSP Index - 1	Yr TA2200521	N/A	Equity/Index	JPM	04/04/2022	03/07/2023	03/07/2023	Expiration	10,943	4,131,311	377.53	55,372	55,372			55,372					(55,372)			0/0
SPMARCSP Index - 1	Yr TA2201009	N/A	Equity/Index	JPM	05/27/2022	01/11/2023	01/11/2023	Expiration	26,737	9,837,344	367.93	27,539	27,539			27,539					(27,539)			0/0
SPMARCSP Index - 1	Yr TA2202504	N/A	Equity/Index	BNA	11/10/2022	11/10/2023	11/10/2023	Expiration	5,961	2,100,000	352.27	35,847	35,847			35,847					(35,847)			0/0
SPMARCSP Index - 1	Yr TA2200646	N/A	Equity/Index	JPM	04/18/2022	03/28/2023	03/28/2023	Expiration	5,395	2,017,406	373.94	34,420	34,420			34,420					(34,420)			0/0

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Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consider- ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B /A.C.V.	Current Year's (Amortiz- ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination- Deferred	Hedge Effectiveness at Inception and at Termination (b)
SPMARCSP Index - 1 Yr TA2201792		N/A	Equity/ Index	JPW-	06/24/2022	06/09/2023	06/09/2023	Expiration	13,000	4,672,200	359.4	87,880	87,880			87,880						(87,880)		0/0
SPMARCSP Index - 1 Yr TA2202801		N/A	Equity/ Index	BOA-	12/09/2022	12/08/2023	12/08/2023	Expiration	25,404	9,000,000	354.27	147,600	147,600			147,600						(147,600)		0/0
SPMARCSP Index - 1 Yr TA2201264		N/A	Equity/ Index	JPW-	07/07/2022	07/07/2023	07/07/2023	Expiration	11,484	4,100,000	357.01	72,980	72,980			72,980						(72,980)		0/0
SPMARCSP Index - 1 Yr TA2202460		N/A	Equity/ Index	BMO-	11/07/2022	11/07/2023	11/07/2023	Closing Sale	2,883	1,000,000	346.91	16,892	16,892	4,324		16,892						(12,568)		0/0
SPMARCSP Index - 1 Yr TA2201976		N/A	Equity/ Index	BOA-	09/15/2022	09/15/2023	09/15/2023	Expiration	5,695	2,000,000	351.19	34,800	34,800			34,800						(34,800)		0/0
SPMARCSP Index - 1 Yr TA2202556		N/A	Equity/ Index	BMO-	11/17/2022	11/17/2023	11/17/2023	Expiration	5,105	1,800,000	352.58	30,223	30,223			30,223						(30,223)		0/0
SPMARCSP Index - 1 Yr TA2200997		N/A	Equity/ Index	JPW-	05/27/2022	05/26/2023	05/26/2023	Expiration	29,897	11,000,000	367.93	196,900	196,900			196,900						(196,900)		0/0
SPMARCSP Index - 1 Yr TA2201369		N/A	Equity/ Index	CLBC-	07/18/2022	07/18/2023	07/18/2023	Sale	6,472	2,300,000	355.36	39,560	39,560	25,696		39,560						(13,864)		0/0
SPMARCSP Index - 1 Yr TA2200399		N/A	Equity/ Index	JPW-	03/21/2022	03/21/2023	03/21/2023	Expiration	5,297	2,000,000	377.56	34,000	34,000			34,000						(34,000)		0/0
SPMARCSP Index - 1 Yr TA2201036		N/A	Equity/ Index	JPW-	06/03/2022	06/02/2023	06/02/2023	Expiration	24,100	8,800,000	365.14	156,640	156,640			156,640						(156,640)		0/0
SPMARCSP Index - 1 Yr TA2202917		N/A	Equity/ Index	BMO-	12/22/2022	12/22/2023	12/22/2023	Closing Sale	6,240	2,200,000	362.58	36,502	36,502	46,798		36,502						10,296		0/0
SPMARCSP Index - 1 Yr TA2200634		N/A	Equity/ Index	JPW-	05/13/2022	05/01/2023	05/01/2023	Expiration	5,935	2,156,067	363.28	33,355	33,355			33,355						(33,355)		0/0
SPMARCSP Index - 1 Yr TA2202895		N/A	Equity/ Index	GS-	12/19/2022	12/19/2023	12/19/2023	Closing Sale	6,798	2,400,000	353.07	39,840	39,840	44,413		39,840						4,573		0/0
SPMARCSP Index - 1 Yr TA2202063		N/A	Equity/ Index	BMO-	09/23/2022	09/22/2023	09/22/2023	Closing Sale	27,076	9,400,000	347.17	161,644	161,644	15,704		161,644						(145,940)		0/0
SPMARCSP Index - 1 Yr TA2201249		N/A	Equity/ Index	CLBC-	07/05/2022	07/05/2023	07/05/2023	Expiration	3,902	1,400,000	358.78	24,780	24,780			24,780						(24,780)		0/0
SPMARCSP Index - 1 Yr TA2201470		N/A	Equity/ Index	JPW-	07/29/2022	07/28/2023	07/28/2023	Expiration	26,160	9,500,000	363.15	166,250	166,250			166,250						(166,250)		0/0
SPMARCSP Index - 1 Yr TA2202708		N/A	Equity/ Index	JPW-	12/01/2022	12/01/2023	12/01/2023	Closing Sale	4,779	1,700,000	355.76	27,715	27,715	4,205		27,715						(23,510)		0/0
SPMARCSP Index - 1 Yr TA2200600		N/A	Equity/ Index	BMO-	04/12/2022	01/20/2023	01/20/2023	Expiration	26,692	10,000,000	374.65	74,000	74,000			74,000						(74,000)		0/0
SPMARCSP Index - 1 Yr TA2200764		N/A	Equity/ Index	JPW-	05/05/2022	05/05/2023	05/05/2023	Expiration	6,844	2,500,000	365.31	44,750	44,750			44,750						(44,750)		0/0
SPMARCSP Index - 1 Yr TA2201933		N/A	Equity/ Index	BMO-	09/12/2022	09/01/2023	09/01/2023	Expiration	3,093	1,101,665	356.18	13,022	13,022			13,022						(13,022)		0/0
SPMARCSP Index - 1 Yr TA2200962		N/A	Equity/ Index	JPW-	05/26/2022	05/26/2023	05/26/2023	Closing	5,180	1,900,000	366.83	34,010	34,010			34,010						(34,010)		0/0
SPMARCSP Index - 1 Yr TA2202420		N/A	Equity/ Index	BMO-	11/03/2022	11/03/2023	11/03/2023	Sale	5,797	2,000,000	344.98	33,625	33,625	25,335		33,625						(8,290)		0/0
SPMARCSP Index - 1 Yr TA2201884		N/A	Equity/ Index	GS-	09/08/2022	07/25/2023	07/25/2023	Expiration	7,328	2,600,000	354.82	31,720	31,720			31,720						(31,720)		0/0
SPMARCSP Index - 1 Yr TA2202288		N/A	Equity/ Index	BOA-	10/21/2022	10/20/2023	10/20/2023	Expiration	20,520	7,100,000	346	121,694	121,694			121,694						(121,694)		0/0
SPMARCSP Index - 1 Yr TA2202082		N/A	Equity/ Index	BMO-	09/27/2022	09/27/2023	09/27/2023	Expiration	16,539	5,700,000	344.64	97,415	97,415			97,415						(97,415)		0/0
SPMARCSP Index - 1 Yr TA2200592		N/A	Equity/ Index	JPW-	04/11/2022	02/17/2023	02/17/2023	Expiration	14,450	5,388,839	372.93	80,810	80,810			80,810						(80,810)		0/0
SPMARCSP Index - 1 Yr TA2202064		N/A	Equity/ Index	BMO-	09/23/2022	09/25/2023	09/25/2023	Expiration	4,033	1,400,000	347.17	24,075	24,075			24,075						(24,075)		0/0
SPMARCSP Index - 1 Yr TA2201403		N/A	Equity/ Index	JPW-	07/22/2022	07/24/2023	07/24/2023	Expiration	5,574	2,000,000	358.81	34,200	34,200			34,200						(34,200)		0/0
SPMARCSP Index - 1 Yr TA2201889		N/A	Equity/ Index	GS-	09/08/2022	09/08/2023	09/08/2023	Expiration	7,328	2,600,000	354.82	45,500	45,500			45,500						(45,500)		0/0
SPMARCSP Index - 1 Yr TA2200648		N/A	Equity/ Index	JPW-	04/18/2022	02/24/2023	02/24/2023	Expiration	25,815	9,653,261	373.94	107,649	107,649			107,649						(107,649)		0/0
SPMARCSP Index - 1 Yr TA2201654		N/A	Equity/ Index	BMO-	08/18/2022	08/18/2023	08/18/2023	Expiration	4,419	1,600,000	362.04	28,000	28,000			28,000						(28,000)		0/0
SPMARCSP Index - 1 Yr TA2201722		N/A	Equity/ Index	BOA-	08/25/2022	08/25/2023	08/25/2023	Expiration	9,716	3,500,000	360.22	61,285	61,285			61,285						(61,285)		0/0

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Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
SPMARCSP Index - 1	Yr TA2201692	N/A	Equity/Index	BMO-	08/22/2022	06/13/2023	06/13/2023	Closing Sale	7,710	2,765,500	358.69	75,635		44,641		75,635						(30,994)		0/0
SPMARCSP Index - 1	Yr TA2201692	N/A	Equity/Index	JPW-	11/18/2022	11/17/2023	11/17/2023	Expiration	26,399	9,300,000	352.29	156,240				156,240						(156,240)		0/0
SPMARCSP Index - 1	Yr TA2202566	N/A	Equity/Index	JPW-	04/18/2022	02/01/2023	02/01/2023	Expiration	15,831	5,919,844	373.94	57,150				57,150						(57,150)		0/0
SPMARCSP Index - 1	Yr TA2200647	N/A	Equity/Index	BS-	12/07/2022	12/07/2023	12/07/2023	Closing Sale	11,558	4,100,000	354.72	66,830		5,328		66,830						(61,502)		0/0
SPMARCSP Index - 1	Yr TA2202767	N/A	Equity/Index	JPW-	07/29/2022	07/31/2023	07/31/2023	Expiration	7,160	2,600,000	363.15	45,500				45,500						(45,500)		0/0
SPMARCSP Index - 1	Yr TA2201469	N/A	Equity/Index	BMO-	07/28/2022	07/28/2023	07/28/2023	Expiration	6,354	2,300,000	361.95	39,330				39,330						(39,330)		0/0
SPMARCSP Index - 1	Yr TA2201447	N/A	Equity/Index	JPW-	04/26/2022	04/26/2023	04/26/2023	Expiration	5,420	2,000,000	369.01	34,000				34,000						(34,000)		0/0
SPMARCSP Index - 1	Yr TA2200710	N/A	Equity/Index	JPW-	05/27/2022	01/13/2023	01/13/2023	Expiration	32,233	11,859,488	367.93	31,588				31,588						(31,588)		0/0
SPMARCSP Index - 1	Yr TA2201008	N/A	Equity/Index	JPW-	03/17/2022	03/17/2023	03/17/2023	Expiration	7,392	2,800,000	378.8	48,160				48,160						(48,160)		0/0
SPMARCSP Index - 1	Yr TA2200371	N/A	Equity/Index	BMO-	09/07/2022	08/29/2023	08/29/2023	Expiration	11,267	4,000,000	355.03	43,520				43,520						(43,520)		0/0
SPMARCSP Index - 1	Yr TA2201862	N/A	Equity/Index	BMO-	09/14/2022	09/14/2023	09/14/2023	Expiration	8,793	3,100,000	362.96	53,320				53,320						(53,320)		0/0
SPMARCSP Index - 1	Yr TA2201959	N/A	Equity/Index	BBC-	06/02/2022	06/01/2023	06/01/2023	Expiration	19,888	7,300,000	367.06	154,761				154,761						(154,761)		0/0
SPMARCSP Index - 1	Yr TA2201026	N/A	Equity/Index	JPW-	12/23/2022	12/22/2023	12/22/2023	Closing Sale	15,598	5,500,000	352.62	90,750		116,901		90,750						26,151		0/0
SPMARCSP Index - 1	Yr TA2202335	N/A	Equity/Index	JPW-	10/04/2022	10/04/2023	10/04/2023	Expiration	8,281	2,900,000	350.21	49,619				49,619						(49,619)		0/0
SPMARCSP Index - 1	Yr TA2202145	N/A	Equity/Index	BMO-	09/02/2022	09/05/2023	09/05/2023	Expiration	3,383	1,200,000	354.73	20,844				20,844						(20,844)		0/0
SPMARCSP Index - 1	Yr TA2201838	N/A	Equity/Index	BMO-	05/13/2022	05/12/2023	05/12/2023	Expiration	18,168	6,600,000	363.28	118,470				118,470						(118,470)		0/0
SPMARCSP Index - 1	Yr TA2200827	N/A	Equity/Index	BMO-	12/27/2022	12/27/2023	12/27/2023	Closing Sale	14,191	5,000,000	352.33	84,000		136,001		84,000						52,001		0/0
SPMARCSP Index - 1	Yr TA2202956	N/A	Equity/Index	BS-	08/11/2022	08/11/2023	08/11/2023	Expiration	9,093	3,300,000	362.93	57,420				57,420						(57,420)		0/0
SPMARCSP Index - 1	Yr TA2201587	N/A	Equity/Index	MS-	10/28/2022	10/26/2023	10/26/2023	Expiration	10,073	3,500,000	347.48	74,550				74,550						(74,550)		0/0
SPMARCSP Index - 1	Yr TA2202367	N/A	Equity/Index	JPW-	10/18/2022	10/18/2023	10/18/2023	Expiration	12,988	4,500,000	346.47	76,050				76,050						(76,050)		0/0
SPMARCSP Index - 1	Yr TA2202258	N/A	Equity/Index	BWP-	08/01/2022	08/01/2023	08/01/2023	Expiration	4,127	1,500,000	363.45	26,250				26,250						(26,250)		0/0
SPMARCSP Index - 1	Yr TA2201489	N/A	Equity/Index	JPW-	04/22/2022	04/21/2023	04/21/2023	Expiration	16,223	6,000,000	369.85	101,400				101,400						(101,400)		0/0
SPMARCSP Index - 1	Yr TA2200694	N/A	Equity/Index	JPW-	05/13/2022	05/04/2023	05/04/2023	Expiration	13,012	4,726,999	363.28	71,566				71,566						(71,566)		0/0
SPMARCSP Index - 1	Yr TA2200832	N/A	Equity/Index	JPW-	10/31/2022	10/20/2023	10/20/2023	Expiration	6,343	2,200,000	346.86	3,432				3,432						(3,432)		0/0
SPMARCSP Index - 1	Yr TA2202383	N/A	Equity/Index	BMO-	03/18/2022	03/03/2023	03/03/2023	Expiration	24,164	9,166,130	379.33	120,095				120,095						(120,095)		0/0
SPMARCSP Index - 1	Yr TA2200392	N/A	Equity/Index	JPW-	07/26/2022	07/26/2023	07/26/2023	Closing Sale	10,056	3,600,000	368	60,480		3,385		60,480						(57,095)		0/0
SPMARCSP Index - 1	Yr TA2201428	N/A	Equity/Index	BMO-	04/04/2022	03/14/2023	03/14/2023	Expiration	15,247	5,756,200	377.53	105,509				105,509						(105,509)		0/0
SPMARCSP Index - 1	Yr TA2200518	N/A	Equity/Index	JPW-	03/18/2022	03/01/2023	03/01/2023	Expiration	13,958	5,294,688	379.33	68,673				68,673						(68,673)		0/0
SPMARCSP Index - 1	Yr TA2200394	N/A	Equity/Index	JPW-	08/29/2022	08/22/2023	08/22/2023	Expiration	11,206	4,000,878	357.03	54,125				54,125						(54,125)		0/0
SPMARCSP Index - 1	Yr TA2201801	N/A	Equity/Index	JPW-	05/31/2022	05/31/2023	05/31/2023	Expiration	5,731	2,100,000	366.44	37,590				37,590						(37,590)		0/0
SPMARCSP Index - 1	Yr TA2201019	N/A	Equity/Index	CLB-	12/30/2022	12/29/2023	12/29/2023	Closing Sale	17,873	6,300,000	352.49	104,580		146,680		104,580						42,100		0/0
SPMARCSP Index - 1	Yr TA2202384	N/A	Equity/Index	JPW-	04/06/2022	04/06/2023	04/06/2023	Expiration	10,693	4,000,000	374.06	68,400				68,400						(68,400)		0/0

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B /A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
SPMARCSP Index - 1 Yr TA2200421	N/A	N/A	Equity/ Index	JPW-	03/23/2022	03/23/2023	03/23/2023	Expiration	11,915	4,500,000	377.66	76,950	76,950			76,950								0/0
SPMARCSP Index - 1 Yr TA2200517	N/A	N/A	Equity/ Index	JPW-	04/04/2022	03/06/2023	03/06/2023	Expiration	9,192	3,470,256	377.53	47,063	47,063			47,063								0/0
SPMARCSP Index - 1 Yr TA2202601	N/A	N/A	Equity/ Index	JPW-	11/21/2022	11/21/2023	11/21/2023	Closing Sale	7,105	2,500,000	351.87	41,250	41,250	3,114		41,250								0/0
SPMARCSP Index - 1 Yr TA2200876	N/A	N/A	Equity/ Index	BWO-	05/17/2022	05/17/2023	05/17/2023	Expiration	7,694	2,800,000	363.93	49,840	49,840			49,840								0/0
SPMARCSP Index - 1 Yr TA2201082	N/A	N/A	Equity/ Index	JPW-	06/07/2022	06/07/2023	06/07/2023	Expiration	9,302	3,400,000	365.51	60,690	60,690			60,690								0/0
SPMARCSP Index - 1 Yr TA2200584	N/A	N/A	Equity/ Index	JPW-	04/11/2022	04/11/2023	04/11/2023	Expiration	5,363	2,000,000	372.93	33,800	33,800			33,800								0/0
SPMARCSP Index - 1 Yr TA2200584	N/A	N/A	Equity/ Index	JPW-	04/14/2022	11/04/2023	04/12/2023	Expiration	5,363	2,000,000	372.93	33,800	33,800			33,800								0/0
SPMARCSP Index - 1 Yr TA2200537	N/A	N/A	Equity/ Index	MS-	04/05/2022	04/05/2023	04/05/2023	Expiration	13,330	5,000,000	375.09	85,500	85,500			85,500								0/0
SPMARCSP Index - 1 Yr TA2202405	N/A	N/A	Equity/ Index	BOW-	11/02/2022	11/02/2023	11/02/2023	Closing Sale	10,972	3,800,000	346.33	64,486	64,486	11,557		64,486								0/0
SPMARCSP Index - 1 Yr TA2202803	N/A	N/A	Equity/ Index	BOW-	12/09/2022	12/11/2023	12/11/2023	Expiration	5,645	2,000,000	354.27	32,800	32,800			32,800								0/0
SPMARCSP Index - 1 Yr TA2200458	N/A	N/A	Equity/ Index	JPW-	03/28/2022	03/28/2023	03/28/2023	Expiration	7,685	2,900,000	377.35	49,300	49,300			49,300								0/0
SPMARCSP Index - 1 Yr TA2202381	N/A	N/A	Equity/ Index	BOW-	10/31/2022	10/31/2023	10/31/2023	Expiration	6,343	2,200,000	346.86	37,444	37,444			37,444								0/0
SPMARCSP Index - 1 Yr TA2201694	N/A	N/A	Equity/ Index	BWO-	08/22/2022	07/20/2023	07/20/2023	Expiration	5,936	2,129,184	358.69	21,548	21,548			21,548								0/0
SPMARCSP Index - 1 Yr TA2201087	N/A	N/A	Equity/ Index	JPW-	06/08/2022	06/08/2023	06/08/2023	Expiration	8,222	3,000,000	364.86	53,100	53,100			53,100								0/0
SPMARCSP Index - 1 Yr TA2201013	N/A	N/A	Equity/ Index	JPW-	05/27/2022	01/26/2023	01/26/2023	Expiration	8,758	3,222,331	367.93	16,027	16,027			16,027								0/0
SPMARCSP Index - 1 Yr TA2200520	N/A	N/A	Equity/ Index	JPW-	04/04/2022	03/09/2023	03/09/2023	Expiration	9,995	3,773,412	377.53	51,174	51,174			51,174								0/0
SPMARCSP Index - 1 Yr TA2200393	N/A	N/A	Equity/ Index	JPW-	03/18/2022	03/10/2023	03/10/2023	Expiration	31,169	11,823,337	379.33	177,040	177,040			177,040								0/0
SPMARCSP Index - 1 Yr TA2202570	N/A	N/A	Equity/ Index	JPW-	11/18/2022	11/20/2023	11/20/2023	Expiration	5,677	2,000,000	352.29	33,600	33,600			33,600								0/0
SPMARCSP Index - 1 Yr TA2200934	N/A	N/A	Equity/ Index	JPW-	05/23/2022	05/23/2023	05/23/2023	Expiration	6,855	2,500,000	364.7	45,000	45,000			45,000								0/0
SPMARCSP Index - 1 Yr TA2200824	N/A	N/A	Equity/ Index	BOW-	05/13/2022	05/15/2023	05/15/2023	Expiration	7,983	2,900,000	363.28	52,200	52,200			52,200								0/0
SPMARCSP Index - 1 Yr TA2202936	N/A	N/A	Equity/ Index	JPW-	12/23/2022	12/26/2023	12/26/2023	Closing Sale	3,120	1,100,000	352.62	18,260	18,260	24,597		18,260					6,337			0/0
SPMARCSP Index - 1 Yr TA2200923	N/A	N/A	Equity/ Index	JPW-	05/20/2022	05/22/2023	05/22/2023	Expiration	8,507	3,100,000	364.4	56,110	56,110			56,110								0/0
SPMARCSP Index - 1 Yr TA2201374	N/A	N/A	Equity/ Index	BWP-	07/19/2022	07/19/2023	07/19/2023	Closing Sale	14,610	5,200,000	355.93	89,440	89,440	55,482		89,440								0/0
SPMARCSP Index - 1 Yr TA2202724	N/A	N/A	Equity/ Index	JPW-	12/02/2022	12/04/2023	12/04/2023	Expiration	2,812	1,000,000	355.61	16,300	16,300			16,300								0/0
SPMARCSP Index - 1 Yr TA2200468	N/A	N/A	Equity/ Index	JPW-	03/28/2022	02/03/2023	02/03/2023	Expiration	27,478	10,368,823	377.35	139,039	139,039			139,039								0/0
SPMARCSP Index - 1 Yr TA2200836	N/A	N/A	Equity/ Index	JPW-	05/13/2022	05/09/2023	05/09/2023	Expiration	10,271	3,731,249	363.28	73,130	73,130			73,130								0/0
SPMARCSP Index - 1 Yr TA2201646	N/A	N/A	Equity/ Index	JPW-	08/17/2022	06/15/2023	06/15/2023	Closing Sale	10,219	3,700,000	362.08	85,100	85,100	16,354		85,100								0/0
SPMARCSP Index - 1 Yr TA2202687	N/A	N/A	Equity/ Index	JPW-	11/29/2022	11/29/2023	11/29/2023	Closing Sale	8,515	3,000,000	352.34	48,900	48,900	20,139		48,900								0/0
SPMARCSP Index - 1 Yr TA2201102	N/A	N/A	Equity/ Index	CIBC-	06/09/2022	06/09/2023	06/09/2023	Expiration	9,075	3,300,000	363.62	58,905	58,905			58,905								0/0
SPMARCSP Index - 1 Yr TA2201908	N/A	N/A	Equity/ Index	BWO-	09/09/2022	09/11/2023	09/11/2023	Expiration	2,813	1,000,000	355.47	17,189	17,189			17,189								0/0
SPMARCSP Index - 1 Yr TA2200669	N/A	N/A	Equity/ Index	JPW-	04/20/2022	04/20/2023	04/20/2023	Expiration	8,030	3,000,000	373.62	51,000	51,000			51,000								0/0
SPMARCSP Index - 1 Yr TA2202442	N/A	N/A	Equity/ Index	BOW-	11/04/2022	11/03/2023	11/03/2023	Closing Sale	20,759	7,200,000	346.84	122,544	122,544	52,340		122,544								0/0

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider- ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B /A.C.V.	Current Year's (Amortiz- ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination- Deferred	Hedge Effectiveness at Inception and at Termination (b)
SPMARCSP Index - 1 Yr TA2200947...		N/A	Equity/ Index	JPW-	05/24/2022	05/24/2023	05/24/2023	Expiration, Closing	12,588	4,600,000	386.01	82,340	82,340			82,340						(82,340)		0/0...
SPMARCSP Index - 1 Yr TA2202861...		N/A	Equity/ Index	JPW-	12/15/2022	12/15/2023	12/15/2023	Sale...	6,779	2,400,000	354.03	39,360	39,360	30,116		39,360						(9,244)		0/0...
SPMARCSP Index - 1 Yr TA2201504...		N/A	Equity/ Index	BWO-	08/03/2022	06/16/2023	06/16/2023	Expiration...	16,565	6,000,000	362.22	131,400	131,400			131,400						(131,400)		0/0...
SPMARCSP Index - 1 Yr TA2201931...		N/A	Equity/ Index	BWO-	09/12/2022	09/06/2023	09/06/2023	Expiration...	3,501	1,246,986	356.18	14,879	14,879			14,879						(14,879)		0/0...
SPMARCSP Index - 1 Yr TA2201165...		N/A	Equity/ Index	JPW-	06/23/2022	06/23/2023	06/23/2023	Expiration...	6,411	2,300,000	358.76	40,940	40,940			40,940						(40,940)		0/0...
SPMARCSP Index - 1 Yr TA2201493...		N/A	Equity/ Index	BWA-	08/02/2022	08/02/2023	08/02/2023	Expiration...	10,217	3,700,000	362.15	64,306	64,306			64,306						(64,306)		0/0...
SPMARCSP Index - 1 Yr TA2200525...		N/A	Equity/ Index	JPW-	04/04/2022	03/29/2023	03/29/2023	Expiration...	10,762	4,062,978	377.53	92,015	92,015			92,015						(92,015)		0/0...
SPMARCSP Index - 1 Yr TA2201693...		N/A	Equity/ Index	BWO-	08/22/2022	07/14/2023	07/14/2023	Expiration...	14,558	5,221,809	358.69	64,055	64,055			64,055						(64,055)		0/0...
SPMARCSP Index - 1 Yr TA2200681...		N/A	Equity/ Index	JPW-	04/21/2022	04/21/2023	04/21/2023	Expiration...	9,417	3,500,000	371.68	59,500	59,500			59,500						(59,500)		0/0...
SPMARCSP Index - 1 Yr TA2201798...		N/A	Equity/ Index	JPW-	08/29/2022	08/19/2023	08/18/2023	Expiration...	8,902	3,178,281	357.03	29,199	29,199			29,199						(29,199)		0/0...
SPMARCSP Index - 1 Yr TA2201413...		N/A	Equity/ Index	JPW-	07/22/2022	06/06/2023	06/06/2023	Expiration...	12,000	4,305,720	368.81	60,960	60,960			60,960						(60,960)		0/0...
SPMARCSP Index - 1 Yr TA2200608...		N/A	Equity/ Index	JPW-	04/13/2022	04/13/2023	04/13/2023	Expiration...	8,512	3,200,000	375.95	54,400	54,400			54,400						(54,400)		0/0...
SPMARCSP Index - 1 Yr TA2201201...		N/A	Equity/ Index	JPW-	06/27/2022	06/22/2023	06/22/2023	Expiration...	11,988	4,300,000	368.7	59,770	59,770			59,770						(59,770)		0/0...
SPMARCSP Index - 1 Yr TA2202199...		N/A	Equity/ Index	BWO-	10/12/2022	10/12/2023	10/12/2023	Expiration...	11,261	3,900,000	346.34	65,537	65,537			65,537						(65,537)		0/0...
SPMARCSP Index - 1 Yr TA2201861...		N/A	Equity/ Index	BWA-	09/07/2022	08/31/2023	08/31/2023	Expiration...	9,013	3,200,000	355.03	49,408	49,408			49,408						(49,408)		0/0...
SPMARCSP Index - 1 Yr TA2200955...		N/A	Equity/ Index	BWA-	05/25/2022	05/25/2023	05/25/2023	Expiration, Closing	6,012	2,200,000	365.94	39,380	39,380	6,361		39,380						(39,380)		0/0...
SPMARCSP Index - 1 Yr TA2202837...		N/A	Equity/ Index	BS-	12/13/2022	12/13/2023	12/13/2023	Sale...	15,459	5,500,000	355.79	88,000	88,000			88,000						(81,639)		0/0...
SPMARCSP Index - 1 Yr TA2202129...		N/A	Equity/ Index	BWO-	10/03/2022	09/15/2023	09/15/2023	Expiration...	11,481	4,000,000	348.39	15,959	15,959			15,959						(15,959)		0/0...
SPMARCSP Index - 1 Yr TA2201856...		N/A	Equity/ Index	BWO-	09/06/2022	09/06/2023	09/06/2023	Expiration, Closing	5,095	1,800,000	353.26	31,133	31,133			31,133						(31,133)		0/0...
SPMARCSP Index - 1 Yr TA2202885...		N/A	Equity/ Index	JPW-	12/16/2022	12/15/2023	12/15/2023	Sale...	21,474	7,600,000	353.91	126,160	126,160	99,526		126,160						(26,634)		0/0...
SPMARCSP Index - 1 Yr TA2200837...		N/A	Equity/ Index	JPW-	05/13/2022	05/05/2023	05/05/2023	Expiration...	22,000	7,992,160	363.28	115,280	115,280			115,280						(115,280)		0/0...
SPMARCSP Index - 1 Yr TA2200742...		N/A	Equity/ Index	JPW-	05/03/2022	05/03/2023	05/03/2023	Expiration...	10,383	3,800,000	365.99	65,740	65,740			65,740						(65,740)		0/0...
SPMARCSP Index - 1 Yr TA2202036...		N/A	Equity/ Index	CBG-	09/22/2022	09/22/2023	09/22/2023	Expiration, Closing	5,162	1,800,000	348.71	31,140	31,140			31,140						(31,140)		0/0...
SPMARCSP Index - 1 Yr TA2202913...		N/A	Equity/ Index	JPW-	12/21/2022	12/21/2023	12/21/2023	Sale...	10,458	3,700,000	353.79	59,940	59,940	56,763		59,940						(3,177)		0/0...
SPMARCSP Index - 1 Yr TA2201387...		N/A	Equity/ Index	JPW-	07/21/2022	07/21/2023	07/21/2023	Closing	5,872	2,100,000	357.61	36,330	36,330	2,325		36,330						(34,005)		0/0...
SPMARCSP Index - 1 Yr TA2202538...		N/A	Equity/ Index	BWO-	11/14/2022	11/14/2023	11/14/2023	Expiration...	5,388	1,900,000	362.64	31,519	31,519			31,519						(31,519)		0/0...
SPMARCSP Index - 1 Yr TA2201237...		N/A	Equity/ Index	JPW-	07/01/2022	07/03/2023	07/03/2023	Expiration...	5,285	1,900,000	359.52	33,820	33,820			33,820						(33,820)		0/0...
SPMARCSP Index - 1 Yr TA2202127...		N/A	Equity/ Index	BWO-	10/03/2022	09/21/2023	09/21/2023	Expiration...	10,333	3,600,000	348.39	39,576	39,576			39,576						(39,576)		0/0...
SPMARCSP Index - 1 Yr TA2201299...		N/A	Equity/ Index	BWO-	07/11/2022	07/11/2023	07/11/2023	Expiration...	5,612	2,000,000	356.39	35,000	35,000			35,000						(35,000)		0/0...
SPMARCSP Index - 1 Yr TA2200859...		N/A	Equity/ Index	JPW-	05/16/2022	04/28/2023	04/28/2023	Expiration...	10,993	4,000,000	363.87	42,000	42,000			42,000						(42,000)		0/0...
SPMARCSP Index - 1 Yr TA2200908...		N/A	Equity/ Index	JPW-	05/19/2022	05/19/2023	05/19/2023	Expiration...	7,970	2,900,000	363.87	52,490	52,490			52,490						(52,490)		0/0...
SPMARCSP Index - 1 Yr TA2200924...		N/A	Equity/ Index	JPW-	05/20/2022	05/19/2023	05/19/2023	Expiration...	22,228	8,100,000	364.4	146,610	146,610			146,610						(146,610)		0/0...

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Maturity or Expiration Date	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
SPMARCSP Index - 1 Yr TA2200386	N/A		Equity/Index	JPW	03/18/2022	03/17/2023	03/17/2023	Expiration	10,545	4,000,000	379.33	68,000	68,000			68,000					(68,000)			0/0
SPMARCSP Index - 1 Yr TA2202091	N/A		Equity/Index	BWO	09/28/2022	09/28/2023	09/28/2023	Expiration	6,902	2,400,000	347.74	41,065	41,065			41,065					(41,065)			0/0
SPMARCSP Index - 1 Yr TA2202167	N/A		Equity/Index	BOA	10/06/2022	10/06/2023	10/06/2023	Expiration	6,308	2,200,000	348.79	37,620	37,620			37,620					(37,620)			0/0
SPMARCSP Index - 1 Yr TA2200555	N/A		Equity/Index	JPW	04/07/2022	04/06/2023	04/06/2023	Expiration	4,805	1,800,000	374.62	30,420	30,420			30,420					(30,420)			0/0
SPMARCSP Index - 1 Yr TA2200590	N/A		Equity/Index	JPW	04/11/2022	02/15/2023	02/15/2023	Expiration	5,851	2,182,013	372.93	26,145	26,145			26,145					(26,145)			0/0
SPMARCSP Index - 1 Yr TA2202545	N/A		Equity/Index	BOA	11/15/2022	11/15/2023	11/15/2023	Expiration	7,930	2,800,000	353.1	47,040	47,040			47,040					(47,040)			0/0
SPMARCSP Index - 1 Yr TA2200519	N/A		Equity/Index	JPW	04/04/2022	03/08/2023	03/08/2023	Expiration	13,128	4,956,214	377.53	59,864	59,864			59,864					(59,864)			0/0
SPMARCSP Index - 1 Yr TA2201647	N/A		Equity/Index	JPW	08/17/2022	08/17/2023	08/17/2023	Expiration	10,495	3,800,000	362.08	66,500	66,500			66,500					(66,500)			0/0
SPMARCSP Index - 1 Yr TA2200796	N/A		Equity/Index	JPW	05/10/2022	05/10/2023	05/10/2023	Expiration	9,898	3,600,000	363.7	63,000	63,000			63,000					(63,000)			0/0
SPMARCSP Index - 1 Yr TA2200588	N/A		Equity/Index	JPW	04/11/2022	02/07/2023	02/07/2023	Expiration	4,113	1,533,861	372.93	11,875	11,875			11,875					(11,875)			0/0
SPMARCSP Index - 1 Yr TA2200588	N/A		Equity/Index	JPW	04/14/2022	07/02/2023	02/10/2023	Expiration	4,113	1,533,861	372.93	11,875	11,875			11,875								0/0
SPMARCSP Index - 1 Yr TA2201235	N/A		Equity/Index	JPW	07/01/2022	06/30/2023	06/30/2023	Expiration	23,921	8,600,000	359.52	153,080	153,080			153,080					(153,080)			0/0
SPMARCSP Index - 1 Yr TA2201866	N/A		Equity/Index	BOA	09/07/2022	04/28/2023	04/28/2023	Expiration	18,308	6,500,000	355.03	18,915	18,915			18,915					(18,915)			0/0
SPMARCSP Index - 1 Yr TA2201695	N/A		Equity/Index	BWO	08/22/2022	08/01/2023	08/01/2023	Expiration	5,356	1,921,144	358.89	34,493	34,493			34,493					(34,493)			0/0
SPMARCSP Index - 1 Yr TA2200999	N/A		Equity/Index	JPW	05/27/2022	05/30/2023	05/30/2023	Expiration	4,077	1,500,000	367.93	26,850	26,850			26,850					(26,850)			0/0
SPMARCSP Index - 1 Yr TA2201306	N/A		Equity/Index	JPW	07/12/2022	07/12/2023	07/12/2023	Closing Sale	10,673	3,800,000	356.05	65,360	65,360	5,569		65,360					(59,851)			0/0
SPMARCSP Index - 1 Yr TA2200858	N/A		Equity/Index	JPW	05/16/2022	05/16/2023	05/16/2023	Expiration	4,672	1,700,000	363.87	30,260	30,260			30,260					(30,260)			0/0
SPMARCSP Index - 1 Yr TA2201528	N/A		Equity/Index	BWO	08/05/2022	08/07/2023	08/07/2023	Expiration	6,630	2,400,000	361.99	42,000	42,000			42,000					(42,000)			0/0
SPMARCSP Index - 1 Yr TA2201638	N/A		Equity/Index	BWO	08/16/2022	08/16/2023	08/16/2023	Expiration	10,731	3,900,000	363.44	67,080	67,080			67,080					(67,080)			0/0
SPMARCSP Index - 1 Yr TA2201842	N/A		Equity/Index	BOA	09/02/2022	09/01/2023	09/01/2023	Expiration	23,116	8,200,000	354.73	141,778	141,778			141,778					(141,778)			0/0
SPMARCSP Index - 1 Yr TA2202723	N/A		Equity/Index	JPW	12/02/2022	12/01/2023	12/01/2023	Closing Sale	20,247	7,200,000	355.61	123,120	123,120	38,143		123,120					(84,977)			0/0
SPMARCSP Index - 1 Yr TA2200395	N/A		Equity/Index	JPW	03/18/2022	03/02/2023	03/02/2023	Expiration	10,806	4,099,040	379.33	56,623	56,623			56,623					(56,623)			0/0
SPMARCSP Index - 1 Yr TA2201679	N/A		Equity/Index	WS	08/19/2022	08/18/2023	08/18/2023	Expiration	20,804	7,500,000	360.51	132,750	132,750			132,750					(132,750)			0/0
SPMARCSP Index - 1 Yr TA2201274	N/A		Equity/Index	JPW	07/08/2022	07/10/2023	07/10/2023	Expiration	11,781	4,200,000	356.5	74,760	74,760			74,760					(74,760)			0/0
SPMARCSP Index - 1 Yr TA2202336	N/A		Equity/Index	BOA	10/27/2022	10/27/2023	10/27/2023	Expiration	8,624	3,000,000	347.86	51,810	51,810			51,810					(51,810)			0/0
SPMARCSP Index - 1 Yr TA2202397	N/A		Equity/Index	BWO	11/01/2022	11/01/2023	11/01/2023	Expiration	15,860	5,500,000	347	92,406	92,406			92,406					(92,406)			0/0
SPMARCSP Index - 1 Yr TA2200643	N/A		Equity/Index	JPW	04/18/2022	03/30/2023	03/30/2023	Expiration	5,924	2,215,221	373.94	35,070	35,070			35,070					(35,070)			0/0
SPMARCSP Index - 1 Yr TA2200516	N/A		Equity/Index	JPW	04/04/2022	04/04/2023	04/04/2023	Expiration	9,271	3,500,000	377.53	59,500	59,500			59,500					(59,500)			0/0
SPMARCSP Index - 1 Yr TA2202281	N/A		Equity/Index	JPW	10/20/2022	10/20/2023	10/20/2023	Expiration	4,933	1,700,000	344.61	29,070	29,070			29,070					(29,070)			0/0
SPMARCSP Index - 1 Yr TA2200444	N/A		Equity/Index	JPW	03/25/2022	03/24/2023	03/24/2023	Expiration	14,843	5,600,000	377.28	96,320	96,320			96,320					(96,320)			0/0
SPMARCSP Index - 1 Yr TA2201991	N/A		Equity/Index	BOA	09/16/2022	09/18/2023	09/18/2023	Expiration	3,699	1,300,000	351.4	22,360	22,360			22,360					(22,360)			0/0
SPMARCSP Index - 1 Yr TA2201784	N/A		Equity/Index	BOA	08/26/2022	08/25/2023	08/25/2023	Expiration	19,004	6,800,000	357.82	120,088	120,088			120,088					(120,088)			0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
SPMARCSP Index - 1		N/A	Equity/Index	JPM	06/24/2022	06/23/2023	06/23/2023	Expiration	22,259	8,000,000	359.4	142,400				142,400					(142,400)			0/0
Yr TA2201172		N/A	Equity/Index	BMO	09/12/2022	09/12/2023	09/12/2023	Expiration	5,332	1,899,152	356.18	32,365				32,365					(32,365)			0/0
SPMARCSP Index - 1		N/A	Equity/Index	JPM	06/30/2022	06/30/2023	06/30/2023	Expiration	7,805	2,800,000	358.75	50,120				50,120					(50,120)			0/0
Yr TA2201221		N/A	Equity/Index	BOA	09/07/2022	07/18/2023	07/18/2023	Expiration	8,450	3,000,000	355.03	31,560				31,560					(31,560)			0/0
SPMARCSP Index - 1		N/A	Equity/Index	JPM	11/25/2022	11/24/2023	11/24/2023	Expiration	20,387	7,200,000	353.17	118,800				118,800					(118,800)			0/0
Yr TA2202657		N/A	Equity/Index	MS	04/19/2022	04/19/2023	04/19/2023	Expiration	8,036	3,000,000	373.32	51,000				51,000					(51,000)			0/0
SPMARCSP Index - 1		N/A	Equity/Index	JPM	04/08/2022	04/10/2023	04/10/2023	Expiration	6,680	2,500,000	374.25	42,750				42,750					(42,750)			0/0
Yr TA2200573		N/A	Equity/Index	JPM	06/24/2022	06/26/2023	06/26/2023	Expiration	11,130	4,000,000	359.4	71,600				71,600					(71,600)			0/0
SPMARCSP Index - 1		N/A	Equity/Index	JPM	03/18/2022	03/20/2023	03/20/2023	Expiration	3,163	1,200,000	379.33	20,520				20,520					(20,520)			0/0
Yr TA2200388		N/A	Equity/Index	JPM	05/16/2022	04/25/2023	04/25/2023	Expiration	10,443	3,800,000	363.87	39,900				39,900					(39,900)			0/0
SPMARCSP Index - 1		N/A	Equity/Index	JPM	07/22/2022	07/21/2023	07/21/2023	Expiration	19,509	7,000,000	358.81	119,700				119,700					(119,700)			0/0
Yr TA2201402		N/A	Equity/Index	JPM	10/14/2022	10/13/2023	10/13/2023	Sale	18,835	6,500,000	345.1	110,500		17,494		110,500					(93,006)			0/0
SPMARCSP Index - 1		N/A	Equity/Index	BOA	08/22/2022	06/21/2023	06/21/2023	Sale	9,023	3,236,460	358.69	110,622		84,726		110,622					(25,896)			0/0
Yr TA2201690		N/A	Equity/Index	BMO	06/24/2022	06/21/2023	06/21/2023	Expiration	7,000	2,515,800	359.4	42,840				42,840					(42,840)			0/0
SPMARCSP Index - 1		N/A	Equity/Index	JPM	09/28/2022	09/26/2023	09/26/2023	Sale	5,217	1,800,000	345	31,140		1,868		31,140					(29,272)			0/0
Yr TA2202074		N/A	Equity/Index	BOA	06/27/2022	06/27/2023	06/27/2023	Expiration	8,642	3,100,000	358.7	55,180				55,180					(55,180)			0/0
SPMARCSP Index - 1		N/A	Equity/Index	JPM	11/25/2022	11/27/2023	11/27/2023	Expiration	7,928	2,800,000	353.17	46,200				46,200					(46,200)			0/0
Yr TA2202658		N/A	Equity/Index	JPM	11/11/2022	11/13/2023	11/13/2023	Expiration	6,519	2,300,000	352.79	39,238				39,238					(39,238)			0/0
SPMARCSP Index - 1		N/A	Equity/Index	BOA	11/11/2022	11/13/2023	11/13/2023	Expiration	6,519	2,300,000	352.79	39,238				39,238					(39,238)			0/0
Yr TA2202521		N/A	Equity/Index	BS	11/26/2021	11/27/2023	11/27/2023	Expiration	6,529	2,500,000	382.935	76,000									(34,498)			0/0
SPMARCSP Index - 2		N/A	Equity/Index	BS	06/07/2021	05/02/2023	05/02/2023	Expiration	2,443	934,306	01	34,129									(5,968)			0/0
Yr TA2101451		N/A	Equity/Index	BS	06/10/2021	06/09/2023	06/09/2023	Expiration	6,510	2,500,000	99	74,000									(16,229)			0/0
SPMARCSP Index - 2		N/A	Equity/Index	JPM	12/13/2021	12/13/2023	12/13/2023	Expiration	2,596	1,000,000	98	30,100									(14,306)			0/0
Yr TA2103233		N/A	Equity/Index	BS	04/22/2021	04/21/2023	04/21/2023	Expiration	6,642	2,500,000	97	70,500									(10,697)			0/0
SPMARCSP Index - 2		N/A	Equity/Index	BWP	09/12/2022	12/22/2023	12/22/2023	Expiration	15,312	5,453,828	356.18	11,484									(8,786)			0/0
Yr TA2201937		N/A	Equity/Index	BMO	10/08/2021	10/06/2023	10/06/2023	Expiration	6,608	2,500,000	98	70,500									(27,108)			0/0
SPMARCSP Index - 2		N/A	Equity/Index	JPM	09/27/2021	09/15/2023	09/15/2023	Expiration	7,553	2,876,273	01	72,056									(25,864)			0/0
Yr TA2102663		N/A	Equity/Index	JPM	12/20/2021	12/20/2023	12/20/2023	Expiration	5,204	2,000,000	01	58,800									(28,512)			0/0
SPMARCSP Index - 2		N/A	Equity/Index	BOA	05/14/2021	05/12/2023	05/12/2023	Expiration	3,169	1,200,000	97	34,800									(6,297)			0/0
Yr TA2103303		N/A	Equity/Index	JPM	09/27/2021	09/01/2023	09/01/2023	Expiration	6,116	2,329,046	01	49,784									(17,233)			0/0
SPMARCSP Index - 2		N/A	Equity/Index	JPM	11/24/2021	11/08/2023	11/08/2023	Expiration	7,836	3,000,000	01	67,500									(29,609)			0/0
Yr TA2102223		N/A	Equity/Index	JPM	09/12/2022	12/21/2023	12/21/2023	Expiration	5,902	2,102,174	356.18	6,964									(5,325)			0/0
SPMARCSP Index - 2		N/A	Equity/Index	BMO	07/06/2021	06/06/2023	06/06/2023	Expiration	6,525	2,500,000	97	86,500									(19,332)			0/0
Yr TA2201936		N/A	Equity/Index	JPM																				0/0
SPMARCSP Index - 2		N/A	Equity/Index	JPM																				0/0

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Maturity or Expiration Date	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
SPMARCSP Index - 2		N/A	Equity/Index	JPM-	12/09/2021	12/08/2023	12/08/2023	Expiration	4,169	1,600,000	383.783000000000	48,160								(22,652)				0/0
SPMARCSP Index - 2		N/A	Equity/Index	JPM-	10/27/2021	10/27/2023	10/27/2023	Expiration	4,178	1,600,000	383.002999999999	46,240								(18,991)				0/0
SPMARCSP Index - 2		N/A	Equity/Index	BOA-	11/12/2021	11/10/2023	11/10/2023	Expiration	4,648	1,800,000	387,298	51,300								(22,178)				0/0
SPMARCSP Index - 2		N/A	Equity/Index	CIBC-	05/10/2021	04/28/2023	04/28/2023	Expiration	4,858	1,842,567	379.285000000000	64,417								(10,526)				0/0
SPMARCSP Index - 2		N/A	Equity/Index	JPM-	08/23/2021	07/25/2023	07/25/2023	Expiration	8,000	3,101,496	387.687000000000	86,480								(25,363)				0/0
SPMARCSP Index - 2		N/A	Equity/Index	JPM-	05/25/2021	05/11/2023	05/11/2023	Expiration	3,143	1,200,000	381.809000000000	38,640								(7,035)				0/0
SPMARCSP Index - 2		N/A	Equity/Index	JPM-	08/17/2021	08/17/2023	08/17/2023	Expiration	3,882	1,500,000	386.372999999999	43,650								(13,671)				0/0
SPMARCSP Index - 2		N/A	Equity/Index	JPM-	09/24/2021	09/25/2023	09/25/2023	Expiration	2,097	800,000	381,53	22,800								(8,374)				0/0
SPMARCSP Index - 2		N/A	Equity/Index	JPM-	01/20/2021	01/20/2023	01/20/2023	Expiration	2,597	1,000,000	385.117000000000	28,950								(756)				0/0
SPMARCSP Index - 2		N/A	Equity/Index	JPM-	07/15/2021	04/24/2023	04/24/2023	Expiration	5,184	2,000,000	385.827999999999	83,000								(14,564)				0/0
SPMARCSP Index - 2		N/A	Equity/Index	JPM-	10/18/2021	08/09/2023	08/09/2023	Expiration	3,784	1,436,838	379,714	35,948								(12,019)				0/0
SPMARCSP Index - 2		N/A	Equity/Index	JPM-	07/30/2021	07/28/2023	07/28/2023	Expiration	6,713	2,600,000	387,31	77,220								(22,185)				0/0
SPMARCSP Index - 2		N/A	Equity/Index	JPM-	06/14/2021	05/25/2023	05/25/2023	Expiration	2,614	1,000,000	382.502000000000	31,600								(6,427)				0/0
SPMARCSP Index - 2		N/A	Equity/Index	GS-	11/24/2021	10/27/2023	10/27/2023	Expiration	5,224	2,000,000	382.865000000000	59,800								(25,653)				0/0
SPMARCSP Index - 2		N/A	Equity/Index	JP-	04/23/2021	04/21/2023	04/21/2023	Expiration	7,962	3,000,000	376,791	90,600								(13,765)				0/0
SPMARCSP Index - 2		N/A	Equity/Index	JPM-	10/21/2021	10/20/2023	10/20/2023	Expiration	2,630	1,000,000	380.192999999999	29,800								(12,002)				0/0
SPMARCSP Index - 2		N/A	Equity/Index	GS-	02/03/2021	01/27/2023	01/27/2023	Expiration	8,614	3,300,000	383,108	99,330								(3,582)				0/0
SPMARCSP Index - 2		N/A	Equity/Index	JPM-	03/31/2021	02/17/2023	02/17/2023	Expiration	17,408	6,434,136	369,608	112,978								(7,774)				0/0
SPMARCSP Index - 2		N/A	Equity/Index	JPM-	01/22/2021	01/24/2023	01/24/2023	Expiration	6,467	2,500,000	384.797000000000	72,500								(2,291)				0/0
SPMARCSP Index - 2		N/A	Equity/Index	JPM-	12/16/2021	12/15/2023	12/15/2023	Expiration	3,885	1,500,000	386.088000000000	43,800								(21,024)				0/0
SPMARCSP Index - 2		N/A	Equity/Index	JPM-	10/18/2021	09/27/2023	09/27/2023	Expiration	4,821	1,830,601	379,714	51,536								(19,609)				0/0
SPMARCSP Index - 2		N/A	Equity/Index	JPM-	07/16/2021	07/14/2023	07/14/2023	Expiration	5,200	2,000,000	384.634999999999	57,200								(15,327)				0/0
SPMARCSP Index - 2		N/A	Equity/Index	JPM-	01/11/2021	01/11/2023	01/11/2023	Expiration	3,140	1,200,000	382.122999999999	34,920								(480)				0/0
SPMARCSP Index - 2		N/A	Equity/Index	JPM-	09/22/2021	09/22/2023	09/22/2023	Expiration	2,609	1,000,000	383,36	28,900								(10,480)				0/0
SPMARCSP Index - 2		N/A	Equity/Index	JPM-	03/24/2021	03/03/2023	03/03/2023	Expiration	14,363	5,325,025	370.745999999999	152,248								(13,136)				0/0
SPMARCSP Index - 2		N/A	Equity/Index	JPM-	10/11/2021	10/11/2023	10/11/2023	Expiration	2,917	1,100,000	377.050999999999	31,350								(12,187)				0/0
SPMARCSP Index - 2		N/A	Equity/Index	JPM-	06/25/2021	06/26/2023	06/26/2023	Expiration	5,281	2,000,000	378,726	58,600								(14,187)				0/0
SPMARCSP Index - 2		N/A	Equity/Index	BOA-	12/08/2021	01/20/2023	01/20/2023	Expiration	2,522	969,631	384.465999999999	18,738								(877)				0/0
SPMARCSP Index - 2		N/A	Equity/Index	JPM-	05/06/2021	05/05/2023	05/05/2023	Expiration	2,640	1,000,000	378.855999999999	29,200								(4,994)				0/0
SPMARCSP Index - 2		N/A	Equity/Index	JPM-	05/28/2021	05/26/2023	05/26/2023	Expiration	3,142	1,200,000	381.966999999999	35,280								(7,076)				0/0
SPMARCSP Index - 2		N/A	Equity/Index	MS-	12/31/2020	01/03/2023	01/03/2023	Expiration	2,583	1,000,000	387,096	30,400								(84)				0/0
SPMARCSP Index - 2		N/A	Equity/Index	JPM-	11/29/2021	11/29/2023	11/29/2023	Expiration	3,387	1,300,000	383.874000000000	39,260								(17,904)				0/0
SPMARCSP Index - 2		N/A	Equity/Index	JPM-	06/08/2021	06/08/2023	06/08/2023	Expiration	2,612	1,000,000	382.901999999999	29,500								(6,402)				0/0

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Indicate Exercise, Expiration, Maturity, or Sale	Termination Date	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider- ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortiz- ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination- Deferred	Hedge Effectiveness at Inception and at Termination	
SPMARCSP Index - 2	Yr TA2100707	Equity/ Index	JPM	03/31/2021	03/30/2023	Expiration	03/30/2023	7,701	2,846,351	369,608	83,171									(10,109)				0/0
SPMARCSP Index - 2	Yr TA2100707	Equity/ Index	JPM	03/31/2021	03/30/2023	Expiration	03/30/2023	7,701	2,846,351	369,608	83,171									(10,109)				0/0
SPMARCSP Index - 2	Yr TA2103294	Equity/ Index	BOA	12/17/2021	07/31/2023	Expiration	07/31/2023	5,444	2,100,000	99	54,390									(19,551)				0/0
SPMARCSP Index - 2	Yr TA2103167	Equity/ Index	BNP	12/03/2021	12/05/2023	Expiration	12/05/2023	2,608	1,000,000	383.41	29,700									(13,789)				0/0
SPMARCSP Index - 2	Yr TA2100820	Equity/ Index	CIBC	04/07/2021	03/17/2023	Expiration	03/17/2023	5,910	2,205,671	373.21	67,256									(7,135)				0/0
SPMARCSP Index - 2	Yr TA2100816	Equity/ Index	CIBC	04/07/2021	03/15/2023	Expiration	03/15/2023	5,887	2,197,087	373.21	67,288									(6,967)				0/0
SPMARCSP Index - 2	Yr TA2102595	Equity/ Index	JPM	10/01/2021	10/02/2023	Expiration	10/02/2023	3,949	1,500,000	99	43,650									(16,451)				0/0
SPMARCSP Index - 2	Yr TA2102695	Equity/ Index	JPM	10/13/2021	10/13/2023	Expiration	10/13/2023	5,270	2,000,000	01	57,600									(22,549)				0/0
SPMARCSP Index - 2	Yr TA2103289	Equity/ Index	BOA	12/17/2021	12/07/2023	Expiration	12/07/2023	3,889	1,500,000	99	51,150									(24,289)				0/0
SPMARCSP Index - 2	Yr TA2101919	Equity/ Index	BOA	07/21/2021	06/20/2023	Expiration	06/20/2023	4,161	1,603,970	98	62,998									(15,365)				0/0
SPMARCSP Index - 2	Yr TA2101480	Equity/ Index	GS	06/09/2021	06/09/2023	Expiration	06/09/2023	3,913	1,500,000	98	44,775									(9,779)				0/0
SPMARCSP Index - 2	Yr TA2101546	Equity/ Index	JPM	06/15/2021	06/15/2023	Expiration	06/15/2023	5,235	2,000,000	382.065	58,800									(13,327)				0/0
SPMARCSP Index - 2	Yr TA2100145	Equity/ Index	CIBC	01/25/2021	01/20/2023	Expiration	01/20/2023	6,218	2,400,000	98	72,000									(1,892)				0/0
SPMARCSP Index - 2	Yr TA2101160	Equity/ Index	CIBC	05/10/2021	04/13/2023	Expiration	04/13/2023	3,617	1,371,874	03	49,770									(7,242)				0/0
SPMARCSP Index - 2	Yr TA2102321	Equity/ Index	GS	08/31/2021	07/17/2023	Expiration	07/17/2023	8,500	3,304,605	99	101,592									(29,302)				0/0
SPMARCSP Index - 2	Yr TA2101347	Equity/ Index	BOA	05/27/2021	05/26/2023	Expiration	05/26/2023	6,555	2,500,000	98	74,250									(14,871)				0/0
SPMARCSP Index - 2	Yr TA2102348	Equity/ Index	GS	09/01/2021	08/18/2023	Expiration	08/18/2023	6,884	2,676,045	98	84,522									(27,109)				0/0
SPMARCSP Index - 2	Yr TA2100853	Equity/ Index	JPM	04/12/2021	03/22/2023	Expiration	03/22/2023	3,674	1,371,493	03	42,914									(4,856)				0/0
SPMARCSP Index - 2	Yr TA2100918	Equity/ Index	JPM	04/15/2021	04/14/2023	Expiration	04/14/2023	3,983	1,500,000	376.601	42,150									(5,988)				0/0
SPMARCSP Index - 2	Yr TA2100706	Equity/ Index	JPM	03/31/2021	02/24/2023	Expiration	02/24/2023	3,352	1,238,926	369,608	20,749									(1,624)				0/0
SPMARCSP Index - 2	Yr TA2100593	Equity/ Index	JPM	03/24/2021	03/01/2023	Expiration	03/01/2023	7,731	2,866,237	98	75,145									(6,289)				0/0
SPMARCSP Index - 2	Yr TA2102301	Equity/ Index	JPM	08/30/2021	08/30/2023	Expiration	08/30/2023	4,115	1,600,000	99	46,240									(15,307)				0/0
SPMARCSP Index - 2	Yr TA2102351	Equity/ Index	JPM	09/02/2021	09/01/2023	Expiration	09/01/2023	4,627	1,800,000	98	52,560									(17,641)				0/0
SPMARCSP Index - 2	Yr TA2101647	Equity/ Index	JPM	06/29/2021	06/28/2023	Expiration	06/28/2023	6,592	2,500,000	98	84,500									(20,689)				0/0
SPMARCSP Index - 2	Yr TA2101972	Equity/ Index	JPM	07/26/2021	07/26/2023	Expiration	07/26/2023	2,586	1,000,000	99	28,700									(8,121)				0/0
SPMARCSP Index - 2	Yr TA2100012	Equity/ Index	JPM	01/05/2021	01/05/2023	Expiration	01/05/2023	1,289	500,000	387.882	14,550									(80)				0/0
SPMARCSP Index - 2	Yr TA2101134	Equity/ Index	JPM	05/07/2021	05/08/2023	Expiration	05/08/2023	2,631	1,000,000	01	29,100									(5,083)				0/0
SPMARCSP Index - 2	Yr TA2102187	Equity/ Index	GS	08/18/2021	07/26/2023	Expiration	07/26/2023	4,270	1,643,792	02	49,023									(14,325)				0/0
SPMARCSP Index - 2	Yr TA2102464	Equity/ Index	JPM	09/17/2021	09/18/2023	Expiration	09/18/2023	5,485	2,100,000	02	61,320									(21,930)				0/0
SPMARCSP Index - 2	Yr TA2103165	Equity/ Index	BNP	12/03/2021	12/04/2023	Expiration	12/04/2023	2,608	1,000,000	383.41	29,700									(13,767)				0/0
SPMARCSP Index - 2	Yr TA2101735	Equity/ Index	JPM	05/07/2021	05/05/2023	Expiration	05/05/2023	2,631	1,000,000	01	29,000									(4,967)				0/0
SPMARCSP Index - 2	Yr TA2100856	Equity/ Index	JPM	04/12/2021	03/13/2023	Expiration	03/13/2023	3,305	1,233,747	03	36,679									(3,731)				0/0
SPMARCSP Index - 2	Yr TA2102971	Equity/ Index	JPM	11/10/2021	09/07/2023	Expiration	09/07/2023	7,250	2,800,000	98	86,520									(32,592)				0/0
SPMARCSP Index - 2	Yr TA2102992	Equity/ Index	BOA	11/12/2021	11/13/2023	Expiration	11/13/2023	3,873	1,500,000	387.298	42,750									(18,582)				0/0

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
SPMARCSP Index - 2		N/A	Equity/Index	JPM-	04/12/2021	03/24/2023	03/24/2023	Expiration	4,099	1,530,144	373.297000000000	51,716								(5,981)				0/0
SPMARCSP Index - 2		N/A	Equity/Index	BNP-	04/16/2021	04/14/2023	04/14/2023	Expiration	3,981	1,500,000	376.814000000000	41,550								(5,911)				0/0
SPMARCSP Index - 2		N/A	Equity/Index	BOA-	12/17/2021	12/19/2023	12/19/2023	Expiration	3,370	1,300,000	385.735999999999	38,090								(18,417)				0/0
SPMARCSP Index - 2		N/A	Equity/Index	JPM-	10/18/2021	09/28/2023	09/28/2023	Expiration	3,616	1,373,046	379.714	43,881								(16,658)				0/0
SPMARCSP Index - 2		N/A	Equity/Index	JPM-	06/02/2021	05/18/2023	05/18/2023	Expiration	3,664	1,400,362	382.194999999999	47,740								(9,173)				0/0
SPMARCSP Index - 2		N/A	Equity/Index	BOA-	11/01/2021	08/16/2023	08/16/2023	Expiration	6,528	2,500,000	382.194999999999	59,250								(20,660)				0/0
SPMARCSP Index - 2		N/A	Equity/Index	JPM-	06/02/2021	05/04/2023	05/04/2023	Expiration	4,484	1,713,762	385.476999999999	63,836								(11,233)				0/0
SPMARCSP Index - 2		N/A	Equity/Index	BOA-	07/21/2021	07/06/2023	07/06/2023	Expiration	7,633	2,942,346	388.163000000000	97,626								(25,468)				0/0
SPMARCSP Index - 2		N/A	Equity/Index	JPM-	07/29/2021	07/28/2023	07/28/2023	Expiration	2,576	1,000,000	384.591000000000	29,600								(8,492)				0/0
SPMARCSP Index - 2		N/A	Equity/Index	MS-	02/11/2021	02/10/2023	02/10/2023	Expiration	2,600	1,000,000	385.735999999999	29,300								(1,619)				0/0
SPMARCSP Index - 2		N/A	Equity/Index	BOA-	12/17/2021	12/18/2023	12/18/2023	Expiration	4,407	1,700,000	385.735999999999	49,640								(23,966)				0/0
SPMARCSP Index - 2		N/A	Equity/Index	GS-	02/03/2021	02/01/2023	02/01/2023	Expiration	4,698	1,800,000	383.108	54,000								(2,306)				0/0
SPMARCSP Index - 2		N/A	Equity/Index	JPM-	07/07/2021	05/19/2023	05/19/2023	Expiration	5,839	2,243,939	384.302000000000	80,053								(16,270)				0/0
SPMARCSP Index - 2		N/A	Equity/Index	GS-	10/29/2021	10/30/2023	10/30/2023	Expiration	6,538	2,500,000	382.379000000000	71,750								(29,805)				0/0
SPMARCSP Index - 2		N/A	Equity/Index	GS-	07/27/2021	02/14/2023	02/14/2023	Expiration	4,000	1,547,432	386.858	43,084								(3,355)				0/0
SPMARCSP Index - 2		N/A	Equity/Index	GS-	07/09/2021	07/10/2023	07/10/2023	Expiration	10,400	4,000,000	384.61	117,200								(30,630)				0/0
SPMARCSP Index - 2		N/A	Equity/Index	BOA-	11/01/2021	11/01/2023	11/01/2023	Expiration	3,917	1,500,000	388.853000000000	42,150								(17,601)				0/0
SPMARCSP Index - 2		N/A	Equity/Index	BOA-	08/03/2021	08/03/2023	08/03/2023	Expiration	2,572	1,000,000	384.968999999999	30,000								(8,819)				0/0
SPMARCSP Index - 2		N/A	Equity/Index	BOA-	01/06/2021	01/06/2023	01/06/2023	Expiration	3,377	1,300,000	379.285000000000	37,440								(257)				0/0
SPMARCSP Index - 2		N/A	Equity/Index	CIBC-	05/10/2021	04/11/2023	04/11/2023	Expiration	2,283	865,908	381.997999999999	30,957								(4,429)				0/0
SPMARCSP Index - 2		N/A	Equity/Index	JPM-	10/26/2021	10/26/2023	10/26/2023	Expiration	3,927	1,500,000	387.764000000000	43,800								(17,929)				0/0
SPMARCSP Index - 2		N/A	Equity/Index	JPM-	08/05/2021	08/04/2023	08/04/2023	Expiration	3,868	1,500,000	387.764000000000	44,550								(13,211)				0/0
SPMARCSP Index - 2		N/A	Equity/Index	BOA-	11/19/2021	11/17/2023	11/17/2023	Expiration	2,580	1,000,000	387.63	29,200								(12,906)				0/0
SPMARCSP Index - 2		N/A	Equity/Index	JPM-	08/24/2021	08/24/2023	08/24/2023	Expiration	2,581	1,000,000	387.444999999999	29,100								(9,394)				0/0
SPMARCSP Index - 2		N/A	Equity/Index	BNP-	05/05/2021	05/05/2023	05/05/2023	Expiration	5,304	2,000,000	377.043000000000	58,600								(9,981)				0/0
SPMARCSP Index - 2		N/A	Equity/Index	JPM-	05/12/2021	04/27/2023	04/27/2023	Expiration	7,183	2,698,179	375.634000000000	75,565								(12,294)				0/0
SPMARCSP Index - 2		N/A	Equity/Index	JPM-	11/05/2021	11/03/2023	11/03/2023	Expiration	6,698	2,600,000	388.161999999999	74,100								(31,319)				0/0
SPMARCSP Index - 2		N/A	Equity/Index	JPM-	07/20/2021	07/20/2023	07/20/2023	Expiration	2,580	1,000,000	386.074000000000	28,800								(7,912)				0/0
SPMARCSP Index - 2		N/A	Equity/Index	JPM-	11/10/2021	11/10/2023	11/10/2023	Expiration	2,589	1,000,000	386.228999999999	28,100								(12,131)				0/0
SPMARCSP Index - 2		N/A	Equity/Index	JPM-	05/12/2021	03/24/2023	03/24/2023	Expiration	2,700	1,014,212	375.634000000000	35,343								(4,268)				0/0
SPMARCSP Index - 2		N/A	Equity/Index	JPM-	05/12/2021	03/16/2023	03/16/2023	Expiration	2,645	993,552	375.634000000000	32,560								(3,591)				0/0
SPMARCSP Index - 2		N/A	Equity/Index	JPM-	05/28/2021	05/30/2023	05/30/2023	Expiration	3,665	1,400,000	381.966999999999	41,160								(8,436)				0/0
SPMARCSP Index - 2		N/A	Equity/Index	JPM-	10/18/2021	09/22/2023	09/22/2023	Expiration	3,492	1,325,961	379.714	33,768								(12,699)				0/0

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
SPMARCSP Index - 2	Yr TA2101102	N/A	Equity/Index	JPM	05/04/2021	04/06/2023	04/06/2023	Expiration	14,077	5,300,000	376.51	177,550								(24,086)				0/0
SPMARCSP Index - 2	Yr TA2101102	N/A	Equity/Index	JPM	09/24/2021	09/22/2023	09/22/2023	Expiration	2,621	1,000,000	381.53	28,500									(10,392)			0/0
SPMARCSP Index - 2	Yr TA2102517	N/A	Equity/Index	JPM	11/15/2021	11/15/2023	11/15/2023	Expiration	3,619	1,400,000	386.83	39,480									(17,245)			0/0
SPMARCSP Index - 2	Yr TA2103010	N/A	Equity/Index	CIBC	07/23/2021	07/21/2023	07/21/2023	Expiration	6,468	2,500,000	01	71,250									(19,781)			0/0
SPMARCSP Index - 2	Yr TA2101956	N/A	Equity/Index	GS	06/01/2021	05/12/2023	05/12/2023	Expiration	6,026	2,300,000	01	82,570									(15,278)			0/0
SPMARCSP Index - 2	Yr TA2101381	N/A	Equity/Index	JPM	05/10/2021	04/18/2023	04/18/2023	Expiration	4,039	1,531,932	03	56,061									(8,497)			0/0
SPMARCSP Index - 2	Yr TA2101163	N/A	Equity/Index	CIBC	03/11/2021	03/10/2023	03/10/2023	Expiration	4,842	1,800,000	371.779	47,700									(4,474)			0/0
SPMARCSP Index - 2	Yr TA2100484	N/A	Equity/Index	BNP	07/02/2021	06/30/2023	06/30/2023	Expiration	8,380	3,200,000	98	94,080									(23,422)			0/0
SPMARCSP Index - 2	Yr TA2101736	N/A	Equity/Index	JPM	05/12/2021	03/27/2023	03/27/2023	Expiration	2,682	1,007,450	01	32,684									(4,075)			0/0
SPMARCSP Index - 2	Yr TA2101196	N/A	Equity/Index	JPM	12/10/2021	12/08/2023	12/08/2023	Expiration	5,195	2,000,000	99	60,400									(28,448)			0/0
SPMARCSP Index - 2	Yr TA2103215	N/A	Equity/Index	JPM	06/07/2021	05/22/2023	05/22/2023	Expiration	2,403	919,008	01	30,344									(6,009)			0/0
SPMARCSP Index - 2	Yr TA2101454	N/A	Equity/Index	GS	10/06/2021	10/06/2023	10/06/2023	Expiration	2,637	1,000,000	379.173	28,500									(10,883)			0/0
SPMARCSP Index - 2	Yr TA2102638	N/A	Equity/Index	JPM	11/30/2021	11/30/2023	11/30/2023	Expiration	2,614	1,000,000	98	30,200									(13,814)			0/0
SPMARCSP Index - 2	Yr TA2103734	N/A	Equity/Index	JPM	05/20/2021	05/19/2023	05/19/2023	Expiration	5,263	2,000,000	02	59,200									(11,268)			0/0
SPMARCSP Index - 2	Yr TA2101272	N/A	Equity/Index	JPM	04/01/2021	04/04/2023	04/04/2023	Expiration	2,683	1,000,000	02	28,200									(3,602)			0/0
SPMARCSP Index - 2	Yr TA2100735	N/A	Equity/Index	JPM	05/28/2021	05/31/2023	05/31/2023	Expiration	3,142	1,200,000	98	35,400									(7,294)			0/0
SPMARCSP Index - 2	Yr TA2101370	N/A	Equity/Index	JPM	06/02/2021	05/17/2023	05/17/2023	Expiration	3,802	1,453,105	99	47,728									(9,117)			0/0
SPMARCSP Index - 2	Yr TA2101392	N/A	Equity/Index	JPM	09/01/2021	08/04/2023	08/04/2023	Expiration	7,711	2,997,528	98	90,207									(27,706)			0/0
SPMARCSP Index - 2	Yr TA2102346	N/A	Equity/Index	GS	04/14/2021	02/23/2023	02/23/2023	Expiration	6,796	2,540,494	373.822	55,319									(4,324)			0/0
SPMARCSP Index - 2	Yr TA2100893	N/A	Equity/Index	BGA	03/18/2021	03/17/2023	03/17/2023	Expiration	7,568	2,800,000	369.98	77,000									(7,966)			0/0
SPMARCSP Index - 2	Yr TA2100532	N/A	Equity/Index	BNP	11/05/2021	11/06/2023	11/06/2023	Expiration	12,881	5,000,000	98	142,500									(60,567)			0/0
SPMARCSP Index - 2	Yr TA2102920	N/A	Equity/Index	JPM	07/27/2021	02/10/2023	02/10/2023	Expiration	3,000	1,160,574	386.858	30,840									(2,199)			0/0
SPMARCSP Index - 2	Yr TA2101979	N/A	Equity/Index	GS	01/25/2021	01/25/2023	01/25/2023	Expiration	2,850	1,100,000	98	32,230									(1,063)			0/0
SPMARCSP Index - 2	Yr TA2100142	N/A	Equity/Index	CIBC	06/04/2021	06/02/2023	06/02/2023	Expiration	5,230	2,000,000	01	58,800									(12,345)			0/0
SPMARCSP Index - 2	Yr TA2101430	N/A	Equity/Index	JPM	11/16/2021	11/16/2023	11/16/2023	Expiration	3,881	1,500,000	98	42,600									(18,667)			0/0
SPMARCSP Index - 2	Yr TA2103020	N/A	Equity/Index	JPM	02/09/2021	02/09/2023	02/09/2023	Expiration	2,601	1,000,000	01	29,200									(1,564)			0/0
SPMARCSP Index - 2	Yr TA2100252	N/A	Equity/Index	JPM	02/01/2021	01/12/2023	01/12/2023	Expiration	2,603	1,000,000	98	32,300									(502)			0/0
SPMARCSP Index - 2	SPMARCSP Index - 2	N/A	Equity/Index	JPM	01/08/2021	01/06/2023	01/06/2023	Expiration	7,316	2,800,000	382.7169999999999	82,600									(570)			0/0
SPMARCSP Index - 2	Yr TA2100055	N/A	Equity/Index	MS	11/11/2021	11/10/2023	11/10/2023	Expiration	2,580	1,000,000	98	28,500									(12,304)			0/0
SPMARCSP Index - 2	Yr TA2102977	N/A	Equity/Index	JPM	05/14/2021	05/16/2023	05/16/2023	Expiration	3,962	1,500,000	97	43,650									(8,084)			0/0
SPMARCSP Index - 2	Yr TA2101225	N/A	Equity/Index	JPM	02/08/2021	01/23/2023	01/23/2023	Expiration	2,863	1,100,000	99	30,250									(935)			0/0
SPMARCSP Index - 2	Yr TA2100246	N/A	Equity/Index	GS	10/15/2021	09/08/2023	09/08/2023	Expiration	12,106	4,600,000	379.983	96,140									(34,884)			0/0
SPMARCSP Index - 2	Yr TA2102720	N/A	Equity/Index	JPM	07/07/2021	06/09/2023	06/09/2023	Expiration	11,842	4,550,904	02	139,617									(31,713)			0/0
Yr TA2101776			Equity/Index	JPM																				0/0

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Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase/Decrease	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
SPMARCSP Index - 2		N/A	Equity/Index	JPM-	09/03/2021	09/01/2023	09/01/2023	Expiration	2,567	1,000,000	389,543000000000	29,100								(9,781)				0/0
Yr TA2102373											01													0/0
SPMARCSP Index - 2		N/A	Equity/Index	JPM-	04/12/2021	03/08/2023	03/08/2023	Expiration	3,763	1,404,717	373,297000000000	48,322								(4,602)				0/0
Yr TA2100854											03													0/0
SPMARCSP Index - 2		N/A	Equity/Index	BOA-	09/23/2021	09/22/2023	09/22/2023	Expiration	4,711	1,800,000	382,101	51,120								(18,615)				0/0
Yr TA2102509																								0/0
SPMARCSP Index - 2		N/A	Equity/Index	JPM-	08/25/2021	08/25/2023	08/25/2023	Expiration	2,589	1,000,000	386,276000000000	29,200								(9,466)				0/0
Yr TA2102272											01													0/0
SPMARCSP Index - 2		N/A	Equity/Index	JPM-	05/25/2021	05/24/2023	05/24/2023	Expiration	6,548	2,500,000	381,809000000000	79,250								(15,588)				0/0
Yr TA2101315											03													0/0
SPMARCSP Index - 2		N/A	Equity/Index	BOA-	11/09/2021	11/09/2023	11/09/2023	Expiration	2,574	1,000,000	388,428999999999	28,500								(12,231)				0/0
Yr TA2102950											97													0/0
SPMARCSP Index - 2		N/A	Equity/Index	GS-	05/21/2021	05/19/2023	05/19/2023	Expiration	5,267	2,000,000	371,374000000000	59,800								(11,398)				0/0
Yr TA2101287																								0/0
SPMARCSP Index - 2		N/A	Equity/Index	JPM-	04/01/2021	03/31/2023	03/31/2023	Expiration	2,693	1,000,000	02	28,100								(3,454)				0/0
Yr TA2100736																				(8,638)				0/0
SPMARCSP Index - 2		N/A	Equity/Index	BMO-	09/12/2022	12/29/2023	12/29/2023	Expiration	15,188	5,409,662	356,18	11,239								(7,985)				0/0
Yr TA2201938																				(10,003)				0/0
SPMARCSP Index - 2		N/A	Equity/Index	JPM-	07/22/2021	07/21/2023	07/21/2023	Expiration	2,591	1,000,000	385,985000000000	28,800								(4,548)				0/0
Yr TA2101945											01													0/0
SPMARCSP Index - 2		N/A	Equity/Index	JPM-	08/23/2021	06/13/2023	06/13/2023	Expiration	3,500	1,356,905	387,687000000000	40,320								(11,811)				0/0
Yr TA2102253																				(23,705)				0/0
SPMARCSP Index - 2		N/A	Equity/Index	JPM-	08/19/2021	08/18/2023	08/18/2023	Expiration	1,287	500,000	385,408000000000	14,400								(2,365)				0/0
Yr TA2102195											02													0/0
SPMARCSP Index - 2		N/A	Equity/Index	JPM-	11/03/2021	11/03/2023	11/03/2023	Expiration	2,613	1,000,000	382,714999999999	28,100								(11,811)				0/0
Yr TA2102398											97									(23,705)				0/0
SPMARCSP Index - 2		N/A	Equity/Index	JPM-	10/29/2021	10/27/2023	10/27/2023	Expiration	5,230	2,000,000	382,379000000000	57,400								(2,365)				0/0
Yr TA2102859											02									(28,666)				0/0
SPMARCSP Index - 2		N/A	Equity/Index	JPM-	02/10/2021	02/03/2023	02/03/2023	Expiration	4,414	1,700,000	385,161999999999	51,680								(12,645)				0/0
Yr TA2100276											98									(16,113)				0/0
SPMARCSP Index - 2		N/A	Equity/Index	JPM-	11/02/2021	10/04/2023	10/04/2023	Expiration	5,213	2,000,000	383,682000000000	72,600								(18,375)				0/0
Yr TA2102890											02									(11,245)				0/0
SPMARCSP Index - 2		N/A	Equity/Index	BOA-	11/18/2021	11/14/2023	11/14/2023	Expiration	2,580	1,000,000	387,63	28,800								(15,188)				0/0
Yr TA2103042																				(16,316)				0/0
SPMARCSP Index - 2		N/A	Equity/Index	JPM-	10/18/2021	09/20/2023	09/20/2023	Expiration	4,429	1,681,753	379,714	43,050								(18,508)				0/0
Yr TA2102749																				(18,546)				0/0
SPMARCSP Index - 2		N/A	Equity/Index	BOA-	08/03/2021	07/07/2023	07/07/2023	Expiration	6,172	2,400,000	388,853000000000	68,880								(13,435)				0/0
Yr TA2102038											01									(19,318)				0/0
SPMARCSP Index - 2		N/A	Equity/Index	GS-	06/07/2021	05/05/2023	05/05/2023	Expiration	4,392	1,679,685	382,442000000000	63,025								(61,179)				0/0
Yr TA2101452											01									(16,114)				0/0
SPMARCSP Index - 2		N/A	Equity/Index	JPM-	10/18/2021	09/29/2023	09/29/2023	Expiration	3,926	1,490,757	379,714	39,731								(17,942)				0/0
Yr TA2102746																				(41,191)				0/0
SPMARCSP Index - 2		N/A	Equity/Index	JPM-	05/25/2021	05/10/2023	05/10/2023	Expiration	7,072	2,700,000	381,809000000000	90,180								(21,092)				0/0
Yr TA2101314											03									(4,517)				0/0
SPMARCSP Index - 2		N/A	Equity/Index	JPM-	10/27/2021	08/23/2023	08/23/2023	Expiration	6,005	2,300,000	383,002999999999	52,440								(18,508)				0/0
Yr TA2102841											99									(18,546)				0/0
SPMARCSP Index - 2		N/A	Equity/Index	JPM-	07/16/2021	07/12/2023	07/12/2023	Expiration	5,720	2,200,000	377,641000000000	69,740								(13,435)				0/0
Yr TA2101864											99									(13,390)				0/0
SPMARCSP Index - 2		N/A	Equity/Index	CIBC-	10/12/2021	10/12/2023	10/12/2023	Expiration	3,178	1,200,000	377,237000000000	34,440								(19,318)				0/0
Yr TA2102685											02									(61,179)				0/0
SPMARCSP Index - 2		N/A	Equity/Index	JPM-	06/18/2021	06/16/2023	06/16/2023	Expiration	5,302	2,000,000	383,130999999999	58,400								(16,114)				0/0
Yr TA2101578											02									(17,942)				0/0
SPMARCSP Index - 2		N/A	Equity/Index	JPM-	07/06/2021	06/02/2023	06/02/2023	Expiration	7,830	3,000,000	385,754000000000	88,200								(16,114)				0/0
SPMARCSP Index - 2		N/A	Equity/Index	JPM-	09/10/2021	09/11/2023	09/11/2023	Expiration	15,554	6,000,000	381,809000000000	175,800								(17,942)				0/0
Yr TA210752											03									(16,114)				0/0
SPMARCSP Index - 2		N/A	Equity/Index	JPM-	05/25/2021	05/03/2023	05/03/2023	Expiration	6,548	2,500,000	387,687000000000	93,250								(17,942)				0/0
Yr TA2102407											01									(41,191)				0/0
SPMARCSP Index - 2		N/A	Equity/Index	JPM-	08/23/2021	08/01/2023	08/01/2023	Expiration	5,000	1,938,435	387,687000000000	59,750								(21,092)				0/0
Yr TA2101317																				(4,517)				0/0
SPMARCSP Index - 2		N/A	Equity/Index	GS-	11/26/2021	11/24/2023	11/24/2023	Expiration	7,834	3,000,000	382,935	91,200								(21,092)				0/0
Yr TA2103118																				(4,517)				0/0
SPMARCSP Index - 2		N/A	Equity/Index	CIBC-	12/14/2021	12/14/2023	12/14/2023	Expiration	3,912	1,500,000	383,408999999999	44,250								(4,517)				0/0
Yr TA2103241											99									(4,517)				0/0
SPMARCSP Index - 2		N/A	Equity/Index	JPM-	05/12/2021	03/10/2023	03/10/2023	Expiration	3,980	1,495,023	375,634000000000	44,178								(4,517)				0/0
Yr TA2101193											01									(4,517)				0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
SPMARCSP Index - 2		N/A	Equity/Index	JPM	08/13/2021	08/11/2023	08/11/2023	Expiration	6,480	2,500,000	385,786	73,250								(22,461)				0/0
SPMARCSP Index - 2		N/A	Equity/Index	CIBC	02/04/2021	02/03/2023	02/03/2023	Expiration	2,615	1,000,000	01	29,000								(1,320)				0/0
SPMARCSP Index - 2		N/A	Equity/Index	JPM	11/10/2021	08/30/2023	08/30/2023	Expiration	6,214	2,400,000	98	72,720								(26,838)				0/0
SPMARCSP Index - 2		N/A	Equity/Index	GS	08/02/2021	08/02/2023	08/02/2023	Expiration	2,574	1,000,000	97	29,700								(8,690)				0/0
SPMARCSP Index - 2		N/A	Equity/Index	CIBC	04/07/2021	03/02/2023	03/02/2023	Expiration	3,789	1,414,093	373,21	40,504								(3,512)				0/0
SPMARCSP Index - 2		N/A	Equity/Index	CIBC	05/10/2021	04/20/2023	04/20/2023	Expiration	3,123	1,184,507	03	41,879								(6,448)				0/0
SPMARCSP Index - 2		N/A	Equity/Index	JPM	11/17/2021	11/17/2023	11/17/2023	Expiration	2,581	1,000,000	97	28,400								(12,484)				0/0
SPMARCSP Index - 2		N/A	Equity/Index	BOA	07/21/2021	07/03/2023	07/03/2023	Expiration	3,078	1,188,498	98	36,228								(9,338)				0/0
SPMARCSP Index - 2		N/A	Equity/Index	JPM	12/10/2021	12/12/2023	12/12/2023	Expiration	2,597	1,000,000	99	30,300								(14,359)				0/0
SPMARCSP Index - 2		N/A	Equity/Index	BOA	12/08/2021	11/22/2023	11/22/2023	Expiration	5,000	1,922,345	99	61,350								(28,004)				0/0
SPMARCSP Index - 2		N/A	Equity/Index	JPM	10/07/2021	10/06/2023	10/06/2023	Expiration	2,638	1,000,000	99	28,300								(10,867)				0/0
SPMARCSP Index - 2		N/A	Equity/Index	JPM	11/24/2021	11/24/2023	11/24/2023	Expiration	6,791	2,600,000	01	76,180								(34,360)				0/0
SPMARCSP Index - 2		N/A	Equity/Index	JPM	07/08/2021	07/07/2023	07/07/2023	Expiration	7,809	3,000,000	98	87,600								(22,595)				0/0
SPMARCSP Index - 2		N/A	Equity/Index	CIBC	01/21/2021	01/20/2023	01/20/2023	Expiration	5,196	2,000,000	99	57,000								(1,494)				0/0
SPMARCSP Index - 2		N/A	Equity/Index	GS	06/17/2021	06/16/2023	06/16/2023	Expiration	5,282	2,000,000	02	59,800								(13,692)				0/0
SPMARCSP Index - 2		N/A	Equity/Index	CIBC	09/16/2021	09/15/2023	09/15/2023	Expiration	2,080	800,000	01	23,040								(8,167)				0/0
SPMARCSP Index - 2		N/A	Equity/Index	JPM	04/20/2021	04/20/2023	04/20/2023	Expiration	2,657	1,000,000	98	28,500								(4,267)				0/0
SPMARCSP Index - 2		N/A	Equity/Index	JPM	09/29/2021	09/29/2023	09/29/2023	Expiration	2,652	1,000,000	97	28,800								(10,721)				0/0
SPMARCSP Index - 2		N/A	Equity/Index	CIBC	04/29/2021	04/28/2023	04/28/2023	Expiration	4,253	1,600,000	03	45,758								(7,384)				0/0
SPMARCSP Index - 2		N/A	Equity/Index	GS	02/05/2021	02/06/2023	02/06/2023	Expiration	6,526	2,500,000	99	74,250								(3,677)				0/0
SPMARCSP Index - 2		N/A	Equity/Index	JPM	09/30/2021	09/29/2023	09/29/2023	Expiration	3,971	1,500,000	02	43,500								(16,260)				0/0
SPMARCSP Index - 2		N/A	Equity/Index	BOA	11/19/2021	11/21/2023	11/21/2023	Expiration	5,160	2,000,000	387,63	58,600								(26,080)				0/0
SPMARCSP Index - 2		N/A	Equity/Index	GS	04/30/2021	05/01/2023	05/01/2023	Expiration	6,652	2,500,000	375,846	73,750								(12,173)				0/0
SPMARCSP Index - 2		N/A	Equity/Index	JPM	05/04/2021	04/05/2023	04/05/2023	Expiration	7,968	3,000,000	376,51	102,900								(13,838)				0/0
SPMARCSP Index - 2		N/A	Equity/Index	GS	07/09/2021	07/07/2023	07/07/2023	Expiration	4,680	1,800,000	384,61	52,560								(13,576)				0/0
SPMARCSP Index - 2		N/A	Equity/Index	MS	01/13/2021	01/13/2023	01/13/2023	Expiration	2,609	1,000,000	99	29,000								(478)				0/0
SPMARCSP Index - 2		N/A	Equity/Index	JPM	07/13/2021	06/21/2023	06/21/2023	Expiration	7,817	3,000,000	01	115,500								(27,975)				0/0
SPMARCSP Index - 2		N/A	Equity/Index	JPM	06/25/2021	06/23/2023	06/23/2023	Expiration	4,225	1,600,000	378,726	46,880								(11,202)				0/0
SPMARCSP Index - 2		N/A	Equity/Index	BOA	11/01/2021	08/31/2023	08/31/2023	Expiration	5,484	2,100,000	98	41,790								(15,185)				0/0
SPMARCSP Index - 2		N/A	Equity/Index	JPM	05/12/2021	03/14/2023	03/14/2023	Expiration	2,161	811,745	01	26,018								(2,800)				0/0
SPMARCSP Index - 2		N/A	Equity/Index	JPM	05/18/2021	05/12/2023	05/12/2023	Expiration	7,389	2,800,000	99	87,080								(15,800)				0/0
SPMARCSP Index - 2		N/A	Equity/Index	BNP	05/05/2021	04/19/2023	04/19/2023	Expiration	5,304	2,000,000	01	57,800								(8,767)				0/0
SPMARCSP Index - 2		N/A	Equity/Index	JPM	06/14/2021	06/01/2023	06/01/2023	Expiration	6,536	2,500,000	01	77,500								(16,367)				0/0

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)	
SPMARCSP Index - 2	N/A	Equity/Index	B/A-	04/14/2021	02/13/2023	02/13/2023	Expiration	7,243	2,707,593	373.822	47,731									(3,073)				0/0
Yr TA2100892																								0/0
SPMARCSP Index - 2	N/A	Equity/Index	B/NP-	11/23/2021	11/22/2023	11/22/2023	Expiration	1,568	600,000	98	17,040									(7,628)				0/0
Yr TA2103082																								0/0
SPMARCSP Index - 2	N/A	Equity/Index	C/BC-	04/07/2021	03/23/2023	03/23/2023	Expiration	5,367	2,003,018	373.21	63,492									(7,213)				0/0
Yr TA2100818																								0/0
SPMARCSP Index - 2	N/A	Equity/Index	B/A-	07/21/2021	07/11/2023	07/11/2023	Expiration	2,976	1,147,180	98	29,314									(7,798)				0/0
Yr TA2101923																								0/0
SPMARCSP Index - 2	N/A	Equity/Index	J/PN-	06/29/2021	06/29/2023	06/29/2023	Expiration	3,955	1,500,000	98	44,100									(10,843)				0/0
Yr TA2101644																								0/0
SPMARCSP Index - 2	N/A	Equity/Index	B/NP-	12/03/2021	12/01/2023	12/01/2023	Expiration	3,912	1,500,000	383.41	44,550									(20,552)				0/0
Yr TA2103169																								0/0
SPMARCSP Index - 2	N/A	Equity/Index	J/PN-	07/07/2021	04/26/2023	04/26/2023	Expiration	3,654	1,404,240	02	51,302									(8,994)				0/0
Yr TA2101777																								0/0
SPMARCSP Index - 2	N/A	Equity/Index	J/PN-	11/24/2021	10/31/2023	10/31/2023	Expiration	2,612	1,000,000	01	23,600									(10,201)				0/0
Yr TA2103102																								0/0
SPMARCSP Index - 2	N/A	Equity/Index	B/A-	12/17/2021	07/27/2023	07/27/2023	Expiration	3,370	1,300,000	99	37,310									(13,247)				0/0
Yr TA2103293																								0/0
SPMARCSP Index - 2	N/A	Equity/Index	J/PN-	02/01/2021	01/19/2023	01/19/2023	Expiration	7,550	2,900,000	98	89,610									(2,256)				0/0
Yr TA2100191																								0/0
SPMARCSP Index - 2	N/A	Equity/Index	J/PN-	06/14/2021	06/07/2023	06/07/2023	Expiration	5,229	2,000,000	01	56,600									(12,325)				0/0
Yr TA2101530																								0/0
SPMARCSP Index - 2	N/A	Equity/Index	C/BC-	01/25/2021	01/04/2023	01/04/2023	Expiration	4,404	1,700,000	98	45,050									(191)				0/0
Yr TA2100143																								0/0
SPMARCSP Index - 2	N/A	Equity/Index	J/PN-	10/25/2021	10/25/2023	10/25/2023	Expiration	5,232	2,000,000	382.279	58,400									(23,825)				0/0
Yr TA2102810																								0/0
SPMARCSP Index - 2	N/A	Equity/Index	J/PN-	10/28/2021	10/27/2023	10/27/2023	Expiration	3,916	1,500,000	98	42,750									(17,631)				0/0
Yr TA2102844																								0/0
SPMARCSP Index - 2	N/A	Equity/Index	J/PN-	11/10/2021	08/15/2023	08/15/2023	Expiration	3,625	1,400,000	98	42,840									(15,175)				0/0
Yr TA2102969																								0/0
SPMARCSP Index - 2	N/A	Equity/Index	GS-	09/01/2021	08/25/2023	08/25/2023	Expiration	9,492	3,689,863	98	115,689									(37,868)				0/0
Yr TA2102347																								0/0
SPMARCSP Index - 2	N/A	Equity/Index	GS-	01/27/2021	01/27/2023	01/27/2023	Expiration	2,604	1,000,000	384.017	29,700									(1,061)				0/0
Yr TA2100162																								0/0
SPMARCSP Index - 2	N/A	Equity/Index	B/A-	12/17/2021	12/15/2023	12/15/2023	Expiration	4,666	1,800,000	99	52,560									(25,264)				0/0
Yr TA2103288																								0/0
SPMARCSP Index - 2	N/A	Equity/Index	GS-	02/03/2021	02/03/2023	02/03/2023	Expiration	3,393	1,300,000	383.108	39,000									(1,768)				0/0
Yr TA2100209																								0/0
SPMARCSP Index - 2	N/A	Equity/Index	J/PN-	02/10/2021	02/08/2023	02/08/2023	Expiration	5,193	2,000,000	98	63,000									(3,298)				0/0
Yr TA2100277																								0/0
SPMARCSP Index - 2	N/A	Equity/Index	J/PN-	12/15/2021	12/15/2023	12/15/2023	Expiration	2,604	1,000,000	99	29,500									(14,102)				0/0
Yr TA2103249																								0/0
SPMARCSP Index - 2	N/A	Equity/Index	J/PN-	11/02/2021	10/18/2023	10/18/2023	Expiration	6,516	2,500,000	02	93,750									(38,131)				0/0
Yr TA2102892																								0/0
SPMARCSP Index - 2	N/A	Equity/Index	C/BC-	01/25/2021	01/13/2023	01/13/2023	Expiration	7,772	3,000,000	98	96,900									(1,624)				0/0
Yr TA2100144																								0/0
SPMARCSP Index - 2	N/A	Equity/Index	J/PN-	12/06/2021	12/06/2023	12/06/2023	Expiration	2,612	1,000,000	99	30,200									(14,063)				0/0
Yr TA2103175																								0/0
SPMARCSP Index - 2	N/A	Equity/Index	C/BC-	06/23/2021	05/26/2023	05/26/2023	Expiration	8,451	3,201,374	97	81,045									(16,788)				0/0
Yr TA2101612																								0/0
SPMARCSP Index - 2	N/A	Equity/Index	B/A-	12/01/2021	12/01/2023	12/01/2023	Expiration	2,618	1,000,000	98	30,200									(13,855)				0/0
Yr TA2103144																								0/0
SPMARCSP Index - 2	N/A	Equity/Index	J/PN-	12/02/2021	12/01/2023	12/01/2023	Expiration	4,715	1,800,000	381.78	54,000									(24,877)				0/0
Yr TA2103147																								0/0
SPMARCSP Index - 2	N/A	Equity/Index	J/PN-	10/22/2021	10/24/2023	10/24/2023	Expiration	3,150	1,200,000	98	36,000									(14,637)				0/0
Yr TA2102794																								0/0
SPMARCSP Index - 2	N/A	Equity/Index	J/PN-	07/15/2021	07/14/2023	07/14/2023	Expiration	3,888	1,500,000	97	43,200									(11,580)				0/0
Yr TA2101843																								0/0
SPMARCSP Index - 2	N/A	Equity/Index	J/PN-	07/07/2021	01/31/2023	01/31/2023	Expiration	7,177	2,738,135	02	67,033									(3,522)				0/0
Yr TA2101775																								0/0
SPMARCSP Index - 2	N/A	Equity/Index	NS-	01/08/2021	01/10/2023	01/10/2023	Expiration	2,613	1,000,000	99	29,500									(365)				0/0
Yr TA2100056																								0/0
SPMARCSP Index - 2	N/A	Equity/Index	J/PN-	07/15/2021	04/17/2023	04/17/2023	Expiration	3,110	1,200,000	97	53,040									(8,826)				0/0
Yr TA2101846											</													

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B/A C.V.	Current Year's Amortization/Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
SPARCSP Index - 2		N/A	Equity/Index	JPM-	07/13/2021	07/13/2023	07/13/2023	Expiration	3,909	1,500,000	333.757000000000	43,350								(11,493)				0/0
SPARCSP Index - 2		N/A	Equity/Index	JPM-	08/27/2021	08/28/2023	08/28/2023	Expiration	7,212	2,800,000	338.233999999999	80,920								(26,602)				0/0
SPARCSP Index - 2		N/A	Equity/Index	JPM-	06/29/2021	06/14/2023	06/14/2023	Expiration	7,383	2,800,000	379.274999999999	74,480								(17,131)				0/0
SPARCSP Index - 2		N/A	Equity/Index	BS-	12/29/2021	12/29/2023	12/29/2023	Expiration	1,550	600,000	337.014999999999	17,760								(8,831)				0/0
SPARCSP Index - 2		N/A	Equity/Index	JPM-	05/07/2021	05/09/2023	05/09/2023	Expiration	3,947	1,500,000	330.019000000000	43,650								(7,675)				0/0
SPARCSP Index - 2		N/A	Equity/Index	JPM-	07/28/2021	07/28/2023	07/28/2023	Expiration	3,881	1,500,000	336.478999999999	44,250								(12,643)				0/0
SPARCSP Index - 2		N/A	Equity/Index	BOA-	07/21/2021	07/19/2023	07/19/2023	Expiration	14,000	5,396,678	335.476999999999	174,580								(47,853)				0/0
SPARCSP Index - 2		N/A	Equity/Index	JPM-	05/18/2021	03/31/2023	03/31/2023	Expiration	9,236	3,500,000	378.956999999999	139,300								(18,232)				0/0
SPARCSP Index - 2		N/A	Equity/Index	BOA-	11/18/2021	11/17/2023	11/17/2023	Expiration	4,386	1,700,000	337.63	48,960								(21,610)				0/0
SPARCSP Index - 2		N/A	Equity/Index	BOA-	07/21/2021	06/23/2023	06/23/2023	Expiration	4,000	1,541,908	335.476999999999	61,200								(15,125)				0/0
SPARCSP Index - 2		N/A	Equity/Index	JPM-	02/10/2021	02/02/2023	02/02/2023	Expiration	2,596	1,000,000	335.161999999999	32,000								(1,422)				0/0
SPARCSP Index - 2		N/A	Equity/Index	JPM-	06/11/2021	06/12/2023	06/12/2023	Expiration	9,129	3,500,000	333.408000000000	103,600								(23,086)				0/0
SPARCSP Index - 2		N/A	Equity/Index	JPM-	03/31/2021	02/24/2023	02/24/2023	Expiration	6,369	2,354,033	339.608	62,289								(4,875)				0/0
SPARCSP Index - 2		N/A	Equity/Index	JPM-	11/05/2021	11/07/2023	11/07/2023	Expiration	5,152	2,000,000	338.161999999999	57,200								(24,357)				0/0
SPARCSP Index - 2		N/A	Equity/Index	BOA-	11/19/2021	11/20/2023	11/20/2023	Expiration	3,870	1,500,000	337.63	43,800								(19,460)				0/0
SPARCSP Index - 2		N/A	Equity/Index	JPM-	09/27/2021	09/13/2023	09/13/2023	Expiration	3,587	1,365,973	377.043000000000	33,538								(11,978)				0/0
SPARCSP Index - 2		N/A	Equity/Index	BNP-	05/05/2021	04/12/2023	04/12/2023	Expiration	6,365	2,400,000	377.043000000000	77,520								(11,106)				0/0
SPARCSP Index - 2		N/A	Equity/Index	JPM-	06/16/2021	06/16/2023	06/16/2023	Expiration	5,257	2,000,000	330.473000000000	59,000								(13,453)				0/0
SPARCSP Index - 2		N/A	Equity/Index	BNP-	03/12/2021	03/10/2023	03/10/2023	Expiration	8,092	3,000,000	370.723000000000	81,900								(7,692)				0/0
SPARCSP Index - 2		N/A	Equity/Index	JPM-	09/24/2021	09/26/2023	09/26/2023	Expiration	2,097	800,000	381.53	22,800								(8,393)				0/0
SPARCSP Index - 2		N/A	Equity/Index	JPM-	04/09/2021	04/10/2023	04/10/2023	Expiration	2,675	1,000,000	334.862000000000	28,100								(3,827)				0/0
SPARCSP Index - 2		N/A	Equity/Index	JPM-	08/06/2021	08/08/2023	08/08/2023	Expiration	2,598	1,000,000	330.223999999999	30,000								(9,025)				0/0
SPARCSP Index - 2		N/A	Equity/Index	JPM-	07/01/2021	06/30/2023	06/30/2023	Expiration	5,260	2,000,000	330.223999999999	58,600								(14,569)				0/0
SPARCSP Index - 2		N/A	Equity/Index	JPM-	08/10/2021	08/10/2023	08/10/2023	Expiration	3,922	1,500,000	332.476	44,700								(13,570)				0/0
SPARCSP Index - 2		N/A	Equity/Index	JPM-	03/26/2021	03/24/2023	03/24/2023	Expiration	8,077	3,000,000	371.427000000000	83,400								(9,446)				0/0
SPARCSP Index - 2		N/A	Equity/Index	JPM-	10/22/2021	10/20/2023	10/20/2023	Expiration	9,974	3,800,000	331.007999999999	114,000								(45,978)				0/0
SPARCSP Index - 2		N/A	Equity/Index	JPM-	04/09/2021	04/06/2023	04/06/2023	Expiration	2,675	1,000,000	373.853999999999	28,000								(3,679)				0/0
TRANSPARENT VALUE		N/A	Equity/Index	CITI-	07/20/2018	07/19/2023	07/19/2023	Closing Sale	806	2,800,000	3473.61099999999	212,800			118,512					(23,255)	118,512			0/0
TRANSPARENT VALUE		N/A	Equity/Index	CIBC-	06/12/2018	05/19/2023	05/19/2023	Closing Sale	348	1,200,000	3449.672	103,560			59,558					(7,940)	59,558			0/0
TRANSPARENT VALUE		N/A	Equity/Index	CITI-	11/30/2018	12/01/2023	12/01/2023	Closing Sale	1,752	6,000,000	3424.72800000000	479,400			388,259					(87,833)	388,259			0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
TRANSPARENT VALUE TA1805646.....	N/A		Equity/ Index.....CITI-		10/09/2018	09/01/2023	09/01/2023	Closing Sale.....	1,138	4,000,000	3516.193000000000	326,000		66,061						(44,355)	66,061			0/0.....
TRANSPARENT VALUE TA1804706.....	N/A		Equity/ Index.....CITI-		06/29/2018	06/13/2023	06/13/2023	Closing Sale.....	469	1,600,000	3408.168999999999	123,360		77,587						(11,134)	77,587			0/0.....
TRANSPARENT VALUE TA1806104.....	N/A		Equity/ Index.....JPW-		11/28/2018	09/22/2023	09/22/2023	Expiration.....	702	2,400,000	3417.210999999999	126,240								(18,968)				0/0.....
TRANSPARENT VALUE TA1806102.....	N/A		Equity/ Index.....JPW-		11/28/2018	09/05/2023	09/05/2023	Expiration.....	1,053	3,600,000	3417.210999999999	195,120								(27,698)				0/0.....
TRANSPARENT VALUE TA1804708.....	N/A		Equity/ Index.....CITI-		06/29/2018	06/28/2023	06/28/2023	Closing Sale.....	469	1,600,000	3408.168999999999	131,520		94,040						(12,856)	94,040			0/0.....
TRANSPARENT VALUE TA1901089.....	N/A		Equity/ Index.....MS-		05/09/2019	09/19/2023	09/19/2023	Expiration.....	851	3,000,000	3526.947999999999	135,000								(22,160)	190,106			0/0.....
TRANSPARENT VALUE TA1901094.....	N/A		Equity/ Index.....MS-		05/09/2019	04/24/2023	04/24/2023	Closing Sale.....	851	3,000,000	3526.947999999999	213,000								(16,691)	190,106			0/0.....
TRANSPARENT VALUE TA1901092.....	N/A		Equity/ Index.....MS-		05/09/2019	08/28/2023	08/28/2023	Expiration.....	1,418	5,000,000	3526.947999999999	229,500								(34,981)				0/0.....
TRANSPARENT VALUE TA1805932.....	N/A		Equity/ Index.....JPW-		11/09/2018	11/10/2023	11/10/2023	Closing Sale.....	879	3,000,000	3414.563999999999	253,500		105,729						(43,549)	105,729			0/0.....
TRANSPARENT VALUE TA1803399.....	N/A		Equity/ Index.....MS-		02/16/2018	01/20/2023	01/20/2023	Closing Sale.....	295	1,000,000	3392.036000000000	54,700		43,809						(579)	43,809			0/0.....
TRANSPARENT VALUE TA1804266.....	N/A		Equity/ Index.....MS-		05/17/2018	04/06/2023	04/06/2023	Closing Sale.....	356	1,200,000	3372.26	94,440		84,755						(5,038)	84,755			0/0.....
TRANSPARENT VALUE TA1806239.....	N/A		Equity/ Index.....MS-		12/11/2018	12/05/2023	12/05/2023	Closing Sale.....	891	3,000,000	3368.069	216,600		221,798						(40,270)	221,798			0/0.....
TRANSPARENT VALUE TA1803677.....	N/A		Equity/ Index.....CITI-		03/20/2018	02/17/2023	02/17/2023	Closing Sale.....	295	1,000,000	3387.5	75,800		75,102						(1,987)	75,102			0/0.....
TRANSPARENT VALUE TA1804016.....	N/A		Equity/ Index.....CIBC-		04/25/2018	03/22/2023	03/22/2023	Closing Sale.....	298	1,000,000	3359.114	72,201		42,975						(3,227)	42,975			0/0.....
TRANSPARENT VALUE TA1806109.....	N/A		Equity/ Index.....JPW-		11/28/2018	11/17/2023	11/17/2023	Closing Sale.....	1,112	3,800,000	3417.210999999999	299,440		161,672						(52,852)	161,672			0/0.....
TRANSPARENT VALUE TA1900068.....	N/A		Equity/ Index.....JPW-		01/09/2019	12/22/2023	12/22/2023	Closing Sale.....	1,500	5,000,000	3334.405999999999	395,000		658,444						(77,644)	658,444			0/0.....
TRANSPARENT VALUE TA1803960.....	N/A		Equity/ Index.....CIBC-		04/19/2018	01/23/2023	01/23/2023	Closing Sale.....	355	1,200,000	3377.268999999999	71,280		67,220						(903)	67,220			0/0.....
TRANSPARENT VALUE TA1804629.....	N/A		Equity/ Index.....CITI-		07/16/2018	07/14/2023	07/14/2023	Closing Sale.....	1,730	6,000,000	3468.679000000000	489,000		304,581						(52,067)	304,581			0/0.....
TRANSPARENT VALUE TA1804590.....	N/A		Equity/ Index.....CIBC-		06/20/2018	05/25/2023	05/25/2023	Closing Sale.....	465	1,600,000	3438.29	131,200		42,924						(10,508)	42,924			0/0.....
TRANSPARENT VALUE TA1806241.....	N/A		Equity/ Index.....MS-		12/11/2018	12/08/2023	12/08/2023	Closing Sale.....	2,375	8,000,000	3368.069	607,200		633,092						(113,704)	633,092			0/0.....
TRANSPARENT VALUE TA1803961.....	N/A		Equity/ Index.....CIBC-		04/19/2018	04/14/2023	04/14/2023	Closing Sale.....	355	1,200,000	3377.268999999999	85,882		73,358						(4,857)	73,358			0/0.....

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Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B /A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
TRANSPARENT VALUE TA1803876.....	N/A		Equity/ Index.....CITI-		04/09/2018, 03/03/2023	03/03/2023	03/03/2023	Closing Sale.....	448	1,500,000	3348.002	98,550		97,042						(3,384)	97,042			0/0.....
TRANSPARENT VALUE TA1803400.....	N/A		Equity/ Index.....MS-		02/16/2018, 02/07/2023	02/07/2023	02/07/2023	Closing Sale.....	295	1,000,000	01.....	68,000		84,118						(1,389)	84,118			0/0.....
TRANSPARENT VALUE TA1901083.....	N/A		Equity/ Index.....MS-		05/09/2019, 12/27/2023	12/27/2023	12/27/2023	Closing Sale.....	1,985	7,000,000	3526.947999999999	619,500		766,425						(132,043)	766,425			0/0.....
TRANSPARENT VALUE TA1805097.....	N/A		Equity/ Index.....MS-		08/08/2018, 08/02/2023	08/02/2023	08/02/2023	Closing Sale.....	1,140	4,000,000	3508.271999999999	322,400		132,661						(37,773)	132,661			0/0.....
TRANSPARENT VALUE TA1901090.....	N/A		Equity/ Index.....MS-		05/09/2019, 08/09/2023	08/09/2023	08/09/2023	Closing Sale.....	2,552	9,000,000	3526.947999999999	441,000		191,587						(62,634)	191,587			0/0.....
TRANSPARENT VALUE TA1806278.....	N/A		Equity/ Index.....MS-		12/14/2018, 12/12/2023	12/12/2023	12/12/2023	Closing Sale.....	1,193	4,000,000	3352.329000000000	298,400		353,549						(56,565)	353,549			0/0.....
TRANSPARENT VALUE TA1806413.....	N/A		Equity/ Index.....CITI-		12/31/2018, 12/29/2023	12/29/2023	12/29/2023	Closing Sale.....	2,112	7,000,000	3313.728999999999	663,600		1,220,795						(131,918)	1,220,795			0/0.....
TRANSPARENT VALUE TA1804512.....	N/A		Equity/ Index.....CIBC-		06/12/2018, 05/12/2023	05/12/2023	05/12/2023	Closing Sale.....	464	1,600,000	3449.672	139,200		83,256						(10,170)	83,256			0/0.....
TRANSPARENT VALUE TA1804873.....	N/A		Equity/ Index.....CITI-		07/19/2018, 07/17/2023	07/17/2023	07/17/2023	Closing Sale.....	1,148	4,000,000	3485.246999999999	306,800		148,829						(33,209)	148,829			0/0.....
TRANSPARENT VALUE TA1804789.....	N/A		Equity/ Index.....MS-		07/10/2018, 07/07/2023	07/07/2023	07/07/2023	Closing Sale.....	1,287	4,500,000	3469.579000000000	359,235		148,281						(36,890)	148,281			0/0.....
TRANSPARENT VALUE TA1806016.....	N/A		Equity/ Index.....JPW-		11/16/2018, 11/17/2023	11/17/2023	11/17/2023	Closing Sale.....	1,759	6,000,000	3411.9	504,000		310,849						(88,470)	310,849			0/0.....
TRANSPARENT VALUE TA1803958.....	N/A		Equity/ Index.....CIBC-		04/19/2018, 03/28/2023	03/28/2023	03/28/2023	Closing Sale.....	355	1,200,000	3377.268999999999	91,320		76,797						(4,363)	76,797			0/0.....
TRANSPARENT VALUE TA1804707.....	N/A		Equity/ Index.....CITI-		06/29/2018, 06/23/2023	06/23/2023	06/23/2023	Closing Sale.....	352	1,200,000	3408.168999999999	97,560		63,229						(9,294)	63,229			0/0.....
TRANSPARENT VALUE TA1806101.....	N/A		Equity/ Index.....JPW-		11/28/2018, 08/29/2023	08/29/2023	08/29/2023	Closing Sale.....	1,171	4,000,000	3417.210899999999	213,200		22,143						(29,526)	22,143			0/0.....
TRANSPARENT VALUE TA1803875.....	N/A		Equity/ Index.....CITI-		04/09/2018, 02/14/2023	02/14/2023	02/14/2023	Closing Sale.....	358	1,200,000	3348.002	77,160		91,924						(1,918)	91,924			0/0.....
TRANSPARENT VALUE TA1805077.....	N/A		Equity/ Index.....MS-		08/07/2018, 07/25/2023	07/25/2023	07/25/2023	Closing Sale.....	855	3,000,000	3509.951	239,910		132,611						(27,157)	132,611			0/0.....
TRANSPARENT VALUE TA1900973.....	N/A		Equity/ Index.....CITI-		04/24/2019, 09/01/2023	09/01/2023	09/01/2023	Closing Sale.....	2,819	10,000,000	3546.837	722,000		519,119						(110,413)	519,119			0/0.....
TRANSPARENT VALUE TA1805847.....	N/A		Equity/ Index.....JPW-		11/02/2018, 10/27/2023	10/27/2023	10/27/2023	Closing Sale.....	2,354	8,000,000	3398.976000000000	684,000		149,175						(112,619)	149,175			0/0.....
TRANSPARENT VALUE TA1805931.....	N/A		Equity/ Index.....CITI-		10/05/2018, 10/05/2023	10/05/2023	10/05/2023	Expiration.....	1,423	5,000,000	3514.840999999999	431,500								(65,637)				0/0.....
TRANSPARENT VALUE TA1806085.....	N/A		Equity/ Index.....MS-		11/27/2018, 11/24/2023	11/24/2023	11/24/2023	Closing Sale.....	2,360	8,000,000	3390.416999999999	657,600		501,509						(118,086)	501,509			0/0.....
TRANSPARENT VALUE TA1806015.....	N/A		Equity/ Index.....JPW-		11/16/2018, 11/17/2023	11/17/2023	11/17/2023	Closing Sale.....	879	3,000,000	3411.9	244,500		141,924						(42,918)	141,924			0/0.....

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Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B /A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
TRANSPARENT VALUE BLENDED TA1806100.....	N/A		Equity/ Index	JPW-	11/28/2018	08/23/2023	08/23/2023	Closing Sale.....	1,171	4,000,000	3417.210999999999	223,600		20,138						(30,297)	20,138			0/0.....
TRANSPARENT VALUE BLENDED TA1804874.....	N/A		Equity/ Index	CITI-	07/19/2018	07/18/2023	07/18/2023	Closing Sale.....	918	3,200,000	3485.246999999999	241,600		124,792						(26,270)	124,792			0/0.....
TRANSPARENT VALUE BLENDED TA1804733.....	N/A		Equity/ Index	MS-	07/03/2018	06/27/2023	06/27/2023	Closing Sale.....	469	1,600,000	3413.452000000000	134,592		98,660						(13,111)	98,660			0/0.....
TRANSPARENT VALUE BLENDED TA1803877.....	N/A		Equity/ Index	CITI-	04/09/2018	03/10/2023	03/10/2023	Closing Sale.....	358	1,200,000	3348.002	76,920		37,032						(2,916)	37,032			0/0.....
TRANSPARENT VALUE BLENDED TA1805913.....	N/A		Equity/ Index	CITI-	11/07/2018	10/17/2023	10/17/2023	Closing Sale.....	877	3,000,000	3422.077000000000	247,500		99,846						(39,671)	99,846			0/0.....
TRANSPARENT VALUE BLENDED TA1805099.....	N/A		Equity/ Index	MS-	08/08/2018	08/07/2023	08/07/2023	Closing Sale.....	570	2,000,000	3508.271999999999	155,200		57,478						(18,559)	57,478			0/0.....
TRANSPARENT VALUE BLENDED TA1804268.....	N/A		Equity/ Index	MS-	05/17/2018	05/05/2023	05/05/2023	Closing Sale.....	356	1,200,000	3372.26	95,040		78,584						(6,511)	78,584			0/0.....
TRANSPARENT VALUE BLENDED TA1806081.....	N/A		Equity/ Index	MS-	11/27/2018	10/23/2023	10/23/2023	Closing Sale.....	708	2,400,000	3390.416999999999	183,840		49,071						(30,315)	49,071			0/0.....
TRANSPARENT VALUE BLENDED TA1806083.....	N/A		Equity/ Index	MS-	11/27/2018	11/20/2023	11/20/2023	Closing Sale.....	885	3,000,000	3390.416999999999	246,600		179,439						(43,837)	179,439			0/0.....
TRANSPARENT VALUE BLENDED TA1806082.....	N/A		Equity/ Index	MS-	11/27/2018	11/06/2023	11/06/2023	Closing Sale.....	885	3,000,000	3390.416999999999	229,200		114,467						(39,281)	114,467			0/0.....
TRANSPARENT VALUE BLENDED TA1803628.....	N/A		Equity/ Index	CIBC-	03/14/2018	02/24/2023	02/24/2023	Closing Sale.....	295	1,000,000	3394.083000000000	67,500		50,200						(2,018)	50,200			0/0.....
TRANSPARENT VALUE BLENDED TA1806349.....	N/A		Equity/ Index	MS-	12/21/2018	12/15/2023	12/15/2023	Closing Sale.....	1,829	6,000,000	3279.657999999999	399,000		676,657						(76,502)	676,657			0/0.....
TRANSPARENT VALUE BLENDED TA1806348.....	N/A		Equity/ Index	MS-	12/21/2018	12/08/2023	12/08/2023	Closing Sale.....	915	3,000,000	3279.657999999999	201,000		289,636						(37,910)	289,636			0/0.....
TRANSPARENT VALUE BLENDED TA1806238.....	N/A		Equity/ Index	MS-	12/11/2018	12/04/2023	12/04/2023	Closing Sale.....	891	3,000,000	3368.069	216,300		235,049						(40,117)	235,049			0/0.....
TRANSPARENT VALUE BLENDED TA1806237.....	N/A		Equity/ Index	MS-	12/11/2018	12/01/2023	12/01/2023	Closing Sale.....	1,485	5,000,000	3368.069	346,500		357,963						(63,799)	357,963			0/0.....
TRANSPARENT VALUE BLENDED TA1804511.....	N/A		Equity/ Index	CIBC-	06/12/2018	05/02/2023	05/02/2023	Closing Sale.....	290	1,000,000	3449.672	90,800		65,741						(6,162)	65,741			0/0.....
TRANSPARENT VALUE BLENDED TA1806069.....	N/A		Equity/ Index	MS-	11/23/2018	11/21/2023	11/21/2023	Closing Sale.....	1,184	4,000,000	3379.654	320,000		240,584						(56,967)	240,584			0/0.....
TRANSPARENT VALUE BLENDED TA1804896.....	N/A		Equity/ Index	CITI-	07/20/2018	07/21/2023	07/21/2023	Closing Sale.....	1,439	5,000,000	3473.610999999999	395,000		239,421						(42,449)	239,421			0/0.....
TRANSPARENT VALUE BLENDED TA1901093.....	N/A		Equity/ Index	MS-	05/09/2019	08/30/2023	08/30/2023	Closing Sale.....	1,701	6,000,000	3526.947999999999	276,000		48,541						(42,367)	48,541			0/0.....
TRANSPARENT VALUE BLENDED TA1803678.....	N/A		Equity/ Index	CITI-	03/20/2018	03/06/2023	03/06/2023	Closing Sale.....	295	1,000,000	3387.5	75,100		62,336						(2,655)	62,336			0/0.....
TRANSPARENT VALUE BLENDED TA1804152.....	N/A		Equity/ Index	CITI-	05/08/2018	05/01/2023	05/01/2023	Closing Sale.....	298	1,000,000	3356.643	73,500		63,254						(4,854)	63,254			0/0.....

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TRANSPARENT VALUE TA1805754.....	N/A		Equity/Index, C1TI-		10/23/2018	09/15/2023	09/15/2023	Closing Sale.....	1,763	6,000,000	3402.893999999999	381,600		81,783						(54,911)	81,783			0/0.....
TRANSPARENT VALUE TA1803878.....	N/A		Equity/Index, C1TI-		04/09/2018	03/17/2023	03/17/2023	Closing Sale.....	338	1,200,000	3348.002	78,480		44,912						(3,268)	44,912			0/0.....
TRANSPARENT VALUE TA1804150.....	N/A		Equity/Index, C1TI-		05/08/2018	04/12/2023	04/12/2023	Closing Sale.....	447	1,500,000	3356.643.....	113,250		102,153						(6,362)	102,153			0/0.....
TRANSPARENT VALUE TA1806028.....	N/A		Equity/Index, NS-		11/19/2018	10/20/2023	10/20/2023	Closing Sale.....	706	2,400,000	3399.936999999999	189,600		57,489						(30,860)	57,489			0/0.....
TRANSPARENT VALUE TA1805648.....	N/A		Equity/Index, C1TI-		10/09/2018	09/29/2023	09/29/2023	Expiration.....	1,138	4,000,000	3516.193000000000	339,200								(50,674)				0/0.....
TRANSPARENT VALUE TA1804705.....	N/A		Equity/Index, C1TI-		06/29/2018	06/06/2023	06/06/2023	Closing Sale.....	352	1,200,000	3408.168999999999	89,520		43,089						(7,763)	43,089			0/0.....
TRANSPARENT VALUE TA1805586.....	N/A		Equity/Index, C1TI-		10/02/2018	09/29/2023	09/29/2023	Expiration.....	1,977	7,000,000	3540.261	564,200								(83,964)				0/0.....
TRANSPARENT VALUE TA1805585.....	N/A		Equity/Index, C1TI-		10/02/2018	09/27/2023	09/27/2023	Expiration.....	1,017	3,600,000	3540.261	294,120								(43,495)				0/0.....
TRANSPARENT VALUE TA1806013.....	N/A		Equity/Index, JPM-		11/16/2018	11/01/2023	11/01/2023	Closing Sale.....	879	3,000,000	3411.9	243,000		70,753						(40,881)	70,753			0/0.....
TRANSPARENT VALUE TA1804588.....	N/A		Equity/Index, C1BC-		06/20/2018	05/11/2023	05/11/2023	Closing Sale.....	349	1,200,000	3438.29	97,560		50,853						(7,109)	50,853			0/0.....
TRANSPARENT VALUE TA1803106.....	N/A		Equity/Index, C1BC-		01/22/2018	01/13/2023	01/13/2023	Closing Sale.....	345	1,200,000	3481.181	82,320		67,937						(544)	67,937			0/0.....
TRANSPARENT VALUE TA1804825.....	N/A		Equity/Index, C1TI-		07/13/2018	07/12/2023	07/12/2023	Closing Sale.....	1,323	4,600,000	3477.094999999999	349,600		174,482						(36,861)	174,482			0/0.....
TRANSPARENT VALUE TA1805915.....	N/A		Equity/Index, C1TI-		11/07/2018	10/31/2023	10/31/2023	Closing Sale.....	760	2,600,000	3422.077000000000	230,360		65,295						(38,414)	65,295			0/0.....
TRANSPARENT VALUE TA1806014.....	N/A		Equity/Index, JPM-		11/16/2018	11/14/2023	11/14/2023	Closing Sale.....	1,172	4,000,000	3411.9.....	332,000		205,957						(57,826)	205,957			0/0.....
TRANSPARENT VALUE TA1805079.....	N/A		Equity/Index, NS-		08/07/2018	08/04/2023	08/04/2023	Closing Sale.....	2,279	8,000,000	3509.951	642,560		207,679						(75,865)	207,679			0/0.....
TRANSPARENT VALUE TA1806110.....	N/A		Equity/Index, JPM-		11/28/2018	11/21/2023	11/21/2023	Closing Sale.....	878	3,000,000	3417.210999999999	247,800		157,582						(44,187)	157,582			0/0.....
TRANSPARENT VALUE TA1805583.....	N/A		Equity/Index, C1TI-		10/02/2018	08/19/2023	08/18/2023	Closing Sale.....	1,412	5,000,000	3540.261	401,000		32,880						(51,618)	32,880			0/0.....
TRANSPARENT VALUE TA1805569.....	N/A		Equity/Index, SC-		09/28/2018	09/22/2023	09/22/2023	Expiration.....	2,819	10,000,000	3547.68	809,000								(117,608)				0/0.....
TRANSPARENT VALUE TA1806030.....	N/A		Equity/Index, NS-		11/19/2018	11/15/2023	11/15/2023	Closing Sale.....	862	3,000,000	3399.936999999999	244,500		157,764						(42,720)	157,764			0/0.....
TRANSPARENT VALUE TA1805026.....	N/A		Equity/Index, NS-		08/01/2018	07/28/2023	07/28/2023	Closing Sale.....	1,153	4,000,000	3469.608999999999	320,000		178,153						(36,571)	178,153			0/0.....
TRANSPARENT VALUE TA1803627.....	N/A		Equity/Index, C1BC-		03/14/2018	02/10/2023	02/10/2023	Closing Sale.....	295	1,000,000	3394.083000000000	74,900		85,456						(1,672)	85,456			0/0.....

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25	
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B/A C.V.	Current (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)	
TRANSPARENT VALUE BLENDED TA1806107	N/A		Equity/Index_ JPM-		11/28/2018	11/10/2023	11/10/2023	Closing Sale	761	2,600,000	3417.210999999999	200,200		77,671						(34,697)		77,671			0/0
TRANSPARENT VALUE BLENDED TA1806103	N/A		Equity/Index_ JPM-		11/28/2018	09/12/2023	09/12/2023	Expiration	1,053	3,600,000	3417.210999999999	188,640								(27,427)					0/0
TRANSPARENT VALUE BLENDED TA1804650	N/A		Equity/Index_ CITI-		06/26/2018	06/20/2023	06/20/2023	Closing Sale	352	1,200,000	3412.204999999999	90,240		52,653						(8,438)		52,653			0/0
TRANSPARENT VALUE BLENDED TA1806157	N/A		Equity/Index_ CITI-		11/30/2018	08/21/2023	08/21/2023	Closing Sale	876	3,000,000	3424.728000000000	173,700		10,993						(23,416)		10,993			0/0
TRANSPARENT VALUE BLENDED TA1804515	N/A		Equity/Index_ CIBC-		06/12/2018	06/09/2023	06/09/2023	Closing Sale	348	1,200,000	3449.672	88,440		26,679						(7,722)		26,679			0/0
TRANSPARENT VALUE BLENDED TA1806070	N/A		Equity/Index_ MS-		11/23/2018	11/24/2023	11/24/2023	Closing Sale	1,184	4,000,000	3379.654	332,000		275,374						(59,552)		275,374			0/0
TRANSPARENT VALUE BLENDED TA1803959	N/A		Equity/Index_ CIBC-		04/19/2018	04/10/2023	04/10/2023	Closing Sale	474	1,600,000	3377.268999999999	109,760		93,598						(5,994)		93,598			0/0
TRANSPARENT VALUE BLENDED TA1803243	N/A		Equity/Index_ CIBC-		01/31/2018	01/31/2023	01/31/2023	Closing Sale	400	1,391,507	3478.766999999999	105,424		87,185						(1,734)		87,185			0/0
TRANSPARENT VALUE BLENDED TA1806108	N/A		Equity/Index_ JPM-		11/28/2018	11/13/2023	11/13/2023	Closing Sale	819	2,800,000	3417.210999999999	218,960		89,880						(38,248)		89,880			0/0
TRANSPARENT VALUE BLENDED TA1805979	N/A		Equity/Index_ CITI-		11/14/2018	11/10/2023	11/10/2023	Closing Sale	1,766	6,000,000	3397.02	501,000		255,249						(86,161)		255,249			0/0
TRANSPARENT VALUE BLENDED TA1805098	N/A		Equity/Index_ MS-		08/08/2018	08/04/2023	08/04/2023	Closing Sale	570	2,000,000	3508.271999999999	157,400		46,980						(18,594)		46,980			0/0
TRANSPARENT VALUE BLENDED TA1805647	N/A		Equity/Index_ CITI-		10/09/2018	09/13/2023	09/13/2023	Closing Sale	1,138	4,000,000	3516.193000000000	317,200		4,809						(44,987)		4,809			0/0
TRANSPARENT VALUE BLENDED TA1901087	N/A		Equity/Index_ MS-		05/09/2019	09/13/2023	09/13/2023	Expiration	1,418	5,000,000	3526.947999999999	200,000								(32,197)					0/0
TRANSPARENT VALUE BLENDED TA1806300	N/A		Equity/Index_ CITI-		12/18/2018	12/15/2023	12/15/2023	Closing Sale	2,402	8,000,000	3330.48	582,400		834,157						(111,299)		834,157			0/0
TRANSPARENT VALUE BLENDED TA1804824	N/A		Equity/Index_ CITI-		07/13/2018	07/11/2023	07/11/2023	Closing Sale	805	2,800,000	3477.094999999999	221,760		121,220						(23,273)		121,220			0/0
TRANSPARENT VALUE BLENDED TA1806277	N/A		Equity/Index_ MS-		12/14/2018	12/11/2023	12/11/2023	Closing Sale	895	3,000,000	3352.329000000000	223,800		259,648						(42,324)		259,648			0/0
TRANSPARENT VALUE BLENDED TA1805391	N/A		Equity/Index_ MS-		09/07/2018	08/25/2023	08/25/2023	Closing Sale	1,693	6,000,000	3543.195000000000	474,180		35,477						(61,861)		35,477			0/0
TRANSPARENT VALUE BLENDED TA1806351	N/A		Equity/Index_ MS-		12/21/2018	12/22/2023	12/22/2023	Closing Sale	1,525	5,000,000	3279.667999999999	364,000		640,744						(70,922)		640,744			0/0
TRANSPARENT VALUE BLENDED TA1805685	N/A		Equity/Index_ MS-		10/16/2018	10/13/2023	10/13/2023	Closing Sale	2,332	8,000,000	3430.63	685,520		256,584						(107,289)		256,584			0/0
TRANSPARENT VALUE BLENDED TA1901091	N/A		Equity/Index_ MS-		05/09/2019	08/14/2023	08/14/2023	Closing Sale	2,552	9,000,000	3526.947999999999	447,300		206,242						(64,764)		206,242			0/0
TRANSPARENT VALUE BLENDED TA1805078	N/A		Equity/Index_ MS-		08/07/2018	07/31/2023	07/31/2023	Closing Sale	570	2,000,000	3509.951	165,040		85,546						(19,165)		85,546			0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
TRANSPARENT VALUE TA1804894..... TRANSPARENT VALUE	N/A		Equity/Index_CITI-		07/20/2018, 07/14/2023	07/14/2023	07/14/2023	Closing Sale.....	576	2,000,000	3473.610999999999	154,400		74,330						(16,494)	74,330			0/0.....
BLENDED TA1806240..... TRANSPARENT VALUE	N/A		Equity/Index_MS-		12/11/2018, 12/06/2023	12/06/2023	12/06/2023	Closing Sale.....	594	2,000,000	3368.069	143,800		142,744						(26,799)	142,744			0/0.....
BLENDED TA1901088..... TRANSPARENT VALUE	N/A		Equity/Index_MS-		05/09/2019, 09/26/2023	09/26/2023	09/26/2023	Expiration.....	851	3,000,000	3526.947999999999	150,900								(25,323)				0/0.....
BLENDED TA1804151..... TRANSPARENT VALUE	N/A		Equity/Index_CITI-		05/08/2018, 04/21/2023	04/21/2023	04/21/2023	Closing Sale.....	447	1,500,000	3356.643	114,300		102,268						(6,958)	102,268			0/0.....
BLENDED TA1806159..... TRANSPARENT VALUE	N/A		Equity/Index_CITI-		11/30/2018, 11/07/2023	11/07/2023	11/07/2023	Closing Sale.....	584	2,000,000	3424.728000000000	156,200		65,122						(26,916)	65,122			0/0.....
BLENDED TA1806111..... TRANSPARENT VALUE	N/A		Equity/Index_JPM-		11/28/2018, 11/24/2023	11/24/2023	11/24/2023	Closing Sale.....	1,317	4,500,000	3417.210999999999	371,250		250,604						(66,703)	250,604			0/0.....
BLENDED TA1805096..... TRANSPARENT VALUE	N/A		Equity/Index_MS-		08/08/2018, 08/01/2023	08/01/2023	08/01/2023	Closing Sale.....	855	3,000,000	3508.271999999999	249,600		128,566						(29,122)	128,566			0/0.....
BLENDED TA1804787..... TRANSPARENT VALUE	N/A		Equity/Index_MS-		07/10/2018, 07/03/2023	07/03/2023	07/03/2023	Closing Sale.....	432	1,500,000	3469.579000000000	135,045		92,433						(13,601)	92,433			0/0.....
BLENDED TA1805735..... TRANSPARENT VALUE	N/A		Equity/Index_CITI-		10/23/2018, 10/20/2023	10/20/2023	10/20/2023	Closing Sale.....	2,351	8,000,000	3402.893999999999	672,800		215,894						(107,884)	215,894			0/0.....
BLENDED TA1806105..... TRANSPARENT VALUE	N/A		Equity/Index_JPM-		11/28/2018, 10/11/2023	10/11/2023	10/11/2023	Closing Sale.....	585	2,000,000	3417.210999999999	162,400		81,047						(25,878)	81,047			0/0.....
BLENDED TA1804788..... TRANSPARENT VALUE	N/A		Equity/Index_MS-		07/10/2018, 07/05/2023	07/05/2023	07/05/2023	Closing Sale.....	576	2,000,000	3469.579000000000	177,780		114,673						(18,081)	114,673			0/0.....
BLENDED TA1804591..... TRANSPARENT VALUE	N/A		Equity/Index_CIBC-		06/20/2018, 06/02/2023	06/02/2023	06/02/2023	Closing Sale.....	465	1,600,000	3438.29	136,640		70,448						(11,500)	70,448			0/0.....
BLENDED TA1804981..... TRANSPARENT VALUE	N/A		Equity/Index_CITI-		07/27/2018, 07/28/2023	07/28/2023	07/28/2023	Closing Sale.....	2,301	8,000,000	3476.03	654,400		367,598						(74,666)	367,598			0/0.....
BLENDED TA1804267..... TRANSPARENT VALUE	N/A		Equity/Index_MS-		05/17/2018, 04/28/2023	04/28/2023	04/28/2023	Closing Sale.....	297	1,000,000	3372.26	77,200		69,658						(5,010)	69,658			0/0.....
BLENDED TA1805806..... TRANSPARENT VALUE	N/A		Equity/Index_CITI-		10/20/2018, 10/25/2023	10/25/2023	10/25/2023	Closing Sale.....	1,186	4,000,000	3371.695999999999	337,200		144,263						(55,027)	144,263			0/0.....
BLENDED TA1804592..... TRANSPARENT VALUE	N/A		Equity/Index_CIBC-		06/20/2018, 06/16/2023	06/16/2023	06/16/2023	Closing Sale.....	349	1,200,000	3438.29	88,200		41,281						(8,045)	41,281			0/0.....
BLENDED TA1804942..... TRANSPARENT VALUE	N/A		Equity/Index_CITI-		07/25/2018, 07/24/2023	07/24/2023	07/24/2023	Closing Sale.....	859	3,000,000	3492.271000000000	237,000		139,399						(26,521)	139,399			0/0.....
BLENDED TA1806158..... TRANSPARENT VALUE	N/A		Equity/Index_CITI-		11/30/2018, 08/22/2023	08/22/2023	08/22/2023	Closing Sale.....	876	3,000,000	3424.728000000000	174,000		4,172						(23,544)	4,172			0/0.....
BLENDED TA1805914..... TRANSPARENT VALUE	N/A		Equity/Index_CITI-		11/07/2018, 10/24/2023	10/24/2023	10/24/2023	Closing Sale.....	760	2,600,000	3422.077000000000	237,640		84,577						(38,863)	84,577			0/0.....
BLENDED TA1806084..... TRANSPARENT VALUE	N/A		Equity/Index_MS-		11/27/2018, 11/22/2023	11/22/2023	11/22/2023	Closing Sale.....	1,180	4,000,000	3390.416999999999	326,400		242,976						(58,318)	242,976			0/0.....
BLENDED TA1803676.....	N/A		Equity/Index_CITI-		03/20/2018, 01/10/2023	01/10/2023	01/10/2023	Closing Sale.....	295	1,000,000	3387.5	76,700		75,602						(393)	75,602			0/0.....

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Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
TRANSPARENT VALUE BLENDED TA1804651	N/A		Equity/Index_CITI-		06/26/2018	06/23/2023	06/23/2023	Closing Sale	703	2,400,000	3412.204999999999	188,640		104,065						(17,921)	104,065			0/0
TRANSPARENT VALUE BLENDED TA1805482	N/A		Equity/Index_MS-		09/20/2018	09/08/2023	09/08/2023	Closing Sale	2,235	8,000,000	3378.752	649,600		19,101						(89,724)	19,101			0/0
TRANSPARENT VALUE BLENDED TA1804734	N/A		Equity/Index_MS-		07/03/2018	06/30/2023	06/30/2023	Closing Sale	1,172	4,000,000	3413.452000000000	330,240		263,789						(32,661)	263,789			0/0
TRANSPARENT VALUE BLENDED TA1806113	N/A		Equity/Index_JPM-		11/28/2018	11/29/2023	11/29/2023	Closing Sale	1,756	6,000,000	3417.210899999999	482,400		319,659						(87,757)	319,659			0/0
TRANSPARENT VALUE BLENDED TA1901082	N/A		Equity/Index_MS-		05/09/2019	12/18/2023	12/18/2023	Closing Sale	1,134	4,000,000	3526.947999999999	332,000		390,883						(60,364)	390,883			0/0
TRANSPARENT VALUE BLENDED TA1805684	N/A		Equity/Index_MS-		10/16/2018	10/10/2023	10/10/2023	Closing Sale	1,457	5,000,000	3430.63	414,450		152,637						(64,288)	152,637			0/0
TRANSPARENT VALUE BLENDED TA1900998	N/A		Equity/Index_CITI-		04/10/2019	09/08/2023	09/08/2023	Closing Sale	2,841	10,000,000	3519.733000000000	508,000		53,372						(79,882)	53,372			0/0
TRANSPARENT VALUE BLENDED TA1901086	N/A		Equity/Index_MS-		05/09/2019	10/09/2023	10/09/2023	Expiration	567	2,000,000	3526.947999999999	104,000								(18,152)				0/0
TRANSPARENT VALUE BLENDED TA1805390	N/A		Equity/Index_MS-		09/07/2018	08/11/2023	08/11/2023	Closing Sale	1,693	6,000,000	3543.195000000000	512,460		225,116						(63,379)	225,116			0/0
TRANSPARENT VALUE BLENDED TA1804749	N/A		Equity/Index_CITI-		05/08/2018	03/15/2023	03/15/2023	Closing Sale	338	1,200,000	3356.643	83,400		43,053						(3,440)	43,053			0/0
TRANSPARENT VALUE BLENDED TA1803160	N/A		Equity/Index_CIBC-		01/25/2018	01/26/2023	01/26/2023	Closing Sale	228	800,000	3503.387000000000	53,520		34,723						(734)	34,723			0/0
TRANSPARENT VALUE BLENDED TA1804514	N/A		Equity/Index_CIBC-		06/12/2018	05/26/2023	05/26/2023	Closing Sale	290	1,000,000	3449.672	84,600		33,482						(6,789)	33,482			0/0
TRANSPARENT VALUE BLENDED TA1901084	N/A		Equity/Index_MS-		05/09/2019	10/03/2023	10/03/2023	Expiration	2,268	8,000,000	3526.947999999999	387,200								(66,384)				0/0
TRANSPARENT VALUE BLENDED TA1806029	N/A		Equity/Index_MS-		11/19/2018	11/03/2023	11/03/2023	Closing Sale	882	3,000,000	3399.936899999999	244,500		134,275						(41,381)	134,275			0/0
TRANSPARENT VALUE BLENDED TA1804823	N/A		Equity/Index_CITI-		07/13/2018	07/10/2023	07/10/2023	Closing Sale	949	3,300,000	3477.094999999999	249,480		97,986						(26,059)	97,986			0/0
TRANSPARENT VALUE BLENDED TA1804980	N/A		Equity/Index_CITI-		07/27/2018	07/21/2023	07/21/2023	Closing Sale	1,438	5,000,000	3476.03	403,500		257,970						(44,661)	257,970			0/0
TRANSPARENT VALUE BLENDED TA1806106	N/A		Equity/Index_JPM-		11/28/2018	11/03/2023	11/03/2023	Closing Sale	595	2,000,000	3417.210899999999	159,400		77,090						(27,113)	77,090			0/0
TRANSPARENT VALUE BLENDED TA1805889	N/A		Equity/Index_CITI-		11/06/2018	10/27/2023	10/27/2023	Closing Sale	1,056	3,600,000	3410.42	328,320		89,827						(54,117)	89,827			0/0
TRANSPARENT VALUE BLENDED TA1805931	N/A		Equity/Index_JPM-		11/09/2018	11/08/2023	11/08/2023	Closing Sale	879	3,000,000	3414.593999999999	252,000		107,508						(43,062)	107,508			0/0
TRANSPARENT VALUE BLENDED TA1806160	N/A		Equity/Index_CITI-		11/30/2018	11/29/2023	11/29/2023	Closing Sale	584	2,000,000	3424.728000000000	159,400		102,545						(29,061)	102,545			0/0
TRANSPARENT VALUE BLENDED TA1805584	N/A		Equity/Index_CITI-		10/02/2018	09/01/2023	09/01/2023	Closing Sale	1,412	5,000,000	3540.261	386,500		44,794						(52,381)	44,794			0/0

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Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty Central Clearinghouse	Trade Date	Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase/Decrease	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
TRANSPARENT VALUE TA1901085 BLENDED	N/A		Equity/Index_UBS-		05/09/2019	10/27/2023	10/27/2023	Closing Sale	2,835	10,000,000	3526.947999999999	735,000		150,929						(134,991)	150,929			0/0
TRANSPARENT VALUE TA1805571 BLENDED	N/A		Equity/Index_CITI-		10/01/2018	09/15/2023	09/15/2023	Closing Sale	1,130	4,000,000	3540.302999999999	314,000		17,748						(44,634)	17,748			0/0
TRANSPARENT VALUE TA1804017 BLENDED	N/A		Equity/Index_CIBC-		04/25/2018	03/31/2023	03/31/2023	Closing Sale	298	1,000,000	3359.114	77,800		69,145						(3,849)	69,145			0/0
TRANSPARENT VALUE TA1803159 BLENDED	N/A		Equity/Index_CIBC-		01/25/2018	01/06/2023	01/06/2023	Closing Sale	228	800,000	3503.387000000000	64,080		51,482						(178)	51,482			0/0
TRANSPARENT VALUE TA1806350 BLENDED	N/A		Equity/Index_UBS-		12/21/2018	12/20/2023	12/20/2023	Closing Sale	1,829	6,000,000	3279.657999999999	435,000		719,515						(84,371)	719,515			0/0
TRANSPARENT VALUE TA1805916 BLENDED	N/A		Equity/Index_UBS-		11/08/2018	11/03/2023	11/03/2023	Closing Sale	2,341	8,000,000	3417.174	694,400		336,456						(117,008)	336,456			0/0
TRANSPARENT VALUE TA1805649 BLENDED	N/A		Equity/Index_CITI-		10/09/2018	10/06/2023	10/06/2023	Expiration	2,275	8,000,000	3516.193000000000	716,800								(109,429)				0/0
TRANSPARENT VALUE TA1805392 BLENDED	N/A		Equity/Index_UBS-		09/07/2018	08/30/2023	08/30/2023	Closing Sale	564	2,000,000	3543.195000000000	157,220		37,004						(20,888)	37,004			0/0
TRANSPARENT VALUE TA1806112 BLENDED	N/A		Equity/Index_UBM-		11/28/2018	11/27/2023	11/27/2023	Closing Sale	1,112	3,800,000	3417.210999999999	309,320		203,224						(55,993)	203,224			0/0
TRANSPARENT VALUE TA1806279 BLENDED	N/A		Equity/Index_UBS-		12/14/2018	12/13/2023	12/13/2023	Closing Sale	895	3,000,000	3352.329000000000	223,800		299,581						(42,523)	299,581			0/0
TRANSPARENT VALUE TA1805888 BLENDED	N/A		Equity/Index_CITI-		11/06/2018	10/18/2023	10/18/2023	Closing Sale	1,173	4,000,000	3410.42	327,600		120,336						(52,634)	120,336			0/0
UBSNPI-EUROPEAN TA2200040 BLENDED	N/A		Equity/Index_UBS-		01/12/2022	01/06/2023	01/06/2023	Expiration	7,399	2,233,151	301.817900000000	49,852				49,852					(49,852)			0/0
UBSNPI-EUROPEAN TA2201083 BLENDED	N/A		Equity/Index_UBS-		06/08/2022	06/07/2023	06/07/2023	Expiration	8,710	2,654,180	304.727899999999	53,232				53,232					(53,232)			0/0
UBSNPI-EUROPEAN TA2201041 BLENDED	N/A		Equity/Index_UBS-		06/06/2022	06/01/2023	06/01/2023	Expiration	18,571	5,650,301	304.254000000000	128,697				128,697					(128,697)			0/0
UBSNPI-EUROPEAN TA2202067 BLENDED	N/A		Equity/Index_UBS-		09/26/2022	09/13/2023	09/13/2023	Expiration	1,701	480,688	282.5917	6,788				6,788					(6,788)			0/0
UBSNPI-EUROPEAN TA2202866 BLENDED	N/A		Equity/Index_UBS-		12/16/2022	12/15/2023	12/15/2023	Expiration	16,367	4,700,000	287.170200000000	98,606				98,606					(98,606)			0/0
UBSNPI-EUROPEAN TA2200400 BLENDED	N/A		Equity/Index_UBS-		03/22/2022	03/13/2023	03/13/2023	Expiration	2,000	603,938	301.968900000000	14,653				14,653					(14,653)			0/0
UBSNPI-EUROPEAN TA2201517 BLENDED	N/A		Equity/Index_UBS-		08/05/2022	08/04/2023	08/04/2023	Expiration	7,493	2,200,000	99	44,264				44,264					(44,264)			0/0
UBSNPI-EUROPEAN TA2201923 BLENDED	N/A		Equity/Index_UBS-		09/12/2022	09/01/2023	09/01/2023	Expiration	4,686	1,363,756	251.027800000000	27,602				27,602					(27,602)			0/0
UBSNPI-EUROPEAN TA2200913 BLENDED	N/A		Equity/Index_UBS-		05/20/2022	05/05/2023	05/05/2023	Expiration	4,500	1,363,249	302.9443	29,127				29,127					(29,127)			0/0
UBSNPI-EUROPEAN TA2200919 BLENDED	N/A		Equity/Index_UBS-		05/27/2022	05/09/2023	04/22/2023	Expiration	4,500	1,363,249	302.9443	29,127				29,127					(29,127)			0/0
UBSNPI-EUROPEAN TA2200401 BLENDED	N/A		Equity/Index_UBS-		03/22/2022	03/17/2023	03/17/2023	Expiration	6,000	1,811,813	301.968900000000	46,195				46,195					(46,195)			0/0
UBSNPI-EUROPEAN TA2200697 BLENDED	N/A		Equity/Index_UBS-		05/18/2022	05/16/2023	05/16/2023	Expiration	4,017	1,214,600	302.401999999999	26,850				26,850					(26,850)			0/0
UBSNPI-EUROPEAN TA2202792 BLENDED	N/A		Equity/Index_UBS-		12/09/2022	12/11/2023	12/11/2023	Expiration	5,565	1,600,000	287.511700000000	33,712				33,712					(33,712)			0/0
UBSNPI-EUROPEAN TA2200185 BLENDED	N/A		Equity/Index_UBS-		02/04/2022	02/03/2023	02/03/2023	Expiration	6,500	1,943,479	298.996699999999	39,725				39,725					(39,725)			0/0
UBSNPI-EUROPEAN TA2202560 BLENDED	N/A		Equity/Index_UBS-		11/18/2022	11/20/2023	11/20/2023	Expiration	6,949	2,000,000	287.793999999999	40,620				40,620					(40,620)			0/0
UBSNPI-EUROPEAN TA2201120 BLENDED	N/A		Equity/Index_UBS-		06/13/2022	06/09/2023	06/09/2023	Expiration	3,618	1,090,316	301.358799999999	11,897				11,897					(11,897)			0/0

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Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty Central Clearinghouse	Trade Date	Maturity or Expiration Date	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
UESMPI-EUROPEAN TA2202740		N/A	Equity/Index	UBS-	12/05/2022	11/30/2023	11/30/2023	Expiration	2,389	691,898	288,410900000000	14,699	14,699			14,699								0/0
UESMPI-EUROPEAN TA2200365		N/A	Equity/Index	UBS-	03/17/2022	03/16/2023	03/16/2023	Expiration	5,258	1,584,607	301,370600000000	41,818	41,818			41,818								0/0
UESMPI-EUROPEAN TA2202210		N/A	Equity/Index	UBS-	10/14/2022	10/06/2023	10/06/2023	Expiration	5,500	1,561,727	283,9504	32,650	32,650			32,650								0/0
UESMPI-EUROPEAN TA2200332		N/A	Equity/Index	UBS-	03/11/2022	03/10/2023	03/10/2023	Expiration	4,000	1,199,296	299,824099999999	26,651	26,651			26,651								0/0
UESMPI-EUROPEAN TA2200732		N/A	Equity/Index	UBS-	04/29/2022	04/06/2023	04/06/2023	Expiration	4,000	1,214,275	303,568800000000	26,563	26,563			26,563								0/0
UESMPI-EUROPEAN TA2200083		N/A	Equity/Index	UBS-	01/24/2022	01/18/2023	01/18/2023	Expiration	5,420	1,610,280	297,096699999999	29,028	29,028			29,028								0/0
UESMPI-EUROPEAN TA2202532		N/A	Equity/Index	UBS-	11/14/2022	11/10/2023	11/10/2023	Expiration	3,656	1,055,748	288,771400000000	10,779	10,779			10,779								0/0
UESMPI-EUROPEAN TA2200182		N/A	Equity/Index	UBS-	02/04/2022	02/01/2023	02/01/2023	Expiration	3,500	1,046,488	298,996699999999	25,600	25,600			25,600								0/0
UESMPI-EUROPEAN TA2200017		N/A	Equity/Index	UBS-	01/07/2022	01/06/2023	01/06/2023	Expiration	5,327	1,600,000	300,3349	31,552	31,552			31,552								0/0
UESMPI-EUROPEAN TA2200541		N/A	Equity/Index	UBS-	04/06/2022	04/04/2023	04/04/2023	Expiration	9,726	2,947,994	303,104499999999	60,287	60,287			60,287								0/0
UESMPI-EUROPEAN TA2200606		N/A	Equity/Index	UBS-	04/13/2022	04/12/2023	04/12/2023	Expiration	5,450	1,677,202	307,743400000000	38,467	38,467			38,467								0/0
UESMPI-EUROPEAN TA2201448		N/A	Equity/Index	UBS-	07/29/2022	07/28/2023	07/28/2023	Expiration	16,000	4,743,061	296,441300000000	104,482	104,482			104,482								0/0
UESMPI-EUROPEAN TA2202196		N/A	Equity/Index	UBS-	10/12/2022	10/06/2023	10/06/2023	Expiration	5,178	1,472,702	284,4153	24,412	24,412			24,412								0/0
UESMPI-EUROPEAN TA2200604		N/A	Equity/Index	UBS-	04/13/2022	04/11/2023	04/11/2023	Expiration	9,022	2,776,461	307,743400000000	81,053	81,053			81,053								0/0
UESMPI-EUROPEAN TA2200550		N/A	Equity/Index	UBS-	04/07/2022	04/06/2023	04/06/2023	Expiration	6,907	2,086,192	303,480999999999	43,153	43,153			43,153								0/0
UESMPI-EUROPEAN TA2200053		N/A	Equity/Index	UBS-	01/14/2022	01/12/2023	01/12/2023	Expiration	4,500	1,351,504	300,334200000000	30,433	30,433			30,433								0/0
UESMPI-EUROPEAN TA2202533		N/A	Equity/Index	UBS-	11/14/2022	11/13/2023	11/13/2023	Expiration	4,414	1,274,637	288,771400000000	26,885	26,885			26,885								0/0
UESMPI-EUROPEAN TA2200426		N/A	Equity/Index	UBS-	03/24/2022	03/21/2023	03/21/2023	Expiration	8,000	2,419,964	302,495499999999	64,666	64,666			64,666								0/0
UESMPI-EUROPEAN TA2201215		N/A	Equity/Index	UBS-	06/29/2022	06/28/2023	06/28/2023	Expiration	13,594	4,049,745	297,906799999999	84,003	84,003			84,003								0/0
UESMPI-EUROPEAN TA2200105		N/A	Equity/Index	UBS-	01/28/2022	01/26/2023	01/26/2023	Expiration	3,100	921,458	297,244399999999	25,774	25,774			25,774								0/0
UESMPI-EUROPEAN TA2200183		N/A	Equity/Index	UBS-	02/04/2022	02/02/2023	02/02/2023	Expiration	6,100	1,823,880	298,996699999999	39,160	39,160			39,160								0/0
UESMPI-EUROPEAN TA2200320		N/A	Equity/Index	UBS-	03/09/2022	03/06/2023	03/06/2023	Expiration	2,700	811,034	300,382900000000	19,535	19,535			19,535								0/0
UESMPI-EUROPEAN TA2201119		N/A	Equity/Index	UBS-	06/13/2022	05/11/2023	05/11/2023	Expiration	2,345	706,686	301,358799999999	13,744	13,744			13,744								0/0
UESMPI-EUROPEAN TA2202698		N/A	Equity/Index	UBS-	12/01/2022	11/30/2023	11/30/2023	Expiration	5,676	1,645,593	289,9212	28,460	28,460			28,460								0/0
UESMPI-EUROPEAN TA2200103		N/A	Equity/Index	UBS-	01/28/2022	01/27/2023	01/27/2023	Expiration	3,200	951,182	297,244399999999	27,436	27,436			27,436								0/0
UESMPI-EUROPEAN TA2202024		N/A	Equity/Index	UBS-	09/21/2022	09/20/2023	09/20/2023	Expiration	6,241	1,792,697	297,245200000000	40,334	40,334			40,334								0/0
UESMPI-EUROPEAN TA2201270		N/A	Equity/Index	UBS-	07/08/2022	07/06/2023	07/06/2023	Expiration	4,000	1,175,938	293,9846	27,849	27,849			27,849								0/0
UESMPI-EUROPEAN TA2202665		N/A	Equity/Index	UBS-	11/28/2022	11/22/2023	11/22/2023	Expiration	8,529	2,449,533	287,200499999999	37,308	37,308			37,308								0/0
UESMPI-EUROPEAN TA2202707		N/A	Equity/Index	UBS-	12/01/2022	12/01/2023	12/01/2023	Expiration	7,243	2,100,000	289,934000000000	43,281	43,281			43,281								0/0
UESMPI-EUROPEAN TA2201170		N/A	Equity/Index	UBS-	06/24/2022	06/21/2023	06/21/2023	Expiration	6,400	1,907,017	297,971400000000	36,563	36,563			36,563								0/0
UESMPI-EUROPEAN TA2200975		N/A	Equity/Index	UBS-	05/27/2022	05/12/2023	05/12/2023	Expiration	5,253	1,600,000	304,567799999999	35,920	35,920			35,920								0/0
UESMPI-EUROPEAN TA2200686		N/A	Equity/Index	UBS-	04/22/2022	04/19/2023	04/19/2023	Expiration	4,200	1,281,872	305,207600000000	23,518	23,518			23,518								0/0
UESMPI-EUROPEAN TA2201681		N/A	Equity/Index	UBS-	08/22/2022	08/09/2023	08/09/2023	Expiration	4,175	1,220,760	292,397499999999	16,982	16,982			16,982								0/0

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Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Maturity or Expiration Date	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase/Decrease	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
UESMPI-EUROPEAN TA2201661		N/A	Equity/Index	UBS-	08/19/2022	08/21/2023	08/21/2023	Expiration	5,100	1,495,388	283.2133899999999	28,186	98			28,186								0/0
UESMPI-EUROPEAN TA2202922		N/A	Equity/Index	UBS-	12/23/2022	12/20/2023	12/20/2023	Expiration	8,460	2,440,385	288.4615999999999	59,762	98			59,762								0/0
UESMPI-EUROPEAN TA2202102		N/A	Equity/Index	UBS-	09/30/2022	09/29/2023	09/29/2023	Expiration	10,000	2,831,988	283.1988000000000	56,111	01			56,111								0/0
UESMPI-EUROPEAN TA2201290		N/A	Equity/Index	UBS-	07/11/2022	07/12/2023	07/12/2023	Expiration	3,184	936,316	294.0609999999999	14,592	99			14,592								0/0
UESMPI-EUROPEAN TA2200200		N/A	Equity/Index	UBS-	02/09/2022	02/08/2023	02/08/2023	Expiration	5,187	1,584,659	301.6501000000000	36,541	01			36,541								0/0
UESMPI-EUROPEAN TA2201643		N/A	Equity/Index	UBS-	08/17/2022	07/31/2023	07/31/2023	Expiration	2,313	679,471	293.7617999999999	11,425	99			11,425								0/0
UESMPI-EUROPEAN TA2202528		N/A	Equity/Index	UBS-	11/14/2022	11/01/2023	11/01/2023	Expiration	2,524	728,859	288.7714000000000	19,349	03			19,349								0/0
UESMPI-EUROPEAN TA2303489		N/A	Equity/Index	UBS-	02/22/2023	12/29/2023	12/29/2023	Expiration	3,000	852,152	284.0505999999999		13,457			13,457								0/0
UESMPI-EUROPEAN TA2202244		N/A	Equity/Index	UBS-	10/17/2022	10/16/2023	10/16/2023	Expiration	4,423	1,256,987	284.1933000000000	26,718	02			26,718								0/0
TA2200267		N/A	Equity/Index	UBS-	02/25/2022	02/17/2023	02/17/2023	Expiration	8,600	2,563,833	298.1200999999999	40,881	98			40,881								0/0
TA2201684		N/A	Equity/Index	UBS-	08/22/2022	07/07/2023	07/07/2023	Expiration	2,645	773,391	292.3974999999999	8,696	99			8,696								0/0
UESMPI-EUROPEAN TA2201330		N/A	Equity/Index	UBS-	06/15/2022	06/14/2023	06/14/2023	Expiration	16,193	4,884,574	300.5978000000000	103,074	01			103,074								0/0
UESMPI-EUROPEAN TA2200318		N/A	Equity/Index	UBS-	03/09/2022	03/03/2023	03/03/2023	Expiration	8,545	2,566,772	300.3829000000000	48,407	01			48,407								0/0
TA2202408		N/A	Equity/Index	UBS-	11/03/2022	11/02/2023	11/02/2023	Expiration	5,882	1,675,572	284.8643999999999	32,677	98			32,677								0/0
TA2202548		N/A	Equity/Index	UBS-	11/16/2022	11/14/2023	11/14/2023	Expiration	8,253	2,386,463	289.1630999999999	55,354	99			55,354								0/0
TA2202773		N/A	Equity/Index	UBS-	12/08/2022	12/08/2023	12/08/2023	Expiration	5,200	1,496,592	287.8061000000000	33,327	01			33,327								0/0
TA2201045		N/A	Equity/Index	UBS-	06/06/2022	05/25/2023	05/25/2023	Expiration	3,429	1,043,287	304.2540000000000	15,120	02			15,120								0/0
TA2202159		N/A	Equity/Index	UBS-	10/06/2022	09/14/2023	09/14/2023	Expiration	2,953	842,295	285.2337	11,138				11,138								0/0
TA2201261		N/A	Equity/Index	UBS-	07/07/2022	07/06/2023	07/06/2023	Expiration	25,694	7,540,511	293.4735999999999	163,260	98			163,260								0/0
TA2202553		N/A	Equity/Index	UBS-	11/17/2022	11/16/2023	11/16/2023	Expiration	4,365	1,256,104	287.7672	21,742				21,742								0/0
TA2200751		N/A	Equity/Index	UBS-	05/04/2022	05/02/2023	05/02/2023	Expiration	6,000	1,826,586	304.4309999999999	47,257	98			47,257								0/0
TA2201516		N/A	Equity/Index	UBS-	08/05/2022	08/07/2023	08/07/2023	Expiration	2,043	600,000	293.6220999999999	12,132	99			12,132								0/0
TA2200129		N/A	Equity/Index	UBS-	02/02/2022	02/01/2023	02/01/2023	Expiration	8,474	2,552,068	301.1644999999999	57,716	98			57,716								0/0
TA2200266		N/A	Equity/Index	UBS-	02/25/2022	02/22/2023	02/22/2023	Expiration	7,000	2,086,841	298.1200999999999	54,781	98			54,781								0/0
TA2202329		N/A	Equity/Index	UBS-	10/27/2022	10/25/2023	10/25/2023	Expiration	4,500	1,284,818	285.5149999999999	32,669	99			32,669								0/0
TA2202263		N/A	Equity/Index	UBS-	10/19/2022	10/18/2023	10/18/2023	Expiration	1,476	418,631	293.6252000000000	8,808	01			8,808								0/0
UESMPI-EUROPEAN TA2201580		N/A	Equity/Index	UBS-	08/12/2022	08/11/2023	08/11/2023	Expiration	3,380	1,000,000	295.8381999999999	22,060	97			22,060								0/0
UESMPI-EUROPEAN TA2200205		N/A	Equity/Index	UBS-	02/10/2022	02/10/2023	02/10/2023	Expiration	5,352	1,600,000	288.959	32,998				32,998								0/0
TA2201625		N/A	Equity/Index	UBS-	09/02/2022	08/31/2023	08/31/2023	Expiration	5,500	1,585,981	288.3600999999999	34,543	98			34,543								0/0
TA2200817		N/A	Equity/Index	UBS-	05/13/2022	05/12/2023	05/12/2023	Expiration	9,251	2,800,000	302.6621000000000	57,680	01			57,680								0/0
TA2202029		N/A	Equity/Index	UBS-	09/22/2022	09/19/2023	09/19/2023	Expiration	6,274	1,739,245	286.7778999999999	31,394	99			31,394								0/0
UESMPI-EUROPEAN TA2201898		N/A	Equity/Index	UBS-	09/09/2022	09/08/2023	09/08/2023	Expiration	8,600	2,493,051	289.8895999999999	58,436	97			58,436								0/0
TA2202713		N/A	Equity/Index	UBS-	12/02/2022	12/04/2023	12/04/2023	Expiration	8,283	2,400,000	289.7477000000000	49,704	01			49,704								0/0

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Maturity or Expiration Date	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
UESMPI-EUROPEAN TA2202175		N/A	Equity/Index	UBS-	10/07/2022	10/06/2023	10/06/2023	Expiration	4,912	1,400,000	285.0181	28,112				28,112						(28,112)		0/0
UESMPI-EUROPEAN TA2202426		N/A	Equity/Index	UBS-	11/04/2022	11/06/2023	11/06/2023	Expiration	1,740	500,000	287.3553	9,830				9,830						(9,830)		0/0
UESMPI-EUROPEAN TA2200104		N/A	Equity/Index	UBS-	01/28/2022	01/24/2023	01/24/2023	Expiration	3,000	891,733	98	22,329	297,244,399,999,999			22,329						(22,329)		0/0
UESMPI-EUROPEAN TA2200976		N/A	Equity/Index	UBS-	05/27/2022	05/26/2023	05/26/2023	Expiration	7,880	2,400,000	304.567799999999	49,632	304,567,999,999,999			49,632						(49,632)		0/0
TA2200072		N/A	Equity/Index	UBS-	01/21/2022	01/20/2023	01/20/2023	Expiration	6,058	1,800,000	297.148700000000	36,320	297,148,700,000,000			36,320						(36,320)		0/0
UESMPI-EUROPEAN TA2201110		N/A	Equity/Index	UBS-	06/10/2022	04/13/2023	04/13/2023	Expiration	3,000	909,285	303.0951	15,250	288,225,799,999,999			15,250						(15,250)		0/0
TA2202620		N/A	Equity/Index	UBS-	11/23/2022	11/24/2023	11/24/2023	Expiration	8,674	2,500,000	99	52,425	288,225,799,999,999			52,425						(52,425)		0/0
UESMPI-EUROPEAN TA2202215		N/A	Equity/Index	UBS-	10/14/2022	10/13/2023	10/13/2023	Expiration	15,000	4,259,256	283.9504	82,403				82,403						(82,403)		0/0
TA2202211		N/A	Equity/Index	UBS-	10/14/2022	10/12/2023	10/12/2023	Expiration	15,500	4,401,231	283.9504	87,733	302,749,500,000,000			87,733						(87,733)		0/0
TA2200511		N/A	Equity/Index	UBS-	04/04/2022	04/03/2023	04/03/2023	Expiration	3,213	972,734	01	20,797	295,768,700,000,000			20,797						(20,797)		0/0
TA2201506		N/A	Equity/Index	UBS-	08/04/2022	07/14/2023	07/14/2023	Expiration	3,000	887,306	02	17,785	295,768,700,000,000			17,785						(17,785)		0/0
UESMPI-EUROPEAN TA2200683		N/A	Equity/Index	UBS-	04/22/2022	03/23/2023	03/23/2023	Expiration	2,500	763,019	01	13,130	305,207,600,000,000			13,130						(13,130)		0/0
UESMPI-EUROPEAN TA2202650		N/A	Equity/Index	UBS-	12/15/2022	12/14/2023	12/14/2023	Expiration	6,431	1,851,314	287.8734	29,961	288,225,799,999,999			29,961						(29,961)		0/0
TA2202618		N/A	Equity/Index	UBS-	11/23/2022	11/17/2023	11/17/2023	Expiration	13,184	3,800,000	99	88,426	288,225,799,999,999			88,426						(88,426)		0/0
TA2202975		N/A	Equity/Index	UBS-	12/30/2022	12/27/2023	12/27/2023	Expiration	9,815	2,833,719	288.7131	64,123				64,123						(64,123)		0/0
TA2200651		N/A	Equity/Index	UBS-	04/19/2022	04/06/2023	04/06/2023	Expiration	5,350	1,642,730	307.0523	30,446	304,254,000,000,000			30,446						(30,446)		0/0
UESMPI-EUROPEAN TA2201047		N/A	Equity/Index	UBS-	06/06/2022	06/02/2023	06/02/2023	Expiration	15,589	4,743,016	02	102,541	302,832,800,000,000			102,541						(102,541)		0/0
TA2200299		N/A	Equity/Index	UBS-	03/04/2022	03/02/2023	03/02/2023	Expiration	6,000	1,816,997	02	52,323	302,832,800,000,000			52,323						(52,323)		0/0
TA2201878		N/A	Equity/Index	UBS-	09/08/2022	09/07/2023	09/07/2023	Expiration	11,266	3,247,527	99	62,575	288,250,909,999,999			62,575						(62,575)		0/0
TA2202696		N/A	Equity/Index	UBS-	12/01/2022	11/28/2023	11/28/2023	Expiration	6,637	1,924,207	289.9212	51,444				51,444						(51,444)		0/0
TA2202160		N/A	Equity/Index	UBS-	10/06/2022	10/05/2023	10/05/2023	Expiration	3,700	1,055,365	285.2337	17,243	287,034,400,000,000			17,243						(17,243)		0/0
TA2202448		N/A	Equity/Index	UBS-	11/07/2022	10/31/2023	10/31/2023	Expiration	3,475	987,445	01	26,889	287,034,400,000,000			26,889						(26,889)		0/0
TA2201108		N/A	Equity/Index	UBS-	06/10/2022	05/02/2023	05/02/2023	Expiration	3,000	909,285	303.0951	18,199	295,379,700,000,000			18,199						(18,199)		0/0
TA2200091		N/A	Equity/Index	UBS-	01/26/2022	01/26/2023	01/26/2023	Expiration	1,016	300,000	01	6,148	292,667,599,999,999			6,148						(6,148)		0/0
TA2201764		N/A	Equity/Index	UBS-	08/26/2022	08/25/2023	08/25/2023	Expiration	5,125	1,500,000	99	30,855	304,366,600,000,000			30,855						(30,855)		0/0
TA2200714		N/A	Equity/Index	UBS-	04/27/2022	04/26/2023	04/26/2023	Expiration	7,100	2,161,003	01	43,568	302,832,800,000,000			43,568						(43,568)		0/0
TA2200290		N/A	Equity/Index	UBS-	03/04/2022	03/01/2023	03/01/2023	Expiration	4,000	1,211,331	302.832800000000	37,947	302,832,800,000,000			37,947						(37,947)		0/0
UESMPI-EUROPEAN TA2200716		N/A	Equity/Index	UBS-	05/05/2022	05/04/2023	05/04/2023	Expiration	11,498	3,493,390	99	71,084	303,825,699,999,999			71,084						(71,084)		0/0
TA2200095		N/A	Equity/Index	UBS-	01/27/2022	01/27/2023	01/27/2023	Expiration	6,782	2,000,036	98	40,619	294,903,599,999,999			40,619						(40,619)		0/0
UESMPI-EUROPEAN TA2201390		N/A	Equity/Index	UBS-	07/22/2022	07/24/2023	07/24/2023	Expiration	3,067	900,000	99	18,342	293,432,799,999,999			18,342						(18,342)		0/0
TA2200048		N/A	Equity/Index	UBS-	01/14/2022	01/13/2023	01/13/2023	Expiration	9,500	2,853,175	01	54,335	300,334,200,000,000			54,335						(54,335)		0/0
TA2202772		N/A	Equity/Index	UBS-	12/08/2022	12/06/2023	12/06/2023	Expiration	8,680	2,498,157	01	60,631	287,806,100,000,000			60,631						(60,631)		0/0
UESMPI-EUROPEAN TA2201046		N/A	Equity/Index	UBS-	06/06/2022	05/19/2023	05/19/2023	Expiration	2,969	903,330	02	13,105	304,254,000,000,000			13,105						(13,105)		0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Maturity or Expiration Date	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
UESMPI-EUROPEAN TA2202262		N/A	Equity/Index	UBS-	10/19/2022	10/17/2023	10/17/2023	Expiration	3,664	1,039,203	283.62520000000000	23,891	23,891			23,891					(23,891)			0/0
UESMPI-EUROPEAN TA2200127		N/A	Equity/Index	UBS-	02/02/2022	01/30/2023	01/30/2023	Expiration	2,338	704,123	301.16449999999999	19,333	19,333			19,333					(19,333)			0/0
UESMPI-EUROPEAN TA2200018		N/A	Equity/Index	UBS-	01/07/2022	01/09/2023	01/09/2023	Expiration	3,996	1,200,000	300.3349	23,791	23,791			23,791					(23,791)			0/0
TA2202666		N/A	Equity/Index	UBS-	11/28/2022	11/21/2023	11/21/2023	Expiration	2,642	758,784	287.20049999999999	18,011	18,011			18,011					(18,011)			0/0
TA2201542		N/A	Equity/Index	UBS-	08/08/2022	08/04/2023	08/04/2023	Expiration	8,600	2,534,184	294.67250000000000	56,929	56,929			56,929					(56,929)			0/0
TA2201133		N/A	Equity/Index	UBS-	06/16/2022	06/14/2023	06/14/2023	Expiration	16,183	4,866,212	300.69900000000000	96,902	96,902			96,902					(96,902)			0/0
TA2200612		N/A	Equity/Index	UBS-	04/14/2022	04/13/2023	04/13/2023	Expiration	6,241	1,921,133	307.8245	38,254	38,254			38,254					(38,254)			0/0
TA2200041		N/A	Equity/Index	UBS-	01/12/2022	01/11/2023	01/11/2023	Expiration	5,712	1,723,984	301.81790000000000	34,909	34,909			34,909					(34,909)			0/0
TA2202023		N/A	Equity/Index	UBS-	09/21/2022	09/19/2023	09/19/2023	Expiration	1,185	340,386	287.24520000000000	6,534	6,534			6,534					(6,534)			0/0
TA2201642		N/A	Equity/Index	UBS-	08/17/2022	08/16/2023	08/16/2023	Expiration	11,111	3,263,987	293.76179999999999	57,306	57,306			57,306					(57,306)			0/0
TA2201139		N/A	Equity/Index	UBS-	06/17/2022	06/16/2023	06/16/2023	Expiration	2,337	700,000	299.53050000000000	14,651	14,651			14,651					(14,651)			0/0
TA2202531		N/A	Equity/Index	UBS-	11/14/2022	11/10/2023	11/10/2023	Expiration	7,878	2,274,941	288.77140000000000	47,764	47,764			47,764					(47,764)			0/0
UESMPI-EUROPEAN TA2200650		N/A	Equity/Index	UBS-	05/16/2022	05/03/2023	05/03/2023	Expiration	4,376	1,328,148	303.50729999999999	31,238	31,238			31,238					(31,238)			0/0
TA2201561		N/A	Equity/Index	UBS-	08/10/2022	08/09/2023	08/09/2023	Expiration	8,582	2,540,393	295.6896	62,311	62,311			62,311					(62,311)			0/0
TA2202031		N/A	Equity/Index	UBS-	09/22/2022	09/20/2023	09/20/2023	Expiration	6,189	1,774,868	286.77789999999999	36,755	36,755			36,755					(36,755)			0/0
TA2202738		N/A	Equity/Index	UBS-	12/05/2022	11/29/2023	11/29/2023	Expiration	2,790	804,666	288.41090000000000	19,316	19,316			19,316					(19,316)			0/0
TA2202669		N/A	Equity/Index	UBS-	12/16/2022	12/12/2023	12/12/2023	Expiration	7,373	2,117,306	287.17020000000000	49,220	49,220			49,220					(49,220)			0/0
TA2200898		N/A	Equity/Index	UBS-	05/18/2022	05/17/2023	05/17/2023	Expiration	8,033	2,429,200	302.40199999999999	54,096	54,096			54,096					(54,096)			0/0
TA2200042		N/A	Equity/Index	UBS-	01/12/2022	01/10/2023	01/10/2023	Expiration	5,588	1,686,558	301.81790000000000	42,218	42,218			42,218					(42,218)			0/0
TA2201104		N/A	Equity/Index	UBS-	06/10/2022	05/10/2023	05/10/2023	Expiration	2,000	606,190	303.0951	10,723	10,723			10,723					(10,723)			0/0
TA2201044		N/A	Equity/Index	UBS-	06/06/2022	05/18/2023	05/18/2023	Expiration	3,043	925,845	304.25400000000000	21,326	21,326			21,326					(21,326)			0/0
TA2201384		N/A	Equity/Index	UBS-	07/21/2022	07/20/2023	07/20/2023	Expiration	5,849	1,713,938	293.03089999999999	31,917	31,917			31,917					(31,917)			0/0
TA2200425		N/A	Equity/Index	UBS-	03/24/2022	03/23/2023	03/23/2023	Expiration	8,500	2,571,212	302.49549999999999	60,168	60,168			60,168					(60,168)			0/0
TA2202976		N/A	Equity/Index	UBS-	12/30/2022	12/28/2023	12/28/2023	Expiration	6,986	2,016,950	288.7131	35,828	35,828			35,828					(35,828)			0/0
TA2203974		N/A	Equity/Index	UBS-	03/18/2022	03/17/2023	03/17/2023	Expiration	9,944	3,000,000	301.67880000000000	64,431	64,431			64,431					(64,431)			0/0
TA2200682		N/A	Equity/Index	UBS-	04/22/2022	04/20/2023	04/20/2023	Expiration	4,800	1,464,996	305.20760000000000	30,179	30,179			30,179					(30,179)			0/0
TA2202552		N/A	Equity/Index	UBS-	11/17/2022	11/15/2023	11/15/2023	Expiration	5,564	1,601,137	287.7672	26,747	26,747			26,747					(26,747)			0/0
TA2202087		N/A	Equity/Index	UBS-	09/28/2022	09/27/2023	09/27/2023	Expiration	9,428	2,677,832	284.02969999999999	56,082	56,082			56,082					(56,082)			0/0
TA2200912		N/A	Equity/Index	UBS-	05/20/2022	05/05/2023	05/05/2023	Expiration	2,500	757,361	302.9443	12,590	12,590			12,590					(12,590)			0/0
TA2200542		N/A	Equity/Index	UBS-	04/06/2022	04/05/2023	04/05/2023	Expiration	8,480	2,584,264	303.10449999999999	45,652	45,652			45,652					(45,652)			0/0
TA2202771		N/A	Equity/Index	UBS-	12/08/2022	12/05/2023	12/05/2023	Expiration	14,580	4,196,213	287.80610000000000	97,864	97,864			97,864					(97,864)			0/0
TA2201896		N/A	Equity/Index	UBS-	09/09/2022	09/08/2023	09/08/2023	Expiration	6,200	1,797,316	289.88959999999999	33,037	33,037			33,037					(33,037)			0/0
TA2202001		N/A	Equity/Index	UBS-	09/19/2022	09/15/2023	09/15/2023	Expiration	6,570	1,890,730	287.7824	26,677	26,677			26,677					(26,677)			0/0

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Maturity or Expiration Date	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
UESMPI-EUROPEAN TA2201592		N/A	Equity/Index	UBS-	08/12/2022	08/14/2023	08/14/2023	Expiration	2,704	800,000	295,838,939,999,999	16,208	16,208			16,208					(16,208)			0/0
UESMPI-EUROPEAN TA2200730		N/A	Equity/Index	UBS-	04/28/2022	04/14/2023	04/14/2023	Expiration	3,000	910,706	303,568,800,000,000	16,431	16,431			16,431					(16,431)			0/0
UESMPI-EUROPEAN TA2200201		N/A	Equity/Index	UBS-	02/09/2022	02/03/2023	02/03/2023	Expiration	4,507	1,359,537	301,650,100,000,000	33,867	33,867			33,867					(33,867)			0/0
UESMPI-EUROPEAN TA2200769		N/A	Equity/Index	UBS-	05/06/2022	05/05/2023	05/05/2023	Expiration	18,100	5,490,336	303,333,500,000,000	112,524	112,524			112,524					(112,524)			0/0
UESMPI-EUROPEAN TA2200186		N/A	Equity/Index	UBS-	02/04/2022	01/11/2023	01/11/2023	Expiration	3,220	962,769	298,966,699,999,999	17,199	17,199			17,199					(17,199)			0/0
UESMPI-EUROPEAN TA2202790		N/A	Equity/Index	UBS-	12/09/2022	12/08/2023	12/08/2023	Expiration	13,912	4,000,000	287,517,700,000,000	88,640	88,640			88,640					(88,640)			0/0
UESMPI-EUROPEAN TA2200220		N/A	Equity/Index	UBS-	02/14/2022	02/10/2023	02/10/2023	Expiration	3,726	1,108,453	297,491,300,000,000	19,299	19,299			19,299					(19,299)			0/0
UESMPI-EUROPEAN TA2201195		N/A	Equity/Index	UBS-	06/27/2022	06/23/2023	06/23/2023	Expiration	7,968	2,371,923	297,681,100,000,000	43,571	43,571			43,571					(43,571)			0/0
UESMPI-EUROPEAN TA2201708		N/A	Equity/Index	UBS-	08/24/2022	08/22/2023	08/22/2023	Expiration	6,940	2,033,116	300,444,000,000,000	45,194	45,194			45,194					(45,194)			0/0
UESMPI-EUROPEAN TA2200288		N/A	Equity/Index	UBS-	03/02/2022	03/01/2023	03/01/2023	Expiration	7,681	2,307,710	284,364,399,999,999	52,230	52,230			52,230					(52,230)			0/0
UESMPI-EUROPEAN TA2202441		N/A	Equity/Index	UBS-	11/03/2022	11/02/2023	11/02/2023	Expiration	4,289	1,221,793	294,864,399,999,999	17,526	17,526			17,526					(17,526)			0/0
UESMPI-EUROPEAN TA2200301		N/A	Equity/Index	UBS-	03/04/2022	02/08/2023	02/08/2023	Expiration	6,000	1,816,997	302,832,800,000,000	34,033	34,033			34,033					(34,033)			0/0
UESMPI-EUROPEAN TA2202520		N/A	Equity/Index	UBS-	10/26/2022	10/25/2023	10/25/2023	Expiration	6,825	1,947,785	285,389,700,000,000	38,349	38,349			38,349					(38,349)			0/0
UESMPI-EUROPEAN TA2201380		N/A	Equity/Index	UBS-	07/22/2022	07/21/2023	07/21/2023	Expiration	6,134	1,800,000	293,432,799,999,999	36,504	36,504			36,504					(36,504)			0/0
UESMPI-EUROPEAN TA2201967		N/A	Equity/Index	UBS-	09/15/2022	09/14/2023	09/14/2023	Expiration	12,689	3,653,100	287,894,999,999,999	65,525	65,525			65,525					(65,525)			0/0
UESMPI-EUROPEAN TA2200433		N/A	Equity/Index	UBS-	03/25/2022	03/24/2023	03/24/2023	Expiration	6,474	1,961,425	302,969,600,000,000	42,082	42,082			42,082					(42,082)			0/0
UESMPI-EUROPEAN TA2200652		N/A	Equity/Index	UBS-	04/19/2022	04/05/2023	04/05/2023	Expiration	2,206	677,357	307,052,300,000,000	16,681	16,681			16,681					(16,681)			0/0
UESMPI-EUROPEAN TA2201338		N/A	Equity/Index	UBS-	07/15/2022	07/12/2023	07/12/2023	Expiration	8,000	2,338,662	292,332,800,000,000	56,583	56,583			56,583					(56,583)			0/0
UESMPI-EUROPEAN TA2201652		N/A	Equity/Index	UBS-	08/18/2022	08/17/2023	08/17/2023	Expiration	9,215	2,709,382	294,018,700,000,000	52,099	52,099			52,099					(52,099)			0/0
UESMPI-EUROPEAN TA2201109		N/A	Equity/Index	UBS-	06/10/2022	04/21/2023	04/21/2023	Expiration	4,000	1,212,380	303,095,100,000,000	23,579	23,579			23,579					(23,579)			0/0
UESMPI-EUROPEAN TA2201813		N/A	Equity/Index	UBS-	08/31/2022	08/29/2023	08/29/2023	Expiration	7,774	2,254,050	289,947,299,999,999	38,153	38,153			38,153					(38,153)			0/0
UESMPI-EUROPEAN TA2201824		N/A	Equity/Index	UBS-	09/02/2022	09/01/2023	09/01/2023	Expiration	3,500	1,009,260	288,360,999,999,999	23,926	23,926			23,926					(23,926)			0/0
UESMPI-EUROPEAN TA2202474		N/A	Equity/Index	UBS-	11/09/2022	11/07/2023	11/07/2023	Expiration	9,307	2,661,150	295,928,899,999,999	54,086	54,086			54,086					(54,086)			0/0
UESMPI-EUROPEAN TA2201171		N/A	Equity/Index	UBS-	06/24/2022	06/23/2023	06/23/2023	Expiration	5,000	1,488,857	297,974,000,000,000	37,756	37,756			37,756					(37,756)			0/0
UESMPI-EUROPEAN TA2201042		N/A	Equity/Index	UBS-	06/06/2022	05/17/2023	05/17/2023	Expiration	4,057	1,234,358	304,254,000,000,000	16,598	16,598			16,598					(16,598)			0/0
UESMPI-EUROPEAN TA2200102		N/A	Equity/Index	UBS-	01/28/2022	01/20/2023	01/20/2023	Expiration	5,000	1,486,222	297,244,399,999,999	36,887	36,887			36,887					(36,887)			0/0
UESMPI-EUROPEAN TA2200660		N/A	Equity/Index	UBS-	04/20/2022	04/17/2023	04/17/2023	Expiration	1,934	584,982	307,643,999,999,999	12,784	12,784			12,784					(12,784)			0/0
UESMPI-EUROPEAN TA2202157		N/A	Equity/Index	UBS-	10/06/2022	10/03/2023	10/03/2023	Expiration	5,274	1,504,323	285,239,700,000,000	33,531	33,531			33,531					(33,531)			0/0
UESMPI-EUROPEAN TA2202428		N/A	Equity/Index	UBS-	11/04/2022	11/03/2023	11/03/2023	Expiration	7,308	2,100,000	287,353,300,000,000	41,097	41,097			41,097					(41,097)			0/0
UESMPI-EUROPEAN TA2202530		N/A	Equity/Index	UBS-	11/14/2022	11/10/2023	11/10/2023	Expiration	14,127	4,079,474	288,771,400,000,000	91,241	91,241			91,241					(91,241)			0/0
UESMPI-EUROPEAN TA2200510		N/A	Equity/Index	UBS-	04/04/2022	03/31/2023	03/31/2023	Expiration	13,626	4,125,265	302,749,500,000,000	110,207	110,207			110,207					(110,207)			0/0
UESMPI-EUROPEAN TA2201591		N/A	Equity/Index	UBS-	08/12/2022	08/11/2023	08/11/2023	Expiration	12,169	3,600,000	295,838,999,999,999	72,576	72,576			72,576					(72,576)			0/0
UESMPI-EUROPEAN TA2202449		N/A	Equity/Index	UBS-	11/07/2022	10/31/2023	10/31/2023	Expiration	6,800	1,951,834	287,034,400,000,000	47,936	47,936			47,936					(47,936)			0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Maturity or Expiration Date	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
UESMPI-EUROPEAN TA2201579		N/A	Equity/Index	UBS-	08/11/2022	08/10/2023	08/10/2023	Expiration	5,437	1,606,160	295,413,000,000,000	31,318	31,318			31,318								0/0
UESMPI-EUROPEAN TA2200014		N/A	Equity/Index	UBS-	01/06/2022	01/03/2023	01/03/2023	Expiration	7,833	2,354,349	300,567,999,999,999	50,005	50,005			50,005								0/0
UESMPI-EUROPEAN TA2201097		N/A	Equity/Index	UBS-	06/09/2022	06/08/2023	06/08/2023	Expiration	9,767	2,972,081	304,298,200,000,000	59,720	59,720			59,720								0/0
UESMPI-EUROPEAN TA2201663		N/A	Equity/Index	UBS-	08/19/2022	08/18/2023	08/18/2023	Expiration	3,000	879,640	293,213,999,999,999	20,150	20,150			20,150								0/0
UESMPI-EUROPEAN TA2200915		N/A	Equity/Index	UBS-	05/20/2022	05/19/2023	05/19/2023	Expiration	3,500	1,060,305	302,944,318	26,431	26,431			26,431								0/0
UESMPI-EUROPEAN TA2200128		N/A	Equity/Index	UBS-	02/02/2022	01/31/2023	01/31/2023	Expiration	4,082	1,229,353	301,164,499,999,999	29,846	29,846			29,846								0/0
UESMPI-EUROPEAN TA2202663		N/A	Equity/Index	UBS-	11/28/2022	11/21/2023	11/21/2023	Expiration	1,400	402,081	287,200,499,999,999	8,672	8,672			8,672								0/0
UESMPI-EUROPEAN TA2200069		N/A	Equity/Index	UBS-	01/20/2022	01/20/2023	01/20/2023	Expiration	5,707	1,700,000	297,854,284	34,427	34,427			34,427								0/0
TA2202412		N/A	Equity/Index	UBS-	11/03/2022	11/01/2023	11/01/2023	Expiration	2,567	731,247	284,864,399,999,999	9,796	9,796			9,796								0/0
TA2202922		N/A	Equity/Index	UBS-	12/12/2022	12/12/2023	12/12/2023	Expiration	8,687	2,500,000	302,401,999,999,999	52,000	52,000			52,000								0/0
UESMPI-EUROPEAN TA2200900		N/A	Equity/Index	UBS-	05/18/2022	05/18/2023	05/18/2023	Expiration	8,929	2,700,000	302,401,999,999,999	56,354	56,354			56,354								0/0
UESMPI-EUROPEAN TA2201177		N/A	Equity/Index	UBS-	06/13/2022	05/19/2023	05/19/2023	Expiration	2,437	734,411	301,367,999,999,999	11,369	11,369			11,369								0/0
UESMPI-EUROPEAN TA2201627		N/A	Equity/Index	UBS-	09/02/2022	09/01/2023	09/01/2023	Expiration	15,000	4,325,402	288,300,099,999,999	89,444	89,444			89,444								0/0
UESMPI-EUROPEAN TA2202264		N/A	Equity/Index	UBS-	10/19/2022	10/17/2023	10/17/2023	Expiration	4,258	1,207,676	283,625,000,000,000	25,195	25,195			25,195								0/0
UESMPI-EUROPEAN TA2200487		N/A	Equity/Index	UBS-	03/31/2022	03/29/2023	03/29/2023	Expiration	3,887	1,175,093	302,313,699,999,999	23,365	23,365			23,365								0/0
TA2201978		N/A	Equity/Index	UBS-	09/16/2022	09/18/2023	09/18/2023	Expiration	2,085	600,000	287,825,699,999,999	11,988	11,988			11,988								0/0
TA2202594		N/A	Equity/Index	UBS-	11/21/2022	09/29/2023	09/29/2023	Expiration	4,619	1,327,537	287,407,899,999,999	23,995	23,995			23,995								0/0
TA2200734		N/A	Equity/Index	UBS-	04/29/2022	04/27/2023	04/27/2023	Expiration	7,800	2,387,837	303,568,800,000,000	54,833	54,833			54,833								0/0
TA2201707		N/A	Equity/Index	UBS-	08/24/2022	08/23/2023	08/23/2023	Expiration	10,400	3,046,744	292,956,200,000,000	66,538	66,538			66,538								0/0
UESMPI-EUROPEAN TA2201500		N/A	Equity/Index	UBS-	08/03/2022	08/01/2023	08/01/2023	Expiration	8,826	2,600,000	294,592,288	57,018	57,018			57,018								0/0
TA2202764		N/A	Equity/Index	UBS-	12/07/2022	12/06/2023	12/06/2023	Expiration	3,851	1,109,215	288,033,000,000,000	23,551	23,551			23,551								0/0
TA2202410		N/A	Equity/Index	UBS-	11/03/2022	11/02/2023	11/02/2023	Expiration	3,734	1,063,684	284,864,399,999,999	21,793	21,793			21,793								0/0
TA2202086		N/A	Equity/Index	UBS-	09/28/2022	09/26/2023	09/26/2023	Expiration	11,182	3,176,020	284,026,699,999,999	70,146	70,146			70,146								0/0
TA2202831		N/A	Equity/Index	UBS-	12/13/2022	12/13/2023	12/13/2023	Expiration	12,116	3,500,000	288,876,500,000,000	73,570	73,570			73,570								0/0
TA2202950		N/A	Equity/Index	UBS-	12/28/2022	12/27/2023	12/27/2023	Expiration	6,338	1,826,800	288,228,800,000,000	46,536	46,536			46,536								0/0
TA2203072		N/A	Equity/Index	UBS-	03/18/2022	03/01/2023	03/01/2023	Expiration	6,002	1,810,630	301,678,800,000,000	38,795	38,795			38,795								0/0
TA2200730		N/A	Equity/Index	UBS-	04/29/2022	04/28/2023	04/28/2023	Expiration	3,000	910,706	303,568,800,000,000	20,933	20,933			20,933								0/0
TA2201337		N/A	Equity/Index	UBS-	07/15/2022	07/14/2023	07/14/2023	Expiration	20,000	5,846,656	292,332,800,000,000	123,148	123,148			123,148								0/0
TA2201763		N/A	Equity/Index	UBS-	08/26/2022	08/25/2023	08/25/2023	Expiration	15,717	4,600,000	292,667,599,999,999	95,542	95,542			95,542								0/0
TA2202194		N/A	Equity/Index	UBS-	10/12/2022	10/10/2023	10/10/2023	Expiration	4,148	1,179,755	284,415,318	23,047	23,047			23,047								0/0
TA2200452		N/A	Equity/Index	UBS-	03/28/2022	02/03/2023	02/03/2023	Expiration	4,308	1,303,491	302,574,598	23,848	23,848			23,848								0/0
TA2201253		N/A	Equity/Index	UBS-	07/06/2022	07/05/2023	07/05/2023	Expiration	3,831	1,119,463	292,217,799,999,999	22,258	22,258			22,258								0/0
TA2202413		N/A	Equity/Index	UBS-	11/03/2022	11/01/2023	11/01/2023	Expiration	3,361	957,429	284,864,399,999,999	18,408	18,408			18,408								0/0

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Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Maturity or Expiration Date	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
UESMPI-EUROPEAN TA2200402		N/A	Equity/Index	UBS-	03/22/2022	03/20/2023	03/20/2023	Expiration	1,500	452,953	301.968900000000	10,337	10,337			10,337								0/0
UESMPI-EUROPEAN TA2202296		N/A	Equity/Index	UBS-	10/24/2022	10/23/2023	10/23/2023	Expiration	5,262	1,494,067	283.935099999999	31,324	31,324			31,324								0/0
UESMPI-EUROPEAN TA2200357		N/A	Equity/Index	UBS-	03/16/2022	03/14/2023	03/14/2023	Expiration	12,085	3,623,505	299.8349	85,090	85,090			85,090								0/0
TA2200101		N/A	Equity/Index	UBS-	01/28/2022	01/25/2023	01/25/2023	Expiration	3,500	1,040,355	297.244399999999	27,564	27,564			27,564								0/0
TA2202066		N/A	Equity/Index	UBS-	09/26/2022	09/08/2023	09/08/2023	Expiration	1,932	545,967	282.5917	8,259	8,259			8,259								0/0
TA2200664		N/A	Equity/Index	UBS-	04/20/2022	04/18/2023	04/18/2023	Expiration	3,470	1,067,522	307.643199999999	21,398	21,398			21,398								0/0
TA2200427		N/A	Equity/Index	UBS-	03/24/2022	03/22/2023	03/22/2023	Expiration	3,800	1,149,483	302.495499999999	25,414	25,414			25,414								0/0
TA2303490		N/A	Equity/Index	UBS-	02/22/2023	10/19/2023	10/19/2023	Expiration	3,000	852,152	284.050599999999	17,333	17,333			17,333								0/0
TA2201662		N/A	Equity/Index	UBS-	08/19/2022	08/18/2023	08/18/2023	Expiration	15,600	4,574,129	233.213399999999	85,758	85,758			85,758								0/0
TA2201106		N/A	Equity/Index	UBS-	06/10/2022	04/17/2023	04/17/2023	Expiration	3,000	909,285	303.0951	12,932	12,932			12,932								0/0
UESMPI-EUROPEAN TA2203692		N/A	Equity/Index	UBS-	11/23/2022	11/22/2023	11/22/2023	Expiration	17,348	5,000,000	288.225799999999	106,550	106,550			106,550								0/0
UESMPI-EUROPEAN TA2200913		N/A	Equity/Index	UBS-	05/13/2022	05/15/2023	05/15/2023	Expiration	5,286	1,600,000	302.662100000000	33,120	33,120			33,120								0/0
UESMPI-EUROPEAN TA2202762		N/A	Equity/Index	UBS-	12/07/2022	12/07/2023	12/07/2023	Expiration	7,991	2,301,672	286.033000000000	48,881	48,881			48,881								0/0
TA2200208		N/A	Equity/Index	UBS-	02/11/2022	02/09/2023	02/09/2023	Expiration	5,000	1,490,092	286.016399999999	28,860	28,860			28,860								0/0
TA2200451		N/A	Equity/Index	UBS-	03/28/2022	03/27/2023	03/27/2023	Expiration	1,942	587,600	302.5745	12,330	12,330			12,330								0/0
TA2202711		N/A	Equity/Index	UBS-	12/02/2022	12/01/2023	12/01/2023	Expiration	15,531	4,500,000	289.747700000000	95,985	95,985			95,985								0/0
TA2200953		N/A	Equity/Index	UBS-	05/25/2022	05/23/2023	05/23/2023	Expiration	10,428	3,164,744	303.465200000000	75,702	75,702			75,702								0/0
TA2202475		N/A	Equity/Index	UBS-	11/09/2022	11/08/2023	11/08/2023	Expiration	8,024	2,294,302	285.928899999999	37,137	37,137			37,137								0/0
TA2200325		N/A	Equity/Index	UBS-	03/10/2022	03/08/2023	03/08/2023	Expiration	6,403	1,920,893	299.998899999999	38,363	38,363			38,363								0/0
TA2200403		N/A	Equity/Index	UBS-	03/22/2022	03/15/2023	03/15/2023	Expiration	4,000	1,207,876	301.968900000000	34,241	34,241			34,241								0/0
TA2201682		N/A	Equity/Index	UBS-	08/22/2022	07/21/2023	07/21/2023	Expiration	1,073	313,743	292.397489999999	5,757	5,757			5,757								0/0
TA2201680		N/A	Equity/Index	UBS-	08/22/2022	08/02/2023	08/02/2023	Expiration	3,872	1,132,163	292.397489999999	12,024	12,024			12,024								0/0
TA2202697		N/A	Equity/Index	UBS-	12/01/2022	11/29/2023	11/29/2023	Expiration	4,857	1,408,147	289.9212	30,569	30,569			30,569								0/0
TA2200577		N/A	Equity/Index	UBS-	04/11/2022	03/08/2023	03/08/2023	Expiration	1,800	546,253	303.473999999999	8,958	8,958			8,958								0/0
TA2200577		N/A	Equity/Index	UBS-	04/14/2022	08/03/2023	03/09/2023		1,800	546,253	303.473999999999	8,958	8,958			8,958								0/0
TA2200650		N/A	Equity/Index	UBS-	04/19/2022	04/14/2023	04/14/2023	Expiration	17,790	5,462,480	307.0523	110,652	110,652			110,652								0/0
TA2201433		N/A	Equity/Index	UBS-	07/27/2022	07/26/2023	07/26/2023	Expiration	10,170	3,000,000	294.9948	62,880	62,880			62,880								0/0
TA2202150		N/A	Equity/Index	UBS-	10/05/2022	10/03/2023	10/03/2023	Expiration	10,083	2,879,242	285.554100000000	66,678	66,678			66,678								0/0
TA2201118		N/A	Equity/Index	UBS-	06/13/2022	06/05/2023	06/05/2023	Expiration	1,838	553,897	301.358799999999	8,445	8,445			8,445								0/0
TA2200346		N/A	Equity/Index	UBS-	03/14/2022	02/10/2023	02/10/2023	Expiration	4,000	1,196,008	299.001899999999	24,221	24,221			24,221								0/0
TA2202559		N/A	Equity/Index	UBS-	11/18/2022	11/17/2023	11/17/2023	Expiration	14,594	4,200,000	287.793999999999	86,226	86,226			86,226								0/0
TA2200959		N/A	Equity/Index	UBS-	05/26/2022	05/22/2023	05/22/2023	Expiration	4,605	1,400,000	303.997999999999	28,868	28,868			28,868								0/0
TA2202050		N/A	Equity/Index	UBS-	09/23/2022	09/25/2023	09/25/2023	Expiration	3,163	900,000	284.557000000000	17,856	17,856			17,856								0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Maturity or Expiration Date	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
UESMPI-EUROPEAN TA2200698		N/A	Equity/Index	UBS-	04/25/2022	04/24/2023	04/24/2023	Expiration	1,323	401,502	303.4785	7,455	7,455			7,455								0/0
UESMPI-EUROPEAN TA2202265		N/A	Equity/Index	UBS-	10/19/2022	10/19/2023	10/19/2023	Expiration	8,462	2,400,000	01	283,625200000000	49,011			49,011								0/0
UESMPI-EUROPEAN TA2300006		N/A	Equity/Index	UBS-	01/04/2023	11/21/2023	11/21/2023	Expiration	3,500	1,008,095	02	288,027100000000	21,819			21,819								0/0
UESMPI-EUROPEAN TA2202406		N/A	Equity/Index	UBS-	11/03/2022	11/03/2023	11/03/2023	Expiration	7,372	2,100,000	99	284,864399999999	41,328			41,328								0/0
UESMPI-EUROPEAN TA2202100		N/A	Equity/Index	UBS-	09/30/2022	09/28/2023	09/28/2023	Expiration	9,000	2,548,789	01	283,198800000000	57,768			57,768								0/0
UESMPI-EUROPEAN TA2200830		N/A	Equity/Index	UBS-	05/23/2022	05/19/2023	05/19/2023	Expiration	3,500	1,061,629	303.3227	18,218	18,218			18,218								0/0
UESMPI-EUROPEAN TA2201897		N/A	Equity/Index	UBS-	09/09/2022	09/11/2023	09/11/2023	Expiration	2,200	637,757	97	289,889599999999	14,415			14,415								0/0
UESMPI-EUROPEAN TA2201268		N/A	Equity/Index	UBS-	07/08/2022	07/07/2023	07/07/2023	Expiration	8,000	2,351,877	293.9846	56,494	56,494			56,494								0/0
UESMPI-EUROPEAN TA2201432		N/A	Equity/Index	UBS-	07/27/2022	07/27/2023	07/27/2023	Expiration	13,560	4,000,000	294.9948	81,880	81,880			81,880								0/0
TA2201452		N/A	Equity/Index	UBS-	07/29/2022	07/28/2023	07/28/2023	Expiration	5,000	1,482,207	01	296,441300000000	37,650			37,650								0/0
UESMPI-EUROPEAN TA2201954		N/A	Equity/Index	UBS-	07/06/2022	06/30/2023	06/30/2023	Expiration	20,498	5,989,757	98	292,211799999999	88,100			88,100								0/0
UESMPI-EUROPEAN TA2202521		N/A	Equity/Index	UBS-	11/14/2022	11/09/2023	11/09/2023	Expiration	8,430	2,434,343	03	298,771400000000	53,788			53,788								0/0
UESMPI-EUROPEAN TA2200602		N/A	Equity/Index	UBS-	05/11/2022	05/09/2023	05/09/2023	Expiration	6,880	2,078,609	302.1234	50,226	50,226			50,226								0/0
UESMPI-EUROPEAN TA2200331		N/A	Equity/Index	UBS-	03/11/2022	03/02/2023	03/02/2023	Expiration	6,600	1,978,839	99	299,824099999999	27,897			27,897								0/0
UESMPI-EUROPEAN TA2200911		N/A	Equity/Index	UBS-	05/20/2022	04/28/2023	04/28/2023	Expiration	5,000	1,514,722	302.9443	20,563	20,563			20,563								0/0
TA2200576		N/A	Equity/Index	UBS-	04/11/2022	02/13/2023	02/13/2023	Expiration	1,200	384,169	99	303,473999999999	8,733			8,733								0/0
UESMPI-EUROPEAN TA2201339		N/A	Equity/Index	UBS-	07/15/2022	07/11/2023	07/11/2023	Expiration	5,000	1,461,664	02	292,332800000000	31,615			31,615								0/0
TA2202919		N/A	Equity/Index	UBS-	12/23/2022	12/15/2023	12/15/2023	Expiration	10,000	2,884,616	98	288,461599999999	75,837			75,837								0/0
UESMPI-EUROPEAN TA2200713		N/A	Equity/Index	UBS-	04/27/2022	04/25/2023	04/25/2023	Expiration	3,900	1,187,030	01	304,366600000000	22,806			22,806								0/0
UESMPI-EUROPEAN TA2200750		N/A	Equity/Index	UBS-	05/04/2022	05/03/2023	05/03/2023	Expiration	4,000	1,217,724	98	304,430999999999	29,292			29,292								0/0
TA2202243		N/A	Equity/Index	UBS-	10/17/2022	10/13/2023	10/13/2023	Expiration	1,766	501,885	02	284,193300000000	13,150			13,150								0/0
TA2200477		N/A	Equity/Index	UBS-	03/30/2022	03/30/2023	03/30/2023	Expiration	6,582	2,000,000	02	303,878300000000	42,142			42,142								0/0
TA2200958		N/A	Equity/Index	UBS-	05/26/2022	05/26/2023	05/26/2023	Expiration	9,211	2,800,000	99	303,997999999999	58,128			58,128								0/0
TA2202261		N/A	Equity/Index	UBS-	10/19/2022	10/18/2023	10/18/2023	Expiration	4,032	1,143,577	01	283,625200000000	22,906			22,906								0/0
TA2202923		N/A	Equity/Index	UBS-	12/23/2022	12/21/2023	12/21/2023	Expiration	6,000	1,730,770	98	288,461599999999	38,927			38,927								0/0
TA2202376		N/A	Equity/Index	UBS-	10/31/2022	10/27/2023	10/27/2023	Expiration	4,500	1,282,821	01	295,071300000000	30,666			30,666								0/0
TA2200603		N/A	Equity/Index	UBS-	05/12/2022	05/11/2023	05/11/2023	Expiration	10,015	3,027,985	03	302,345000000000	64,014			64,014								0/0
TA2202101		N/A	Equity/Index	UBS-	09/30/2022	09/29/2023	09/29/2023	Expiration	9,000	2,548,789	01	283,198800000000	59,159			59,159								0/0
TA2202030		N/A	Equity/Index	UBS-	09/22/2022	09/21/2023	09/21/2023	Expiration	10,484	3,006,580	99	286,777899999999	54,239			54,239								0/0
TA2201434		N/A	Equity/Index	UBS-	07/27/2022	07/25/2023	07/25/2023	Expiration	8,475	2,500,000	294.9948	54,425	54,425			54,425								0/0
TA2202960		N/A	Equity/Index	UBS-	12/28/2022	12/22/2023	12/22/2023	Expiration	7,600	2,207,840	01	288,229800000000	52,609			52,609								0/0
UESMPI-EUROPEAN TA2200849		N/A	Equity/Index	UBS-	05/16/2022	05/12/2023	05/12/2023	Expiration	5,062	1,536,354	99	303,507299999999	40,337			40,337								0/0
TA2201084		N/A	Equity/Index	UBS-	06/08/2022	06/06/2023	06/06/2023	Expiration	11,939	3,638,146	98	304,727899999999	82,638			82,638								0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Maturity or Expiration Date	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
USNPI-EUROPEAN TA2201378		N/A	Equity/Index	UBS-	07/20/2022	07/19/2023	07/19/2023	Expiration	13,050	3,824,340.02	293.052900000000	79,499	79,499			79,499								0/0
USNPI-EUROPEAN TA2202174		N/A	Equity/Index	UBS-	10/07/2022	10/06/2023	10/06/2023	Expiration	7,017	2,000,000	285.0181	44,540	44,540			44,540								0/0
USNPI-EUROPEAN TA2200239		N/A	Equity/Index	UBS-	02/18/2022	02/21/2023	02/21/2023	Expiration	4,038	1,200,000.01	297.178400000000	24,871	24,871			24,871								0/0
USNPI-EUROPEAN TA2201137		N/A	Equity/Index	UBS-	06/17/2022	06/16/2023	06/16/2023	Expiration	7,345	2,200,000.02	299.530500000000	46,046	46,046			46,046								0/0
USNPI-EUROPEAN TA2201423		N/A	Equity/Index	UBS-	07/26/2022	07/21/2023	07/21/2023	Expiration	10,336	3,041,210.98	294.234699999999	65,688	65,688			65,688								0/0
USNPI-EUROPEAN TA2200712		N/A	Equity/Index	UBS-	04/27/2022	04/27/2023	04/27/2023	Expiration	7,566	2,302,838.01	304.366600000000	47,849	47,849			47,849								0/0
USNPI-EUROPEAN TA2200929		N/A	Equity/Index	UBS-	05/23/2022	05/19/2023	05/19/2023	Expiration	8,000	2,426,582	303.3227	53,546	53,546			53,546								0/0
USNPI-EUROPEAN TA2202319		N/A	Equity/Index	UBS-	10/26/2022	10/24/2023	10/24/2023	Expiration	8,767	2,502,012	285.3897	59,194	59,194			59,194								0/0
USNPI-EUROPEAN TA2200650		N/A	Equity/Index	UBS-	04/19/2022	03/30/2023	03/30/2023	Expiration	2,628	806,933	307.0523	22,460	22,460			22,460								0/0
USNPI-EUROPEAN TA2202700		N/A	Equity/Index	UBS-	12/01/2022	11/24/2023	11/24/2023	Expiration	5,380	1,559,776	289.9212	39,366	39,366			39,366								0/0
USNPI-EUROPEAN TA2201716		N/A	Equity/Index	UBS-	08/25/2022	08/24/2023	08/24/2023	Expiration	8,403	2,461,018	292.873699999999	48,177	48,177			48,177								0/0
USNPI-EUROPEAN TA2202297		N/A	Equity/Index	UBS-	10/24/2022	10/20/2023	10/20/2023	Expiration	3,693	1,048,572	293.935099999999	13,583	13,583			13,583								0/0
USNPI-EUROPEAN TA2200683		N/A	Equity/Index	UBS-	04/22/2022	03/17/2023	03/17/2023	Expiration	3,800	1,159,789.01	305.207600000000	20,577	20,577			20,577								0/0
USNPI-EUROPEAN TA2200226		N/A	Equity/Index	UBS-	02/16/2022	02/16/2023	02/16/2023	Expiration	3,690	1,100,000.98	298.080699999999	22,807	22,807			22,807								0/0
USNPI-EUROPEAN TA2201560		N/A	Equity/Index	UBS-	08/10/2022	08/08/2023	08/08/2023	Expiration	4,440	1,312,773	295.6696	33,448	33,448			33,448								0/0
USNPI-EUROPEAN TA2201379		N/A	Equity/Index	UBS-	07/20/2022	07/18/2023	07/18/2023	Expiration	5,070	1,485,778.02	293.052900000000	30,058	30,058			30,058								0/0
USNPI-EUROPEAN TA2200801		N/A	Equity/Index	UBS-	05/11/2022	05/10/2023	05/10/2023	Expiration	10,377	3,135,135	302.1234	68,433	68,433			68,433								0/0
USNPI-EUROPEAN TA2201107		N/A	Equity/Index	UBS-	06/10/2022	05/26/2023	05/26/2023	Expiration	5,000	1,515,476	303.0951	33,961	33,961			33,961								0/0
USNPI-EUROPEAN TA2200650		N/A	Equity/Index	UBS-	04/08/2022	04/06/2023	04/06/2023	Expiration	9,000	2,742,715.01	304.746100000000	74,800	74,800			74,800								0/0
USNPI-EUROPEAN TA2201105		N/A	Equity/Index	UBS-	06/10/2022	06/09/2023	06/09/2023	Expiration	18,000	5,455,712	303.0951	122,479	122,479			122,479								0/0
USNPI-EUROPEAN TA2200264		N/A	Equity/Index	UBS-	02/25/2022	02/24/2023	02/24/2023	Expiration	21,000	6,260,522.98	298.120099999999	170,825	170,825			170,825								0/0
USNPI-EUROPEAN TA2201377		N/A	Equity/Index	UBS-	07/20/2022	07/17/2023	07/17/2023	Expiration	1,863	545,958.02	293.052900000000	11,443	11,443			11,443								0/0
USNPI-EUROPEAN TA2202195		N/A	Equity/Index	UBS-	10/12/2022	10/02/2023	10/02/2023	Expiration	2,320	659,844	284.4153	14,272	14,272			14,272								0/0
USNPI-EUROPEAN TA2202529		N/A	Equity/Index	UBS-	11/14/2022	11/03/2023	11/03/2023	Expiration	6,810	1,966,533.03	288.771400000000	27,622	27,622			27,622								0/0
USNPI-EUROPEAN TA2200749		N/A	Equity/Index	UBS-	05/04/2022	04/28/2023	04/28/2023	Expiration	5,500	1,674,371.98	304.430999999999	43,096	43,096			43,096								0/0
USNPI-EUROPEAN TA2200356		N/A	Equity/Index	UBS-	03/16/2022	03/15/2023	03/15/2023	Expiration	11,000	3,298,184	299.8349	68,025	68,025			68,025								0/0
USNPI-EUROPEAN TA2202977		N/A	Equity/Index	UBS-	12/30/2022	12/29/2023	12/29/2023	Expiration	15,199	4,398,150	288.7131	88,397	88,397			88,397								0/0
USNPI-EUROPEAN TA2200650		N/A	Equity/Index	UBS-	04/19/2022	04/19/2023	04/19/2023	Expiration	6,172	1,895,127	307.0523	36,894	36,894			36,894								0/0
USNPI-EUROPEAN TA2201260		N/A	Equity/Index	UBS-	07/08/2022	06/27/2023	06/27/2023	Expiration	6,600	1,940,298	293.9846	36,369	36,369			36,369								0/0
USNPI-EUROPEAN TA2202212		N/A	Equity/Index	UBS-	10/14/2022	10/11/2023	10/11/2023	Expiration	3,500	993,826	283.9504	22,720	22,720			22,720								0/0
USNPI-EUROPEAN TA2202865		N/A	Equity/Index	UBS-	12/16/2022	12/18/2023	12/18/2023	Expiration	7,313	2,100,000.02	287.170200000000	44,268	44,268			44,268								0/0
USNPI-EUROPEAN TA2201326		N/A	Equity/Index	UBS-	07/14/2022	07/13/2023	07/13/2023	Expiration	8,759	2,555,526	291.76	47,114	47,114			47,114								0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Maturity or Expiration Date	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase/Decrease	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
UESMPI-EUROPEAN TA2201812	N/A		Equity/Index	UBS-	08/31/2022	08/30/2023	08/30/2023	Expiration	9,489	2,751,310	289,947289999999	47,391	98			47,391						(47,391)		0/0
UESMPI-EUROPEAN TA2200952	N/A		Equity/Index	UBS-	05/25/2022	05/24/2023	05/24/2023	Expiration	10,204	3,096,763	303,485200000000	70,479	02			70,479						(70,479)		0/0
UESMPI-EUROPEAN TA2200684	N/A		Equity/Index	UBS-	04/22/2022	04/21/2023	04/21/2023	Expiration	7,000	2,136,453	305,207600000000	38,371	01			38,371						(38,371)		0/0
UESMPI-EUROPEAN TA2201951	N/A		Equity/Index	UBS-	09/14/2022	09/12/2023	09/12/2023	Expiration	6,828	1,976,016	289,398900000000	36,621	03			36,621						(36,621)		0/0
UESMPI-EUROPEAN TA2200347	N/A		Equity/Index	UBS-	03/14/2022	03/10/2023	03/10/2023	Expiration	4,693	1,403,216	299,001899999999	28,573	98			28,573						(28,573)		0/0
UESMPI-EUROPEAN TA2202282	N/A		Equity/Index	UBS-	10/21/2022	10/20/2023	10/20/2023	Expiration	12,000	3,407,215	283,934599999999	70,531	99			70,531						(70,531)		0/0
UESMPI-EUROPEAN TA2201544	N/A		Equity/Index	UBS-	08/08/2022	07/27/2023	07/27/2023	Expiration	3,000	884,018	294,672500000000	19,781	01			19,781						(19,781)		0/0
UESMPI-EUROPEAN TA2200074	N/A		Equity/Index	UBS-	01/21/2022	01/23/2023	01/23/2023	Expiration	3,365	1,000,000	297,148700000000	20,284	02			20,284						(20,284)		0/0
UESMPI-EUROPEAN TA2200674	N/A		Equity/Index	UBS-	04/21/2022	04/20/2023	04/20/2023	Expiration	6,932	2,131,013	307,416699999999	45,292	99			45,292						(45,292)		0/0
UESMPI-EUROPEAN TA2200333	N/A		Equity/Index	UBS-	03/11/2022	03/07/2023	03/07/2023	Expiration	6,000	1,798,945	299,824099999999	38,002	98			38,002						(38,002)		0/0
UESMPI-EUROPEAN TA2200446	N/A		Equity/Index	UBS-	03/28/2022	03/24/2023	03/24/2023	Expiration	11,235	3,399,425	302,5745	70,566	99			70,566						(70,566)		0/0
UESMPI-EUROPEAN TA2200344	N/A		Equity/Index	UBS-	03/14/2022	03/10/2023	03/10/2023	Expiration	5,155	1,541,355	299,001899999999	24,876	98			24,876						(24,876)		0/0
UESMPI-EUROPEAN TA2200728	N/A		Equity/Index	UBS-	04/29/2022	04/26/2023	04/26/2023	Expiration	3,000	910,706	303,568800000000	21,560	01			21,560						(21,560)		0/0
UESMPI-EUROPEAN TA2200287	N/A		Equity/Index	UBS-	03/02/2022	02/28/2023	02/28/2023	Expiration	6,012	1,806,269	300,444000000000	46,959	02			46,959						(46,959)		0/0
UESMPI-EUROPEAN TA2201754	N/A		Equity/Index	UBS-	06/22/2022	06/15/2023	06/15/2023	Expiration	8,843	2,642,176	298,787300000000	49,330	02			49,330						(49,330)		0/0
UESMPI-EUROPEAN TA2200655	N/A		Equity/Index	UBS-	04/19/2022	03/24/2023	03/24/2023	Expiration	6,370	1,955,923	307,0523	50,520				50,520						(50,520)		0/0
UESMPI-EUROPEAN TA2200479	N/A		Equity/Index	UBS-	03/30/2022	03/29/2023	03/29/2023	Expiration	7,569	2,300,000	303,876300000000	46,051	02			46,051						(46,051)		0/0
UESMPI-EUROPEAN TA2200230	N/A		Equity/Index	UBS-	02/17/2022	02/14/2023	02/14/2023	Expiration	5,852	1,738,952	297,155199999999	33,891	98			33,891						(33,891)		0/0
UESMPI-EUROPEAN TA2200265	N/A		Equity/Index	UBS-	02/25/2022	02/23/2023	02/23/2023	Expiration	3,000	884,360	298,120099999999	45,111	98			45,111						(45,111)		0/0
UESMPI-EUROPEAN TA2200013	N/A		Equity/Index	UBS-	01/06/2022	01/05/2023	01/05/2023	Expiration	7,013	2,107,883	300,567999999999	49,861	98			49,861						(49,861)		0/0
UESMPI-EUROPEAN TA2202158	N/A		Equity/Index	UBS-	10/06/2022	10/05/2023	10/05/2023	Expiration	3,803	1,084,744	285,2337	24,332				24,332						(24,332)		0/0
UESMPI-EUROPEAN TA2200241	N/A		Equity/Index	UBS-	02/18/2022	02/17/2023	02/17/2023	Expiration	6,730	2,000,000	297,178400000000	41,174	01			41,174						(41,174)		0/0
UESMPI-EUROPEAN TA2202295	N/A		Equity/Index	UBS-	10/24/2022	10/18/2023	10/18/2023	Expiration	6,923	1,965,683	303,473999999999	27,251	98			27,251						(27,251)		0/0
UESMPI-EUROPEAN TA2200575	N/A		Equity/Index	UBS-	04/11/2022	03/15/2023	03/15/2023	Expiration	2,700	819,380	302,832800000000	15,074	99			15,074						(15,074)		0/0
UESMPI-EUROPEAN TA2200297	N/A		Equity/Index	UBS-	03/04/2022	03/02/2023	03/02/2023	Expiration	4,200	1,271,898	302,832800000000	31,908	02			31,908						(31,908)		0/0
UESMPI-EUROPEAN TA2201160	N/A		Equity/Index	UBS-	06/24/2022	06/22/2023	06/22/2023	Expiration	10,630	3,167,436	297,971400000000	65,906	02			65,906						(65,906)		0/0
UESMPI-EUROPEAN TA2201153	N/A		Equity/Index	UBS-	06/22/2022	06/21/2023	06/21/2023	Expiration	12,567	3,754,860	298,787300000000	71,289	02			71,289						(71,289)		0/0
UESMPI-EUROPEAN TA2202347	N/A		Equity/Index	UBS-	10/28/2022	10/30/2023	10/30/2023	Expiration	3,506	1,000,000	285,210399999999	20,220	98			20,220						(20,220)		0/0
UESMPI-EUROPEAN TA2201498	N/A		Equity/Index	UBS-	08/03/2022	08/03/2023	08/03/2023	Expiration	7,128	2,100,000	294,5924	46,452				46,452						(46,452)		0/0
UESMPI-EUROPEAN TA2201890	N/A		Equity/Index	UBS-	09/09/2022	09/08/2023	09/08/2023	Expiration	5,500	1,594,393	289,889599999999	41,035	97			41,035						(41,035)		0/0
UESMPI-EUROPEAN TA2202920	N/A		Equity/Index	UBS-	12/23/2022	12/19/2023	12/19/2023	Expiration	10,230	2,950,962	288,461599999999	73,574	98			73,574						(73,574)		0/0
UESMPI-EUROPEAN TA2200578	N/A		Equity/Index	UBS-	04/11/2022	01/27/2023	01/27/2023	Expiration	3,500	1,062,159	303,473999999999	25,171	99			25,171						(25,171)		0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Maturity or Expiration Date	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
UESMPI-EUROPEAN TA2201043		N/A	Equity/Index	UBS-	06/06/2022	05/31/2023	05/31/2023	Expiration	5,405	1,644,493	304,2540000000000	26,599	26,599			26,599						(26,599)		0/0
UESMPI-EUROPEAN TA2201952		N/A	Equity/Index	UBS-	09/14/2022	09/13/2023	09/13/2023	Expiration	11,004	3,184,546	289,3989000000000	59,863	59,863			59,863						(59,863)		0/0
UESMPI-EUROPEAN TA2200211		N/A	Equity/Index	UBS-	02/11/2022	02/10/2023	02/10/2023	Expiration	5,000	1,490,092	298,0183999999999	34,558	34,558			34,558						(34,558)		0/0
UESMPI-EUROPEAN TA2200480		N/A	Equity/Index	UBS-	03/30/2022	03/28/2023	03/28/2023	Expiration	5,265	1,600,000	303,8783000000000	37,619	37,619			37,619						(37,619)		0/0
UESMPI-EUROPEAN TA2200300		N/A	Equity/Index	UBS-	03/04/2022	03/03/2023	03/03/2023	Expiration	9,000	2,725,495	302,8328000000000	64,600	64,600			64,600						(64,600)		0/0
UESMPI-EUROPEAN TA2201218		N/A	Equity/Index	UBS-	06/30/2022	06/29/2023	06/29/2023	Expiration	7,950	2,354,808	296,2022899999999	41,748	41,748			41,748						(41,748)		0/0
UESMPI-EUROPEAN TA2201879		N/A	Equity/Index	UBS-	09/08/2022	09/06/2023	09/06/2023	Expiration	9,112	2,628,617	288,2590999999999	55,795	55,795			55,795						(55,795)		0/0
UESMPI-EUROPEAN TA2202331		N/A	Equity/Index	UBS-	10/27/2022	10/26/2023	10/26/2023	Expiration	11,000	3,140,665	285,5149899999999	59,475	59,475			59,475						(59,475)		0/0
UESMPI-EUROPEAN TA2202104		N/A	Equity/Index	UBS-	09/30/2022	09/27/2023	09/27/2023	Expiration	6,000	1,699,193	283,1988000000000	37,112	37,112			37,112						(37,112)		0/0
UESMPI-EUROPEAN TA2201289		N/A	Equity/Index	UBS-	07/11/2022	07/10/2023	07/10/2023	Expiration	2,889	849,566	294,0690999999999	17,929	17,929			17,929						(17,929)		0/0
UESMPI-EUROPEAN TA2201996		N/A	Equity/Index	UBS-	09/19/2022	09/09/2023	09/08/2023	Expiration	3,565	1,025,944	287,7894	15,911	15,911			15,911						(15,911)		0/0
UESMPI-EUROPEAN TA2202051		N/A	Equity/Index	UBS-	09/23/2022	09/22/2023	09/22/2023	Expiration	17,220	4,900,000	284,5570000000000	107,114	107,114			107,114						(107,114)		0/0
UESMPI-EUROPEAN TA2200977		N/A	Equity/Index	UBS-	05/27/2022	05/05/2023	05/05/2023	Expiration	3,940	1,200,000	304,5679999999999	29,808	29,808			29,808						(29,808)		0/0
UESMPI-EUROPEAN TA2202664		N/A	Equity/Index	UBS-	11/28/2022	11/27/2023	11/27/2023	Expiration	2,600	746,721	287,1551999999999	15,088	15,088			15,088						(15,088)		0/0
UESMPI-EUROPEAN TA2200231		N/A	Equity/Index	UBS-	02/17/2022	02/15/2023	02/15/2023	Expiration	2,303	684,348	287,8256899999999	14,814	14,814			14,814						(14,814)		0/0
UESMPI-EUROPEAN TA2201979		N/A	Equity/Index	UBS-	09/16/2022	09/15/2023	09/15/2023	Expiration	17,372	5,000,000	285,5541000000000	112,200	112,200			112,200						(112,200)		0/0
UESMPI-EUROPEAN TA2202149		N/A	Equity/Index	UBS-	10/05/2022	10/04/2023	10/04/2023	Expiration	8,343	2,382,378	285,5541000000000	43,903	43,903			43,903						(43,903)		0/0
UESMPI-EUROPEAN TA2202162		N/A	Equity/Index	UBS-	10/06/2022	10/06/2023	10/06/2023	Expiration	3,979	1,134,945	285,2337	18,902	18,902			18,902						(18,902)		0/0
UESMPI-EUROPEAN TA2202349		N/A	Equity/Index	UBS-	10/28/2022	10/27/2023	10/27/2023	Expiration	14,025	4,000,000	288,4615899999999	87,200	87,200			87,200						(87,200)		0/0
UESMPI-EUROPEAN TA2202921		N/A	Equity/Index	UBS-	12/23/2022	12/22/2023	12/22/2023	Expiration	17,000	4,903,847	293,2133899999999	110,821	110,821			110,821						(110,821)		0/0
UESMPI-EUROPEAN TA2201664		N/A	Equity/Index	UBS-	08/19/2022	08/18/2023	08/18/2023	Expiration	3,500	1,028,247	293,2133899999999	21,796	21,796			21,796						(21,796)		0/0
UESMPI-EUROPEAN TA2201499		N/A	Equity/Index	UBS-	08/03/2022	08/02/2023	08/02/2023	Expiration	7,807	2,300,000	299,9687000000000	52,900	52,900			52,900						(52,900)		0/0
Yr TA2102121		N/A	Equity/Index	UBS-	08/13/2021	07/19/2023	07/19/2023	Expiration	2,600	779,919	01	25,744									(7,308)			0/0
Yr TA2102554		N/A	Equity/Index	UBS-	09/29/2021	09/22/2023	09/22/2023	Expiration	2,673	795,144	297,4726	25,484									(9,331)			0/0
Yr TA2100800		N/A	Equity/Index	UBS-	04/07/2021	03/29/2023	03/29/2023	Expiration	1,068	303,824	284,4791999999999	8,688									(1,051)			0/0
Yr TA2101503		N/A	Equity/Index	UBS-	06/11/2021	06/01/2023	06/01/2023	Expiration	2,800	830,521	296,6148	25,721									(5,424)			0/0
Yr TA2101521		N/A	Equity/Index	UBS-	06/14/2021	06/06/2023	06/06/2023	Expiration	1,072	317,282	295,9818000000000	11,391									(2,468)			0/0
Yr TA2000008		N/A	Equity/Index	UBS-	01/05/2022	12/29/2023	12/29/2023	Expiration	2,905	873,625	300,7314999999999	26,744									(13,428)			0/0
Yr TA2101474		N/A	Equity/Index	UBS-	06/09/2021	05/19/2023	05/19/2023	Expiration	2,775	822,520	296,4035000000000	32,664									(6,376)			0/0
Yr TA2100240		N/A	Equity/Index	UBS-	02/08/2021	02/07/2023	02/07/2023	Closing Sale	2,197	615,744	280,2658899999999	23,266			19,510						(1,184)			0/0
Yr TA2102398		N/A	Equity/Index	UBS-	09/10/2021	09/01/2023	09/01/2023	Expiration	6,850	2,047,786	298,9468	64,363									(21,814)			0/0
Yr TA2100806		N/A	Equity/Index	UBS-	04/07/2021	04/05/2023	04/05/2023	Expiration	3,033	862,825	284,4791999999999	24,372									(3,156)			0/0
Yr TA2101523		N/A	Equity/Index	UBS-	06/14/2021	06/07/2023	06/07/2023	Expiration	2,760	816,910	295,9818000000000	24,602									(5,357)			0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consider- ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortiz- ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination- Deferred	Hedge Effectiveness at Inception and at Termination (b)
UBSMP-EUROPEAN 2 Yr TA203089	N/A		Equity/Index	UBS-	11/24/2021	11/22/2023	11/22/2023	Expiration	6,147	1,875,443	305.098900000000	62,304								(28,007)				0/0
UBSMP-EUROPEAN 2 Yr TA200847	N/A		Equity/Index	UBS-	04/12/2021	04/06/2023	04/06/2023	Expiration	5,570	1,585,907	284.722899999999	52,644								(6,927)				0/0
UBSMP-EUROPEAN 2 Yr TA201182	N/A		Equity/Index	UBS-	05/12/2021	05/10/2023	05/10/2023	Expiration	3,903	1,160,441	297.320299999999	33,738								(5,995)				0/0
UBSMP-EUROPEAN 2 Yr TA202122	N/A		Equity/Index	UBS-	08/13/2021	08/08/2023	08/08/2023	Expiration	3,800	1,139,881	299.968700000000	43,868								(13,325)				0/0
UBSMP-EUROPEAN 2 Yr TA201051	N/A		Equity/Index	UBS-	04/28/2021	03/07/2023	03/07/2023	Expiration	2,128	617,070	289.976299999999	27,347								(2,630)				0/0
UBSMP-EUROPEAN 2 Yr TA202651	N/A		Equity/Index	UBS-	10/08/2021	10/06/2023	10/06/2023	Expiration	2,150	645,646	300.300400000000	23,470								(9,024)				0/0
UBSMP-EUROPEAN 2 Yr TA202053	N/A		Equity/Index	UBS-	08/16/2021	07/06/2023	07/06/2023	Expiration	2,180	654,744	300.341299999999	25,169								(6,814)				0/0
UBSMP-EUROPEAN 2 Yr TA201989	N/A		Equity/Index	UBS-	07/28/2021	07/21/2023	07/21/2023	Expiration	4,434	1,328,086	299.523300000000	43,287								(12,068)				0/0
UBSMP-EUROPEAN 2 Yr TA201473	N/A		Equity/Index	UBS-	06/09/2021	05/31/2023	05/31/2023	Expiration	3,264	967,461	296.403500000000	34,515								(7,201)				0/0
Yr TA200263	N/A		Equity/Index	UBS-	02/10/2021	02/06/2023	02/06/2023	Closing Sale	2,042	573,105	290.658799999999	21,970								(1,092)		17,606		0/0
Yr TA201140	N/A		Equity/Index	UBS-	05/10/2021	04/28/2023	04/28/2023	Expiration	1,514	451,216	298.028299999999	22,192		17,606						(3,626)				0/0
UBSMP-EUROPEAN 2 Yr TA200303	N/A		Equity/Index	UBS-	11/18/2021	11/15/2023	11/15/2023	Expiration	3,706	1,124,484	303.422500000000	35,235								(15,498)				0/0
UBSMP-EUROPEAN 2 Yr TA200322	N/A		Equity/Index	UBS-	12/23/2021	12/22/2023	12/22/2023	Expiration	3,325	1,000,000	300.786800000000	32,735								(16,051)				0/0
UBSMP-EUROPEAN 2 Yr TA200407	N/A		Equity/Index	UBS-	03/03/2021	03/01/2023	03/01/2023	Expiration	724	204,817	282.896900000000	7,365								(599)				0/0
UBSMP-EUROPEAN 2 Yr TA200264	N/A		Equity/Index	UBS-	08/25/2021	08/18/2023	08/18/2023	Expiration	7,196	2,149,486	288.7056	72,624								(23,066)				0/0
Yr TA201524	N/A		Equity/Index	UBS-	06/14/2021	06/08/2023	06/08/2023	Expiration	892	264,016	295.981800000000	9,348								(2,046)				0/0
Yr TA200239	N/A		Equity/Index	UBS-	02/08/2021	01/13/2023	01/13/2023	Closing Sale	1,275	357,339	280.265899999999	13,235		14,994						(226)		14,994		0/0
Yr TA200303	N/A		Equity/Index	UBS-	11/18/2021	11/16/2023	11/16/2023	Expiration	4,463	1,354,175	303.422500000000	43,359								(19,104)				0/0
Yr TA201212	N/A		Equity/Index	UBS-	05/14/2021	05/15/2023	05/15/2023	Expiration	1,019	300,000	294.514299999999	9,520								(1,755)				0/0
UBSMP-EUROPEAN 2 Yr TA202500	N/A		Equity/Index	UBS-	09/23/2021	09/20/2023	09/20/2023	Expiration	4,200	1,253,298	298.4042	40,764								(14,772)				0/0
Yr TA200321	N/A		Equity/Index	UBS-	12/10/2021	12/08/2023	12/08/2023	Expiration	5,500	1,648,946	299.808400000000	59,607								(28,075)				0/0
Yr TA201055	N/A		Equity/Index	UBS-	04/28/2021	04/14/2023	04/14/2023	Expiration	2,781	806,424	289.976299999999	26,955								(3,889)				0/0
Yr TA202314	N/A		Equity/Index	UBS-	08/31/2021	05/05/2023	05/05/2023	Expiration	1,400	419,521	299.657699999999	13,708								(13,708)				0/0
Yr TA202314	N/A		Equity/Index	UBS-	08/31/2021	05/08/2023	04/22/2023	Expiration	1,400	419,521	299.657699999999	13,708								10,868				0/0
Yr TA201731	N/A		Equity/Index	UBS-	07/02/2021	06/16/2023	06/16/2023	Expiration	2,600	771,659	296.7919	29,160								(6,827)				0/0
UBSMP-EUROPEAN 2 Yr TA203085	N/A		Equity/Index	UBS-	11/24/2021	11/17/2023	11/17/2023	Expiration	4,813	1,468,441	305.098900000000	53,828								(23,990)				0/0
UBSMP-EUROPEAN 2 Yr TA202123	N/A		Equity/Index	UBS-	10/15/2021	10/06/2023	10/06/2023	Expiration	2,230	676,764	303.481400000000	26,574								(10,304)				0/0
UBSMP-EUROPEAN 2 Yr TA202399	N/A		Equity/Index	UBS-	09/10/2021	08/25/2023	08/25/2023	Expiration	2,400	717,472	298.9468	24,991								(8,307)				0/0
Yr TA200799	N/A		Equity/Index	UBS-	04/07/2021	03/29/2023	03/29/2023	Expiration	1,864	530,269	284.479199999999	19,717								(2,386)				0/0
UBSMP-EUROPEAN 2 Yr TA200873	N/A		Equity/Index	UBS-	04/21/2021	04/19/2023	04/19/2023	Expiration	1,926	555,026	288.175299999999	15,875								(2,362)				0/0
Yr TA200237	N/A		Equity/Index	UBS-	02/08/2021	02/03/2023	02/03/2023	Closing Sale	2,854	799,879	290.265899999999	29,543		28,619						(1,348)		28,619		0/0
Yr TA202942	N/A		Equity/Index	UBS-	11/08/2021	11/02/2023	11/02/2023	Expiration	4,940	1,495,249	302.681899999999	46,773								(19,759)				0/0

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
UBSMP-EUROPEAN 2		N/A	Equity/Index	UBS-	03/31/2021	03/20/2023	03/20/2023	Expiration	1,669	473,088	283.453889999999	17,048								(1,862)				0/0
Yr TA2100694											99													0/0
UBSMP-EUROPEAN 2		N/A	Equity/Index	UBS-	07/16/2021	07/18/2023	07/18/2023	Expiration	2,015	600,000	297.821599999999	19,732								(5,367)				0/0
Yr TA2101851											99													0/0
UBSMP-EUROPEAN 2		N/A	Equity/Index	UBS-	04/07/2021	03/08/2023	03/08/2023	Expiration	829	235,833	284.479199999999	8,491								(803)				0/0
Yr TA2100803											99													0/0
UBSMP-EUROPEAN 2		N/A	Equity/Index	UBS-	07/21/2021	07/20/2023	07/20/2023	Expiration	2,346	699,492	298.163599999999	22,896								(6,299)				0/0
Yr TA2101906											97													0/0
UBSMP-EUROPEAN 2		N/A	Equity/Index	UBS-	03/10/2021	03/09/2023	03/09/2023	Expiration	5,280	1,495,563	284.327499999999	49,788								(4,588)				0/0
Yr TA2100449											99													0/0
UBSMP-EUROPEAN 2		N/A	Equity/Index	UBS-	04/23/2021	04/21/2023	04/21/2023	Expiration	2,500	722,841	299.136500000000	25,462								(3,869)				0/0
Yr TA2101006											01													0/0
UBSMP-EUROPEAN 2		N/A	Equity/Index	UBS-	09/16/2021	09/15/2023	09/15/2023	Expiration	1,337	400,000	299.211599999999	13,082								(4,637)				0/0
Yr TA2102445											98													0/0
UBSMP-EUROPEAN 2		N/A	Equity/Index	UBS-	04/21/2021	04/12/2023	04/12/2023	Expiration	1,533	441,773	288.175299999999	18,514								(2,601)				0/0
Yr TA2100969											99													0/0
UBSMP-EUROPEAN 2		N/A	Equity/Index	UBS-	02/19/2021	02/21/2023	02/21/2023	Expiration	7,063	2,000,000	283.146200000000	66,668								(4,670)				0/0
Yr TA2100328											02													0/0
UBSMP-EUROPEAN 2		N/A	Equity/Index	UBS-	09/10/2021	09/07/2023	09/07/2023	Expiration	3,300	986,524	298.9468	32,193								(11,087)				0/0
Yr TA2102396											284.479199999999													0/0
UBSMP-EUROPEAN 2		N/A	Equity/Index	UBS-	04/07/2021	03/08/2023	03/08/2023	Expiration	1,320	375,513	294.479199999999	10,337								(977)				0/0
Yr TA2100804											99													0/0
UBSMP-EUROPEAN 2		N/A	Equity/Index	UBS-	02/10/2021	02/08/2023	02/08/2023	Expiration	1,372	385,064	290.658799999999	10,903								(571)	3,029			0/0
Yr TA2100266											99													0/0
UBSMP-EUROPEAN 2		N/A	Equity/Index	UBS-	06/11/2021	05/26/2023	05/26/2023	Expiration	2,300	682,214	296.6148	23,877								(4,876)				0/0
Yr TA2101502											299.776900000000													0/0
UBSMP-EUROPEAN 2		N/A	Equity/Index	UBS-	12/08/2021	12/06/2023	12/06/2023	Expiration	2,000	599,554	299.776900000000	20,436								(9,543)				0/0
Yr TA2103187											01													0/0
UBSMP-EUROPEAN 2		N/A	Equity/Index	UBS-	09/13/2021	09/08/2023	09/08/2023	Expiration	1,370	409,486	298.895100000000	12,137								(4,197)				0/0
Yr TA2102418											01													0/0
UBSMP-EUROPEAN 2		N/A	Equity/Index	UBS-	12/17/2021	12/15/2023	12/15/2023	Expiration	4,538	1,380,525	299.807200000000	42,132								(20,251)				0/0
Yr TA2103273											02													0/0
UBSMP-EUROPEAN 2		N/A	Equity/Index	UBS-	11/15/2021	11/07/2023	11/07/2023	Expiration	2,653	806,398	303.957100000000	29,432								(12,672)				0/0
Yr TA2103004											03													0/0
UBSMP-EUROPEAN 2		N/A	Equity/Index	UBS-	11/10/2021	11/08/2023	11/08/2023	Expiration	5,589	1,693,357	302.9803	57,547								(24,754)				0/0
Yr TA2102957											302.284899999999													0/0
UBSMP-EUROPEAN 2		N/A	Equity/Index	UBS-	10/21/2021	09/15/2023	09/15/2023	Expiration	2,456	742,412	277.298600000000	22,716								(8,461)				0/0
Yr TA2102776											99													0/0
UBSMP-EUROPEAN 2		N/A	Equity/Index	UBS-	01/08/2021	01/09/2023	01/09/2023	Expiration	2,524	700,000	299.523300000000	21,970								(242)	22,739			0/0
Yr TA2100042											02													0/0
UBSMP-EUROPEAN 2		N/A	Equity/Index	UBS-	07/28/2021	07/26/2023	07/26/2023	Expiration	909	272,267	284.479199999999	10,155								(2,881)				0/0
Yr TA2101991											01													0/0
UBSMP-EUROPEAN 2		N/A	Equity/Index	UBS-	04/07/2021	03/30/2023	03/30/2023	Expiration	1,084	308,375	284.479199999999	11,878								(1,452)				0/0
Yr TA2100801											99													0/0
UBSMP-EUROPEAN 2		N/A	Equity/Index	UBS-	08/09/2021	08/04/2023	08/04/2023	Expiration	4,877	1,444,819	296.2516	43,472								(12,927)				0/0
Yr TA2102090																								0/0
UBSMP-EUROPEAN 2		N/A	Equity/Index	UBS-	06/11/2021	05/17/2023	05/17/2023	Expiration	3,200	949,167	296.6148	32,785								(6,361)				0/0
Yr TA2101501											300.110799999999													0/0
UBSMP-EUROPEAN 2		N/A	Equity/Index	UBS-	10/12/2021	10/11/2023	10/11/2023	Expiration	2,000	600,222	296.554899999999	21,421								(8,339)				0/0
Yr TA2102679											98													0/0
UBSMP-EUROPEAN 2		N/A	Equity/Index	UBS-	04/14/2021	04/13/2023	04/13/2023	Expiration	3,158	904,940	296.554899999999	34,703								(4,889)				0/0
Yr TA2100981											99													0/0
UBSMP-EUROPEAN 2		N/A	Equity/Index	UBS-	10/08/2021	09/18/2023	09/18/2023	Expiration	2,500	750,751	300.300400000000	29,389								(10,839)				0/0
Yr TA2102650											02													0/0
UBSMP-EUROPEAN 2		N/A	Equity/Index	UBS-	10/18/2021	09/29/2023	09/28/2023	Expiration	2,659	805,805	303.048	34,904								(13,311)				0/0
Yr TA2102738																								0/0
UBSMP-EUROPEAN 2		N/A	Equity/Index	UBS-	09/17/2021	09/15/2023	09/15/2023	Expiration	5,000	1,490,253	298.050599999999	50,880								(18,061)				0/0
Yr TA2102458											97													0/0
UBSMP-EUROPEAN 2		N/A	Equity/Index	UBS-	10/15/2021	10/13/2023	10/13/2023	Expiration	2,062	625,779	303.481400000000	22,598								(8,896)				0/0
Yr TA2102710											01													0/0
UBSMP-EUROPEAN 2		N/A	Equity/Index	UBS-	08/18/2021	08/16/2023	08/16/2023	Expiration	2,436	725,562	297.849600000000	21,252								(6,645)				0/0
Yr TA2102172											01													0/0
UBSMP-EUROPEAN 2		N/A	Equity/Index	UBS-	08/04/2021	07/26/2023	07/26/2023	Expiration	2,995	897,266	299.5881	28,022								(8,029)				0/0
Yr TA2102046																								0/0

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description of Item(s) Hedged, Used For Income Generation or Replicated	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B/A C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
UBSMP-EUROPEAN 2		N/A	Equity/Index	UBS-	08/16/2021	08/11/2023	08/11/2023	Expiration	4,169	1,252,123	300.347299999999	42,759	99							(13,129)				0/0
UBSMP-EUROPEAN 2		N/A	Equity/Index	UBS-	12/01/2021	11/24/2023	11/24/2023	Expiration	3,430	1,022,171	01	27,492	01							(12,469)				0/0
UBSMP-EUROPEAN 2		N/A	Equity/Index	UBS-	06/25/2021	06/26/2023	06/26/2023	Expiration	3,067	900,000	98	29,821	98							(7,219)				0/0
UBSMP-EUROPEAN 2		N/A	Equity/Index	UBS-	03/24/2021	03/17/2023	03/17/2023	Expiration	3,115	883,690	01	29,643	01							(3,084)				0/0
UBSMP-EUROPEAN 2		N/A	Equity/Index	UBS-	04/21/2021	04/19/2023	04/19/2023	Expiration	1,085	312,670	99	11,614	99							(1,728)				0/0
UBSMP-EUROPEAN 2		N/A	Equity/Index	UBS-	10/21/2021	09/29/2023	09/29/2023	Expiration	2,772	837,934	99	33,784	99							(13,005)				0/0
UBSMP-EUROPEAN 2		N/A	Equity/Index	UBS-	04/28/2021	04/20/2023	04/20/2023	Expiration	847	245,610	98	9,727	98							(1,473)				0/0
UBSMP-EUROPEAN 2		N/A	Equity/Index	UBS-	03/31/2021	03/24/2023	03/24/2023	Expiration	2,394	678,593	99	20,992	99							(2,397)				0/0
UBSMP-EUROPEAN 2		N/A	Equity/Index	UBS-	08/31/2021	08/25/2023	08/25/2023	Expiration	6,800	2,037,672	98	64,703	98							(21,150)				0/0
UBSMP-EUROPEAN 2		N/A	Equity/Index	UBS-	08/25/2021	08/23/2023	08/23/2023	Expiration	2,900	866,246	298.7056	33,157	298.7056							(10,687)				0/0
UBSMP-EUROPEAN 2		N/A	Equity/Index	UBS-	03/29/2021	03/22/2023	03/22/2023	Expiration	1,939	550,168	02	15,229	02							(1,690)				0/0
UBSMP-EUROPEAN 2		N/A	Equity/Index	UBS-	08/13/2021	08/09/2023	08/09/2023	Expiration	7,800	2,339,756	01	76,886	01							(23,367)				0/0
UBSMP-EUROPEAN 2		N/A	Equity/Index	UBS-	12/06/2021	12/04/2023	12/04/2023	Expiration	3,405	1,018,070	01	34,144	01							(15,849)				0/0
UBSMP-EUROPEAN 2		N/A	Equity/Index	UBS-	03/01/2021	02/22/2023	02/22/2023	Expiration	2,665	754,143	97	24,299	97							(1,752)				0/0
UBSMP-EUROPEAN 2		N/A	Equity/Index	UBS-	02/03/2021	02/01/2023	02/01/2023	Closing Sale	3,133	872,407	98	32,649	98	45,655						(1,394)	45,655			0/0
UBSMP-EUROPEAN 2		N/A	Equity/Index	UBS-	06/04/2021	06/05/2023	06/05/2023	Expiration	3,378	1,000,000	296.0018	32,918	296.0018							(7,018)				0/0
UBSMP-EUROPEAN 2		N/A	Equity/Index	UBS-	02/17/2021	02/16/2023	02/16/2023	Closing Sale	860	242,952	01	8,528	01	2,244						(540)	2,244			0/0
UBSMP-EUROPEAN 2		N/A	Equity/Index	UBS-	08/27/2021	08/15/2023	08/15/2023	Expiration	4,400	1,318,075	97	46,399	97							(14,687)				0/0
UBSMP-EUROPEAN 2		N/A	Equity/Index	UBS-	12/15/2021	12/13/2023	12/13/2023	Expiration	3,675	1,100,000	99	37,678	99							(17,957)				0/0
UBSMP-EUROPEAN 2		N/A	Equity/Index	UBS-	10/06/2021	09/29/2023	09/29/2023	Expiration	2,935	878,070	99	29,278	99							(11,005)				0/0
UBSMP-EUROPEAN 2		N/A	Equity/Index	UBS-	05/05/2021	05/02/2023	04/28/2023	Expiration	2,252	664,083	02	28,926	02							(4,694)				0/0
UBSMP-EUROPEAN 2		N/A	Equity/Index	UBS-	01/22/2021	01/19/2023	01/19/2023	Closing Sale	5,600	1,550,896	99	49,900	99	61,475						(1,242)	61,475			0/0
UBSMP-EUROPEAN 2		N/A	Equity/Index	UBS-	02/03/2021	02/01/2023	02/01/2023	Closing Sale	1,416	384,296	98	11,368	98	12,769						(485)	12,769			0/0
UBSMP-EUROPEAN 2		N/A	Equity/Index	UBS-	03/02/2021	03/02/2023	03/02/2023	Expiration	2,822	800,000	99	25,734	99							(2,121)				0/0
UBSMP-EUROPEAN 2		N/A	Equity/Index	UBS-	12/01/2021	11/29/2023	11/29/2023	Expiration	2,875	856,776	01	24,743	01							(11,315)				0/0
UBSMP-EUROPEAN 2		N/A	Equity/Index	UBS-	06/16/2021	05/25/2023	05/25/2023	Expiration	1,905	580,528	97	19,604	97							(3,999)				0/0
UBSMP-EUROPEAN 2		N/A	Equity/Index	UBS-	01/20/2021	01/13/2023	01/13/2023	Closing Sale	5,500	1,529,954	99	54,182	99	69,298						(902)	69,298			0/0
UBSMP-EUROPEAN 2		N/A	Equity/Index	UBS-	04/19/2021	04/18/2023	04/18/2023	Expiration	1,973	567,400	98	15,907	98							(2,341)				0/0
UBSMP-EUROPEAN 2		N/A	Equity/Index	UBS-	12/31/2021	12/14/2023	12/14/2023	Expiration	3,300	993,496	98	30,758	98							(15,053)				0/0
UBSMP-EUROPEAN 2		N/A	Equity/Index	UBS-	05/19/2021	05/12/2023	05/12/2023	Expiration	5,365	1,571,624	97	39,940	97							(7,257)				0/0
UBSMP-EUROPEAN 2		N/A	Equity/Index	UBS-	10/27/2021	10/25/2023	10/25/2023	Expiration	3,159	954,721	302.2226	30,311	302.2226							(12,400)				0/0
UBSMP-EUROPEAN 2		N/A	Equity/Index	UBS-	09/23/2021	05/04/2023	05/04/2023	Expiration	2,500	746,011	298.4042	26,848	298.4042							(5,655)				0/0

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
UBSMP-EUROPEAN 2 Yr TA2102808		N/A	Equity/Index	UBS-	10/25/2021	10/20/2023	10/20/2023	Expiration	4,418	1,341,609	303.6687999999999	45,675	98							(18,447)				0/0
UBSMP-EUROPEAN 2 Yr TA2102874		N/A	Equity/Index	UBS-	11/01/2021	10/27/2023	10/27/2023	Expiration	5,346	1,620,654	303.1526000000000	53,866	01							(22,276)				0/0
UBSMP-EUROPEAN 2 Yr TA2103208		N/A	Equity/Index	UBS-	12/10/2021	12/01/2023	12/01/2023	Expiration	1,800	539,655	299.8084000000000	20,468	01							(9,535)				0/0
UBSMP-EUROPEAN 2 Yr TA2103003		N/A	Equity/Index	UBS-	11/15/2021	11/14/2023	11/14/2023	Expiration	1,569	476,909	303.9571000000000	14,552	03							(6,345)				0/0
UBSMP-EUROPEAN 2 Yr TA2103108		N/A	Equity/Index	UBS-	11/26/2021	10/30/2023	10/30/2023	Expiration	3,000	886,262	298.7540999999999	25,477	99							(11,007)				0/0
UBSMP-EUROPEAN 2 Yr TA2102027		N/A	Equity/Index	UBS-	08/02/2021	07/28/2023	07/28/2023	Expiration	3,460	1,043,154	301.4895000000000	34,346	02							(9,881)				0/0
UBSMP-EUROPEAN 2 Yr TA2102941		N/A	Equity/Index	UBS-	11/06/2021	11/01/2023	11/01/2023	Expiration	3,153	954,356	302.6818999999999	27,572	98							(11,626)				0/0
UBSMP-EUROPEAN 2 Yr TA2101522		N/A	Equity/Index	UBS-	06/14/2021	06/09/2023	06/09/2023	Expiration	1,975	584,564	295.9818000000000	18,134	02							(3,988)				0/0
UBSMP-EUROPEAN 2 Yr TA2102788		N/A	Equity/Index	UBS-	10/22/2021	10/18/2023	10/18/2023	Expiration	2,000	605,190	302.5951999999999	18,717	98							(7,518)				0/0
UBSMP-EUROPEAN 2 Yr TA2103272		N/A	Equity/Index	UBS-	12/17/2021	12/11/2023	12/11/2023	Expiration	2,555	766,007	299.8072000000000	21,904	02							(10,465)				0/0
UBSMP-EUROPEAN 2 Yr TA2102408		N/A	Equity/Index	UBS-	09/23/2021	09/05/2023	09/05/2023	Expiration	2,200	656,489	298.4042	21,740	01							(7,584)				0/0
UBSMP-EUROPEAN 2 Yr TA2100563		N/A	Equity/Index	UBS-	03/24/2021	03/15/2023	03/15/2023	Expiration	996	282,554	293.6886000000000	9,380	01							(952)				0/0
UBSMP-EUROPEAN 2 Yr TA2102044		N/A	Equity/Index	UBS-	08/04/2021	08/02/2023	08/02/2023	Expiration	6,346	1,901,186	299.5881	51,005	01							(14,964)				0/0
UBSMP-EUROPEAN 2 Yr TA2102551		N/A	Equity/Index	UBS-	09/29/2021	09/27/2023	09/27/2023	Expiration	3,947	1,174,124	287.4726	35,604	01							(13,192)				0/0
UBSMP-EUROPEAN 2 Yr TA2100315		N/A	Equity/Index	UBS-	02/17/2021	01/31/2023	01/31/2023	Closing Sale	2,142	605,121	282.5029000000000	27,291	01	28,700						(1,152)	28,700			0/0
UBSMP-EUROPEAN 2 Yr TA2100924		N/A	Equity/Index	UBS-	04/16/2021	04/14/2023	04/14/2023	Expiration	4,000	1,149,582	287.3956	41,470	01							(5,900)				0/0
UBSMP-EUROPEAN 2 Yr TA2102502		N/A	Equity/Index	UBS-	09/23/2021	09/21/2023	09/21/2023	Expiration	1,500	447,606	298.4042	16,651	01							(6,049)				0/0
UBSMP-EUROPEAN 2 Yr TA2102736		N/A	Equity/Index	UBS-	10/18/2021	10/16/2023	10/16/2023	Expiration	3,094	937,631	303.048	30,248	01							(11,999)				0/0
UBSMP-EUROPEAN 2 Yr TA2103211		N/A	Equity/Index	UBS-	12/10/2021	12/07/2023	12/07/2023	Expiration	2,900	869,444	299.8084000000000	26,689	01							(12,551)				0/0
UBSMP-EUROPEAN 2 Yr TA2100805		N/A	Equity/Index	UBS-	04/07/2021	04/05/2023	04/05/2023	Expiration	2,402	683,319	284.4791999999999	25,091	99							(3,249)				0/0
UBSMP-EUROPEAN 2 Yr TA2102648		N/A	Equity/Index	UBS-	10/06/2021	10/05/2023	10/05/2023	Expiration	3,800	1,141,142	300.3004000000000	33,067	02							(12,686)				0/0
UBSMP-EUROPEAN 2 Yr TA2101095		N/A	Equity/Index	UBS-	05/04/2021	04/28/2023	04/28/2023	Expiration	2,404	704,766	293.1639000000000	25,718	01							(4,168)				0/0
UBSMP-EUROPEAN 2 Yr TA2103309		N/A	Equity/Index	UBS-	12/22/2021	12/20/2023	12/20/2023	Expiration	4,170	1,253,423	300.5810999999999	42,478	99							(20,740)				0/0
UBSMP-EUROPEAN 2 Yr TA2103358		N/A	Equity/Index	UBS-	12/31/2021	12/21/2023	12/21/2023	Expiration	2,000	602,119	301.0539999999999	22,030	98							(10,892)				0/0
UBSMP-EUROPEAN 2 Yr TA2100380		N/A	Equity/Index	UBS-	03/01/2021	02/22/2023	02/22/2023	Expiration	2,878	814,418	282.9803999999999	20,010	97							(1,443)				0/0
UBSMP-EUROPEAN 2 Yr TA2101930		N/A	Equity/Index	UBS-	07/14/2021	07/07/2023	07/07/2023	Expiration	4,885	1,451,967	297.2236999999999	48,472	99							(12,572)				0/0
UBSMP-EUROPEAN 2 Yr TA2101759		N/A	Equity/Index	UBS-	07/07/2021	06/30/2023	06/30/2023	Expiration	2,771	819,771	295.8394000000000	26,752	01							(6,679)				0/0
UBSMP-EUROPEAN 2 Yr TA2102283		N/A	Equity/Index	UBS-	08/27/2021	06/12/2023	06/12/2023	Expiration	3,000	888,688	299.5625999999999	33,647	97							(8,386)				0/0
UBSMP-EUROPEAN 2 Yr TA2101758		N/A	Equity/Index	UBS-	07/07/2021	06/29/2023	06/28/2023	Expiration	4,610	1,363,820	295.8394000000000	48,237	01							(11,942)				0/0
UBSMP-EUROPEAN 2 Yr TA2102787		N/A	Equity/Index	UBS-	10/22/2021	10/13/2023	10/13/2023	Expiration	3,500	1,069,063	302.5951999999999	38,437	98							(15,278)				0/0
UBSMP-EUROPEAN 2 Yr TA2102430		N/A	Equity/Index	UBS-	09/15/2021	09/13/2023	09/13/2023	Expiration	3,041	913,012	300.2341000000000	30,892	01							(10,851)				0/0
UBSMP-EUROPEAN 2 Yr TA2100406		N/A	Equity/Index	UBS-	03/03/2021	03/01/2023	03/01/2023	Expiration	4,390	1,241,917	282.8690000000000	34,294	02							(2,787)				0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25	
Description of Item(s) Hedged, Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty Central Clearinghouse	Trade Date	Maturity or Expiration	Date of Termination	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)		
UBS-EMERSON 2 Yr TA200064	N/A	Equity/Index	UBS-	01/19/2022	12/22/2023	12/22/2023	Expiration	2,266	676,491	288.5388999999999	16,682									(8,460)				0/0	
UBS-EMERSON 2 Yr TA200199	N/A	Equity/Index	UBS-	02/03/2021	01/24/2023	01/24/2023	Closing Sale	1,931	537,701	278.4574899999999	18,846		22,834							(604)		22,834		0/0	
UBS-EMERSON 2 Yr TA201555	N/A	Equity/Index	UBS-	06/16/2021	06/13/2023	06/13/2023	Expiration	2,242	659,687	294.2405999999999	21,381									(4,807)				0/0	
UBS-EMERSON 2 Yr TA200490	N/A	Equity/Index	UBS-	03/12/2021	03/03/2023	03/03/2023	Expiration	1,700	484,706	285.1211999999999	18,090									(1,539)				0/0	
UBS-EMERSON 2 Yr TA200564	N/A	Equity/Index	UBS-	03/24/2021	03/15/2023	03/15/2023	Expiration	2,149	609,647	283.6886000000000	15,458									(1,569)				0/0	
UBS-EMERSON 2 Yr TA200518	N/A	Equity/Index	UBS-	03/17/2021	03/10/2023	03/10/2023	Expiration	4,640	1,322,820	285.0905999999999	47,148									(4,447)				0/0	
UBS-EMERSON 2 Yr TA200070	N/A	Equity/Index	UBS-	01/13/2021	01/06/2023	01/06/2023	Closing Sale	2,500	695,499	278.1956999999999	20,660		17,490							(143)		17,490		0/0	
UBS-EMERSON 2 Yr TA201096	N/A	Equity/Index	UBS-	05/04/2021	05/03/2023	05/03/2023	Expiration	2,557	749,620	293.1639000000000	29,911									(5,020)				0/0	
UBS-EMERSON 2 Yr TA200630	N/A	Equity/Index	UBS-	03/29/2021	03/22/2023	03/22/2023	Expiration	3,120	885,262	283.7379000000000	31,922									(3,542)				0/0	
UBS-EMERSON 2 Yr TA201180	N/A	Equity/Index	UBS-	05/12/2021	05/11/2023	05/11/2023	Expiration	3,567	1,060,542	297.3202999999999	26,330									(5,066)				0/0	
UBS-EMERSON 2 Yr TA202027	N/A	Equity/Index	UBS-	09/10/2021	09/08/2023	09/08/2023	Expiration	4,500	1,345,261	288.9468	48,339									(16,692)				0/0	
UBS-EMERSON 2 Yr TA201019	N/A	Equity/Index	UBS-	04/07/2021	03/31/2023	03/31/2023	Expiration	2,747	781,464	284.4791999999999	28,643									(3,536)				0/0	
UBS-EMERSON 2 Yr TA200602	N/A	Equity/Index	UBS-	01/06/2021	01/04/2023	01/04/2023	Closing Sale	2,230	617,149	276.7462999999999	22,839		26,218							(94)		26,218		0/0	
UBS-EMERSON 2 Yr TA200357	N/A	Equity/Index	UBS-	12/31/2021	12/27/2023	12/27/2023	Expiration	4,800	1,445,085	301.0593999999999	50,679									(25,269)				0/0	
UBS-EMERSON 2 Yr TA201556	N/A	Equity/Index	UBS-	06/16/2021	06/14/2023	06/14/2023	Expiration	2,329	685,286	294.2405999999999	21,493									(4,855)				0/0	
UBS-EMERSON 2 Yr TA201681	N/A	Equity/Index	UBS-	06/30/2021	06/23/2023	06/23/2023	Expiration	4,045	1,197,018	295.9252999999999	39,688									(9,523)				0/0	
UBS-EMERSON 2 Yr TA201990	N/A	Equity/Index	UBS-	07/28/2021	07/26/2023	07/26/2023	Expiration	1,583	474,145	299.5233000000000	13,624									(3,866)				0/0	
UBS-EMERSON 2 Yr TA201150	N/A	Equity/Index	UBS-	05/10/2021	05/05/2023	05/05/2023	Expiration	3,343	986,312	298.0292999999999	32,111									(5,507)				0/0	
UBS-EMERSON 2 Yr TA200182	N/A	Equity/Index	UBS-	01/29/2021	01/25/2023	01/25/2023	Closing Sale	2,200	609,034	276.8337000000000	16,143		16,918							(537)		16,918		0/0	
UBS-EMERSON 2 Yr TA200329	N/A	Equity/Index	UBS-	02/19/2021	02/17/2023	02/17/2023	Expiration	5,298	1,500,000	283.1462000000000	47,603									(3,090)				0/0	
UBS-EMERSON 2 Yr TA201550	N/A	Equity/Index	UBS-	06/16/2021	06/02/2023	06/02/2023	Expiration	992	291,887	294.2405999999999	9,597									(2,043)				0/0	
UBS-EMERSON 2 Yr TA200265	N/A	Equity/Index	UBS-	02/10/2021	02/08/2023	02/08/2023	Closing Sale	947	265,784	280.6587999999999	9,781		7,399							(512)		7,399		0/0	
UBS-EMERSON 2 Yr TA200316	N/A	Equity/Index	UBS-	02/17/2021	02/10/2023	02/10/2023	Closing Sale	2,660	751,458	282.5029000000000	26,768		11,693							(1,485)		11,693		0/0	
UBS-EMERSON 2 Yr TA200185	N/A	Equity/Index	UBS-	02/01/2021	01/27/2023	01/27/2023	Closing Sale	2,029	583,490	277.7178999999999	17,803		19,703							(640)		19,703		0/0	
UBS-EMERSON 2 Yr TA202737	N/A	Equity/Index	UBS-	10/18/2021	10/12/2023	10/12/2023	Expiration	2,161	654,887	303.048	26,485									(10,418)				0/0	
Uncovered Call TA200466	N/A	Equity/Index	66300EX0402BFOT	05/08/2023	07/21/2023	07/21/2023	Expiration	1,710,058	68,402,338	40	391,010,496	235,584									(235,584)				0/0
0159999999 - Purchased Options - Hedging Other - Call Options and Warrants													17,148,594	263,604,239		291,436,410	XXX	3,098,126		(22,269,522)		(27,686,066)		XXX	
Purchased Options - Hedging Other - Put Options																									
Purchased Options - Hedging Other - Caps																									
Purchased Options - Hedging Other - Floors																									
Purchased Options - Hedging Other - Collars																									
0219999999 - Purchased Options - Hedging Other - Other																									
Purchased Options - Call Options - Hedging Other - Subtotal - Hedging Other													391,010,496	263,604,239		291,436,410	XXX	3,098,126		(22,269,522)		(27,686,066)		XXX	
Purchased Options - Replications - Call Options and Warrants																									
Purchased Options - Replications - Put Options																									
Purchased Options - Replications - Caps																									

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
SSP 500 - CAPPED		N/A	Equity/Index	BOA-	06/09/2023	08/04/2023	08/04/2023	Closing	4,600	19,792,512	4302.72		(151,248)	(235,198)		(151,248)						(83,950)		0/0.
TA2305345																								0/0.
SSP 500 - CAPPED		N/A	Equity/Index	SS-	07/19/2023	12/28/2023	12/28/2023	Closing	959	4,417,489	4604.25		(53,497)	(58,945)		(53,497)						(5,448)		0/0.
TA2306429																								0/0.
SSP 500 - CAPPED		N/A	Equity/Index	SS-	07/18/2023	12/21/2023	12/21/2023	Closing	1,016	4,048,708	4575.5		(104,587)	(116,911)		(104,587)						(12,344)		0/0.
TA2306390																								0/0.
SSP 500 - CAPPED		N/A	Equity/Index	SS-	07/19/2023	12/28/2023	12/28/2023	Closing	1,326	6,104,915	4604.25		(136,504)	(149,814)		(136,504)						(13,310)		0/0.
TA2306431																								0/0.
SSP 500 - CAPPED		N/A	Equity/Index	RBC-	06/14/2023	08/25/2023	08/25/2023	Closing	4,252	18,747,068	4409		(218,468)	(269,577)		(218,468)						(51,109)		0/0.
TA2305482																								0/0.
SSP 500 - CAPPED		N/A	Equity/Index	BOA-	06/09/2023	08/01/2023	08/01/2023	Closing	100	430,272	4302.72		(13,989)	(17,668)		(13,989)						(3,679)		0/0.
TA2305340																								0/0.
SSP 500 - CAPPED		N/A	Equity/Index	RBC-	06/14/2023	08/25/2023	08/25/2023	Closing	1,521	6,706,089	4409		(63,867)	(99,139)		(63,867)						(35,272)		0/0.
TA2305483																								0/0.
SSP 500 - CAPPED		N/A	Equity/Index	T00C-	06/12/2023	08/11/2023	08/11/2023	Closing	1,400	6,109,600	4364		(168,790)	(277,104)		(168,790)						(108,314)		0/0.
TA2305396																								0/0.
SSP 500 - CAPPED		N/A	Equity/Index	T00C-	06/12/2023	08/10/2023	08/10/2023	Closing	1,000	4,384,000	4364		(28,694)	(52,000)		(28,694)						(23,306)		0/0.
TA2305393																								0/0.
SSP 500 - CAPPED		N/A	Equity/Index	T00C-	07/14/2023	12/13/2023	12/13/2023	Closing	100	465,200	4552		(41,646)	(52,270)		(41,646)						(10,623)		0/0.
TA2306289																								0/0.
SSP 500 - CAPPED		N/A	Equity/Index	BWP-	07/13/2023	12/09/2023	12/08/2023	Closing	6,366	28,901,640	4540		(864,547)	(757,108)		(864,547)						(92,562)		0/0.
TA2306225																								0/0.
SSP 500 - CAPPED		N/A	Equity/Index	T00C-	07/14/2023	12/14/2023	12/14/2023	Closing	800	3,641,600	4552		(31,908)	(37,932)		(31,908)						(6,024)		0/0.
TA2306290																								0/0.
SSP 500 - CAPPED		N/A	Equity/Index	T00C-	07/14/2023	12/14/2023	12/14/2023	Closing	300	1,385,600	4552		(58,849)	(68,059)		(58,849)						(9,210)		0/0.
TA2306291																								0/0.
SSP 500 - CAPPED		N/A	Equity/Index	T00C-	06/13/2023	08/21/2023	08/21/2023	Closing	1,300	5,673,980	4364.600000000000		(47,118)	(57,833)		(47,118)						(10,715)		0/0.
TA2305448																								0/0.
SSP 500 - CAPPED		N/A	Equity/Index	BOA-	06/09/2023	08/04/2023	08/04/2023	Closing	1,100	4,732,982	4302.72		(34,452)	(54,747)		(34,452)						(20,295)		0/0.
TA2305344																								0/0.
SSP 500 - CAPPED		N/A	Equity/Index	SS-	07/11/2023	12/04/2023	12/04/2023	Closing	2,300	10,197,625	4433.75		(219,788)	(277,380)		(219,788)						(57,552)		0/0.
TA2306134																								0/0.
SSP 500 - CAPPED		N/A	Equity/Index	BOA-	06/09/2023	08/08/2023	08/08/2023	Closing	2,300	9,896,256	4302.72		(73,646)	(111,387)		(73,646)						(38,341)		0/0.
TA2305352																								0/0.
SSP 500 - CAPPED		N/A	Equity/Index	T00C-	06/15/2023	08/30/2023	08/30/2023	Closing	100	444,800	4448		(20,163)	(22,559)		(20,163)						(2,395)		0/0.
TA2306530																								0/0.
SSP 500 - CAPPED		N/A	Equity/Index	T00C-	06/13/2023	08/18/2023	08/18/2023	Expiration	1,200	5,237,520	4364.600000000000		(34,733)			(34,733)						34,733		0/0.
TA2305449																								0/0.
SSP 500 - CAPPED		N/A	Equity/Index	T00C-	07/14/2023	12/13/2023	12/13/2023	Closing	900	4,096,800	4552		(35,203)	(42,193)		(35,203)						(6,990)		0/0.
TA2306290																								0/0.
SSP 500 - CAPPED		N/A	Equity/Index	BOA-	06/09/2023	08/07/2023	08/07/2023	Closing	100	430,272	4302.72		(13,341)	(17,660)		(13,341)						(4,319)		0/0.
TA2305351																								0/0.
SSP 500 - CAPPED		N/A	Equity/Index	BWP-	07/17/2023	12/20/2023	12/20/2023	Closing	1,987	9,030,915	4545		(200,846)	(221,709)		(200,846)						(20,864)		0/0.
TA2306353																								0/0.
SSP 500 - CAPPED		N/A	Equity/Index	SS-	07/19/2023	12/29/2023	12/29/2023	Closing	5,493	25,283,097	4604.25		(1,234,519)	(1,358,026)		(1,234,519)						(123,507)		0/0.
TA2306435																								0/0.
SSP 500 - CAPPED		N/A	Equity/Index	RBC-	06/14/2023	08/23/2023	08/23/2023	Closing	1,336	5,880,424	4409		(54,415)	(72,745)		(54,415)						(18,330)		0/0.
TA2305477																								0/0.
SSP 500 - CAPPED		N/A	Equity/Index	T00C-	06/12/2023	08/09/2023	08/09/2023	Closing	100	436,400	4364		(3,749)	(6,587)		(3,749)						(2,838)		0/0.
TA2305388																								0/0.
SSP 500 - CAPPED		N/A	Equity/Index	RBC-	06/14/2023	08/29/2023	08/29/2023	Closing	2,282	10,061,338	4409		(114,077)	(137,764)		(114,077)						(23,687)		0/0.
TA2305481																								0/0.
SSP 500 - CAPPED		N/A	Equity/Index	BWP-	07/13/2023	12/07/2023	12/07/2023	Closing	1,772	8,044,880	4540		(171,512)	(194,973)		(171,512)						(23,461)		0/0.
TA2306216																								0/0.
SSP 500 - CAPPED		N/A	Equity/Index	RBC-	06/14/2023	08/24/2023	08/24/2023	Closing	907	3,988,963	4409		(38,493)	(52,624)		(38,493)						(14,131)		0/0.
TA2305478																								0/0.
SSP 500 - CAPPED		N/A	Equity/Index	SS-	07/19/2023	12/27/2023	12/27/2023	Closing	3,135	14,434,324	4604.25		(580,633)	(648,130)		(580,633)						(67,497)		0/0.
TA2306434																								0/0.
SSP 500 - CAPPED		N/A	Equity/Index	BWP-	07/17/2023	12/18/2023	12/18/2023	Closing	2,004	9,108,180	4545		(214,288)	(237,775)		(214,288)						(23,487)		0/0.
TA2306343																								0/0.
SSP 500 - CAPPED		N/A	Equity/Index	SS-	07/18/2023	12/22/2023	12/22/2023	Closing	2,109	9,649,730	4575.5		(119,559)	(133,659)		(119,559)						(14,299)		0/0.
TA2306392																								0/0.
SSP 500 - CAPPED		N/A	Equity/Index	T00C-	06/13/2023	08/17/2023	08/17/2023	Expiration	300	1,309,380	4364.600000000000		(6,709)			(6,709)						6,709		0/0.
TA2305450																								0/0.
SSP 500 - CAPPED		N/A	Equity/Index	SS-	07/19/2023	12/27/2023	12/27/2023	Closing	1,163	5,354,743	4604.25		(155,505)	(174,473)		(155,505)						(18,969)		0/0.
TA2306430																								0/0.

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risks(a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B /A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
SSP 500 - CAPPED		N/A	Equity/ Index	RBC-	06/14/2023	08/28/2023	08/28/2023	Closing Purchase	144	634,886	4409		(22,797)	(26,886)		(22,797)						(3,900)		0/0
TA2305480																								
SSP 500 - CAPPED		N/A	Equity/ Index	BWP-	07/17/2023	12/19/2023	12/19/2023	Closing Purchase	2,973	13,512,285	4545		(302,592)	(333,541)		(302,592)						(30,949)		0/0
TA2306347																								
SSP 500 - CAPPED		N/A	Equity/ Index	SS-	07/11/2023	12/04/2023	12/04/2023	Closing Purchase	1,200	5,320,500	4433.75		(239,976)	(293,652)		(239,976)						(53,676)		0/0
TA2306133																								
SSP 500 - CAPPED		N/A	Equity/ Index	SS-	07/11/2023	12/01/2023	12/01/2023	Closing Purchase	900	3,990,375	4433.75		(37,431)	(48,259)		(37,431)						(10,827)		0/0
TA2306129																								
SSP 500 - CAPPED		N/A	Equity/ Index	B0A-	06/09/2023	08/01/2023	08/01/2023	Closing Purchase	2,900	12,477,888	4302.72		(106,923)	(153,497)		(106,923)						(46,574)		0/0
TA2305338																								
SSP 500 - CAPPED		N/A	Equity/ Index	T00C-	06/13/2023	08/21/2023	08/21/2023	Closing Purchase	400	1,745,840	04		(52,898)	(68,616)		(52,898)						(15,718)		0/0
TA2305447																								
SSP 500 - CAPPED		N/A	Equity/ Index	SS-	07/18/2023	12/22/2023	12/22/2023	Closing Purchase	5,328	24,378,264	4575.5		(606,540)	(674,899)		(606,540)						(68,358)		0/0
TA2306391																								
SSP 500 - CAPPED		N/A	Equity/ Index	SS-	07/19/2023	12/29/2023	12/29/2023	Closing Purchase	1,395	6,425,023	4604.25		(164,146)	(182,594)		(164,146)						(18,448)		0/0
TA2306432																								
SSP 500 - CAPPED		N/A	Equity/ Index	BWP-	07/13/2023	12/08/2023	12/08/2023	Closing Purchase	1,242	5,638,680	4540		(63,007)	(72,359)		(63,007)						(9,352)		0/0
TA2306227																								
SSP 500 - CAPPED		N/A	Equity/ Index	B0A-	06/09/2023	08/02/2023	08/02/2023	Closing Purchase	100	430,272	4302.72		(18,450)	(23,640)		(18,450)						(5,190)		0/0
TA2305339																								
SSP 500 - CAPPED		N/A	Equity/ Index	SS-	07/19/2023	12/29/2023	12/29/2023	Closing Purchase	2,181	10,042,242	4604.25		(131,782)	(147,132)		(131,782)						(15,350)		0/0
TA2306433																								
SSP 500 - CAPPED		N/A	Equity/ Index	RBC-	06/14/2023	08/28/2023	08/28/2023	Closing Purchase	2,162	9,532,258	4409		(109,138)	(134,887)		(109,138)						(25,749)		0/0
TA2305468																								
SSP 500 - CAPPED		N/A	Equity/ Index	BWP-	07/13/2023	12/11/2023	12/11/2023	Closing Purchase	666	3,023,640	4540		(141,558)	(159,314)		(141,558)						(17,756)		0/0
TA2306234																								
SSP 500 - CAPPED		N/A	Equity/ Index	SS-	07/11/2023	12/05/2023	12/05/2023	Closing Purchase	500	2,216,875	4433.75		(18,920)	(23,235)		(18,920)						(4,315)		0/0
TA2306138																								
SSP 500 - CAPPED		N/A	Equity/ Index	BWP-	07/13/2023	12/08/2023	12/08/2023	Closing Purchase	652	2,980,080	4540		(34,941)	(40,483)		(34,941)						(5,542)		0/0
TA2306228																								
SSP 500 - CAPPED		N/A	Equity/ Index	SS-	07/19/2023	12/26/2023	12/26/2023	Closing Purchase	314	1,445,735	4604.25		(18,454)	(20,586)		(18,454)						(2,132)		0/0
TA2306428																								
SSP 500 - CAPPED		N/A	Equity/ Index	T00C-	06/12/2023	08/14/2023	08/14/2023	Closing Purchase	1,500	6,546,000	4364		(30,232)	(80,065)		(30,232)						(49,833)		0/0
TA2305401																								
SSP 500 - CAPPED		N/A	Equity/ Index	T00C-	07/14/2023	12/12/2023	12/12/2023	Closing Purchase	400	1,820,800	4552		(168,466)	(207,567)		(168,466)						(39,101)		0/0
TA2306287																								
SSP 500 - CAPPED		N/A	Equity/ Index	BWP-	07/17/2023	12/18/2023	12/18/2023	Closing Purchase	3,382	15,371,190	4545		(731,628)	(803,869)		(731,628)						(72,240)		0/0
TA2306342																								
SSP 500 - CAPPED		N/A	Equity/ Index	T00C-	06/13/2023	08/22/2023	08/22/2023	Closing Purchase	3,000	13,083,800	04		(128,593)	(168,880)		(128,593)						(40,287)		0/0
TA2305452																								
SSP 500 - CAPPED		N/A	Equity/ Index	T00C-	06/13/2023	08/18/2023	08/18/2023	Closing Purchase	3,800	16,585,480	04		(135,031)	(52,389)		(135,031)						(82,643)		0/0
TA2305451																								
SSP 500 - CAPPED		N/A	Equity/ Index	T00C-	06/12/2023	08/15/2023	08/15/2023	Closing Purchase	400	1,745,600	4364		(43,434)	(56,389)		(43,434)						(12,954)		0/0
TA2305407																								
SSP 500 - CAPPED		N/A	Equity/ Index	BWP-	07/13/2023	12/11/2023	12/11/2023	Closing Purchase	1,294	5,874,760	4540		(132,053)	(150,635)		(132,053)						(18,582)		0/0
TA2306235																								
SSP 500 - CAPPED		N/A	Equity/ Index	T00C-	07/14/2023	12/13/2023	12/13/2023	Closing Purchase	500	2,276,000	4552		(97,032)	(112,833)		(97,032)						(15,801)		0/0
TA2306288																								
SSP 500 - CAPPED		N/A	Equity/ Index	BWP-	07/13/2023	12/07/2023	12/07/2023	Closing Purchase	1,284	5,829,360	4540		(55,546)	(63,635)		(55,546)						(8,089)		0/0
TA2306219																								
SSP 500 - CAPPED		N/A	Equity/ Index	SS-	07/11/2023	12/05/2023	12/05/2023	Closing Purchase	100	443,375	4433.75		(40,138)	(51,985)		(40,138)						(11,847)		0/0
TA2306136																								
SSP 500 - CAPPED		N/A	Equity/ Index	SS-	07/11/2023	12/01/2023	12/01/2023	Closing Purchase	1,300	5,763,875	4433.75		(124,072)	(156,650)		(124,072)						(32,578)		0/0
TA2306128																								
SSP 500 - CAPPED		N/A	Equity/ Index	BWP-	07/17/2023	12/18/2023	12/18/2023	Closing Purchase	547	2,486,115	4545		(31,578)	(35,232)		(31,578)						(3,654)		0/0
TA2306344																								
SSP 500 - CAPPED		N/A	Equity/ Index	BWP-	07/13/2023	12/11/2023	12/11/2023	Closing Purchase	582	2,642,280	4540		(28,349)	(32,592)		(28,349)						(4,243)		0/0
TA2306236																								
SSP 500 - CAPPED		N/A	Equity/ Index	BWP-	07/17/2023	12/15/2023	12/15/2023	Closing Purchase	5,678	25,806,510	4545		(611,237)	(677,613)		(611,237)						(66,376)		0/0
TA2306334																								
SSP 500 - CAPPED		N/A	Equity/ Index	BWP-	07/13/2023	12/08/2023	12/08/2023	Closing Purchase	1,439	6,533,060	4540		(150,663)	(173,112)		(150,663)						(22,448)		0/0
TA2306226																								
SSP 500 - CAPPED		N/A	Equity/ Index	BWP-	07/17/2023	12/15/2023	12/15/2023	Closing Purchase	1,867	8,485,515	4545		(196,166)	(219,559)		(196,166)						(23,394)		0/0
TA2306335																								
SSP 500 - CAPPED		N/A	Equity/ Index	SS-	07/18/2023	12/26/2023	12/26/2023	Closing Purchase	2,101	9,613,126	4575.5		(242,140)	(269,831)		(242,140)						(27,891)		0/0
TA2306394																								

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Maturity or Expiration Date	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortiz-ation)/Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 500 - CAPPED		N/A	Equity/Index	RBC-	06/14/2023	08/24/2023	08/24/2023	Closing Purchase	190	837,710	4409		(14,657)	(13,283)		(14,657)						1,374		0/0
TA2305479																								0/0
S&P 500 - CAPPED		N/A	Equity/Index	TOCC-	06/15/2023	08/31/2023	08/31/2023	Closing Purchase	1,200	5,337,600	4448		(63,149)	(70,384)		(63,149)						(7,235)		0/0
TA2305527																								0/0
S&P 500 - CAPPED		N/A	Equity/Index	SS-	07/11/2023	12/01/2023	12/01/2023	Closing Purchase	4,600	20,385,250	4433.75		(300,794)	(374,532)		(300,794)						(73,738)		0/0
TA2306127																								0/0
S&P 500 - CAPPED		N/A	Equity/Index	SS-	07/18/2023	12/20/2023	12/20/2023	Closing Purchase	1,113	5,092,532	4575.5		(57,665)	(64,009)		(57,665)						(6,344)		0/0
TA2306389																								0/0
S&P 500 - CAPPED		N/A	Equity/Index	TOCC-	07/14/2023	12/12/2023	12/12/2023	Closing Purchase	200	910,400	4552		(40,181)	(46,323)		(40,181)						(6,142)		0/0
TA2306286																								0/0
S&P 500 - CAPPED		N/A	Equity/Index	TOCC-	06/12/2023	08/11/2023	08/11/2023	Closing Purchase	4,500	19,638,000	4364		(88,175)	(235,855)		(88,175)						(147,680)		0/0
TA2305394																								0/0
S&P 500 - CAPPED		N/A	Equity/Index	TOCC-	06/15/2023	08/31/2023	08/31/2023	Closing Purchase	400	1,779,200	4448		(19,498)	(22,672)		(19,498)						(3,174)		0/0
TA2305526																								0/0
S&P 500 - CAPPED		N/A	Equity/Index	TOCC-	06/12/2023	08/15/2023	08/15/2023	Closing Purchase	2,100	9,164,400	4364		(37,263)	(23,977)		(37,263)						13,286		0/0
TA2305404																								0/0
S&P 500 - CLIQUET		N/A	Equity/Index	NS-	08/29/2023	12/05/2023	12/05/2023	Expiration	89	400,000	4498.67		(6,960)			(6,960)					6,960			0/0
TA2307254																								0/0
S&P 500 - CLIQUET		N/A	Equity/Index	NS-	08/29/2023	12/11/2023	12/11/2023	Closing Purchase	111	500,000	4498.67		(15,200)	(14,614)		(15,200)					586			0/0
TA2307259																								0/0
S&P 500 - CLIQUET		N/A	Equity/Index	NS-	08/29/2023	11/07/2023	11/07/2023	Closing Purchase	111	500,000	4498.67		(19,750)	(7,268)		(19,750)					12,482			0/0
TA2307247																								0/0
S&P 500 - CLIQUET		N/A	Equity/Index	NS-	08/29/2023	11/10/2023	11/10/2023	Expiration	89	400,000	4498.67		(7,440)			(7,440)					7,440			0/0
TA2307260																								0/0
S&P 500 - CLIQUET		N/A	Equity/Index	NS-	08/29/2023	12/08/2023	12/08/2023	Closing Purchase	67	300,000	4498.67		(9,870)	(5,098)		(9,870)					4,772			0/0
TA2307257																								0/0
S&P 500 - CLIQUET		N/A	Equity/Index	SS-	02/03/2022	01/27/2023	01/27/2023	Expiration	914	4,100,000	4488		(54,009)			(54,009)					54,009			0/0
TA2200180																								0/0
S&P 500 - CLIQUET		N/A	Equity/Index	NS-	08/29/2023	10/06/2023	10/06/2023	Closing Purchase	133	600,000	4498.67		(44,700)	(23,891)		(44,700)					21,009			0/0
TA2307235																								0/0
S&P 500 - CLIQUET		N/A	Equity/Index	NS-	08/29/2023	10/05/2023	10/05/2023	Expiration	133	600,000	4498.67		(12,660)			(12,660)					12,660			0/0
TA2307234																								0/0
S&P 500 - CLIQUET		N/A	Equity/Index	NS-	08/29/2023	12/27/2023	12/27/2023	Expiration	111	500,000	4498.67		(16,300)			(16,300)					16,300			0/0
TA2307261																								0/0
S&P 500 - CLIQUET		N/A	Equity/Index	NS-	08/29/2023	10/03/2023	10/03/2023	Expiration	89	400,000	4498.67		(3,960)			(3,960)					3,960			0/0
TA2307233																								0/0
S&P 500 - CLIQUET		N/A	Equity/Index	NS-	08/29/2023	12/22/2023	12/22/2023	Closing Purchase	267	1,200,000	4498.67		(26,640)	(9,037)		(26,640)					17,603			0/0
TA2307260																								0/0
S&P 500 - CLIQUET		N/A	Equity/Index	NS-	08/29/2023	11/14/2023	11/14/2023	Expiration	133	600,000	4498.67		(11,340)			(11,340)					11,340			0/0
TA2307251																								0/0
S&P 500 - CLIQUET		N/A	Equity/Index	SS-	02/03/2022	01/30/2023	01/30/2023	Expiration	468	2,100,000	4488		(25,654)			(25,654)					25,654			0/0
TA2200181																								0/0
S&P 500 - CLIQUET		N/A	Equity/Index	NS-	08/29/2023	10/26/2023	10/26/2023	Expiration	133	600,000	4498.67		(3,720)			(3,720)					3,720			0/0
TA2307240																								0/0
S&P 500 - CLIQUET		N/A	Equity/Index	NS-	08/29/2023	11/08/2023	11/08/2023	Closing Purchase	200	900,000	4498.67		(41,850)	(21,511)		(41,850)					20,339			0/0
TA2307248																								0/0
S&P 500 - CLIQUET		N/A	Equity/Index	NS-	08/29/2023	12/08/2023	12/08/2023	Closing Purchase	111	500,000	4498.67		(13,900)	(12,434)		(13,900)					1,466			0/0
TA2307258																								0/0
S&P 500 - CLIQUET		N/A	Equity/Index	NS-	08/29/2023	10/25/2023	10/25/2023	Expiration	111	500,000	4498.67		(6,350)			(6,350)					6,350			0/0
TA2307239																								0/0
S&P 500 - CLIQUET		N/A	Equity/Index	NS-	08/29/2023	12/28/2023	12/28/2023	Expiration	200	900,000	4498.67		(21,330)			(21,330)					21,330			0/0
TA2307262																								0/0
S&P 500 - CLIQUET		N/A	Equity/Index	NS-	08/29/2023	10/27/2023	10/27/2023	Expiration	178	800,000	4498.67		(5,680)			(5,680)					5,680			0/0
TA2307241																								0/0
S&P 500 - CLIQUET		N/A	Equity/Index	NS-	08/29/2023	10/13/2023	10/13/2023	Expiration	245	1,100,000	4498.67		(6,600)			(6,600)					6,600			0/0
TA2307237																								0/0
S&P 500 - CLIQUET		N/A	Equity/Index	NS-	08/29/2023	10/13/2023	10/13/2023	Expiration	111	500,000	4498.67		(13,800)			(13,800)					13,800			0/0
TA2307238																								0/0
S&P 500 - CLIQUET		N/A	Equity/Index	NS-	08/29/2023	12/07/2023	12/07/2023	Closing Purchase	178	800,000	4498.67		(23,040)	(11,629)		(23,040)					11,411			0/0
TA2307255																								0/0
S&P 500 - CLIQUET		N/A	Equity/Index	NS-	08/29/2023	11/03/2023	11/03/2023	Expiration	156	700,000	4498.67		(6,160)			(6,160)					6,160			0/0
TA2307246																								0/0
S&P 500 - CLIQUET		N/A	Equity/Index	NS-	08/29/2023	12/08/2023	12/08/2023	Closing Purchase	111	500,000	4498.67		(17,400)	(11,351)		(17,400)					5,449			0/0
TA2307256																								0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25	
Description of Item(s) Hedged, Used For Income Generation or Replicated		Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B/A C.V.	Current Year's (Amortization)/Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)	
SP 500 - CLI OJET		N/A	Equity/Index	MS-	08/29/2023	10/31/2023	10/31/2023	Expiration	156	700,000	4498.67		(2,730)			(2,730)					2,730			0/0	
TA2307244		N/A	Equity/Index	MS-	08/29/2023	10/27/2023	10/27/2023	Expiration	67	300,000	4498.67		(8,130)			(8,130)					8,130			0/0	
TA2307243		N/A	Equity/Index	MS-	08/29/2023	10/12/2023	10/12/2023	Expiration	133	600,000	4498.67		(16,560)			(16,560)					16,560			0/0	
TA2307236		N/A	Equity/Index	MS-	08/29/2023	11/09/2023	11/09/2023	Closing Purchase	156	700,000	4498.67		(31,010)	(11,896)		(31,010)					19,114			0/0	
TA2307249		N/A	Equity/Index	MS-	08/29/2023	10/30/2023	10/30/2023	Expiration	200	900,000	4498.67		(13,950)			(13,950)					13,950			0/0	
TA2307242		N/A	Equity/Index	MS-	08/29/2023	11/29/2023	11/29/2023	Expiration	245	1,100,000	4498.67		(21,010)			(21,010)					21,010			0/0	
TA2307253		N/A	Equity/Index	MS-	08/29/2023	11/03/2023	11/03/2023	Expiration	156	700,000	4498.67		(17,640)			(17,640)					17,640			0/0	
TA2307245		N/A	Equity/Index	MS-	08/29/2023	11/21/2023	11/21/2023	Purchase	156	700,000	4498.67		(28,140)	(6,470)		(28,140)					21,670			0/0	
TA2307252		N/A	Equity/Index	SS-549300E0X0402BF0T	08/24/2022	07/21/2023	07/21/2023	Expiration	1,099,123	43,964,905	40	(3,267,525)				(3,267,525)		(2,296,259)			3,267,525			0/0	
Uncovered Call TA2201712		N/A	Equity/Index	SS-549300E0X0402BF0T	08/25/2022	07/21/2023	07/21/2023	Expiration	896,695	35,867,797	40	(2,743,429)				(2,743,429)		(1,961,714)			2,743,429			0/0	
Uncovered Call TA2201767		N/A	Equity/Index	SS-549300E0X0402BF0T	08/23/2022	07/21/2023	07/21/2023	Expiration	217,770	8,710,811	40	(624,843)				(624,843)		(430,530)			624,843			0/0	
Uncovered Call TA2201711		N/A	Equity/Index	SS-549300E0X0402BF0T	08/26/2022	06/16/2023	06/16/2023	Expiration	126,597	29,117,406	230	(4,799,251)				(4,799,251)		(4,055,613)			4,799,251			0/0	
Uncovered Call TA2201788		N/A	Equity/Index	SS-549300E0X0402BF0T	05/08/2023	12/15/2023	12/15/2023	Expiration	2,280,078	68,402,338	30	(3,651,028)	(3,651,028)			(3,651,028)	XXX	(8,744,116)			3,651,028			0/0	
0659699999 - Written Options - Hedging Other - Call Options and Warrants												(11,514,711)	(16,897,386)	(15,086,230)		(28,412,095)	XXX				13,325,863			XXX	
Written Options - Hedging Other - Put Options																									
NSISNSDA		N/A	Equity/Index	MS-	09/03/2021	09/01/2023	09/01/2023	Closing Purchase	2,908	4,000,000	1375.31	(166,800)		(497,309)		(166,800)		329,873				(330,509)			0/0
TA2102739P		N/A	Equity/Index	MS-	10/15/2021	10/13/2023	10/13/2023	Purchase	5,914	8,000,000	1362.7	(332,000)		(1,042,243)		(332,000)		544,885				(710,243)			0/0
TA2102735P		N/A	Equity/Index	MS-	03/31/2021	03/31/2023	03/31/2023	Purchase	33,006	43,000,000	1302.79	(1,797,399)		(3,167,208)		(1,797,399)		1,697,997				(1,369,809)			0/0
NSISNSDA		N/A	Equity/Index	MS-	10/06/2021	10/06/2023	10/06/2023	Purchase	14,916	20,000,000	1340.88	(836,000)		(2,525,325)		(836,000)	XXX	1,209,551				(1,689,325)			0/0
TA2102640P		N/A	Equity/Index	MS-								(3,132,199)		(7,232,085)		(3,132,199)	XXX	3,782,306				(4,099,886)			XXX
0659699999 - Written Options - Hedging Other - Put Options																									
Written Options - Hedging Other - Caps																									
Rate Cap Fixed Rate Interest Rate Swap		N/A	Interest Rate	MS-	08/23/2022	02/13/2026	02/28/2023			14,402,768	4.000000 / (4.760830)	131,000	131,000		23,554			177,223	(28,313)	14,157				0/0	
TG2200100		N/A	Interest Rate	MS-	08/23/2022	05/15/2025	02/28/2023			2,277,489	3.500000 / (5.032740)	22,000	22,000		7,090			31,927	(6,054)	3,027				0/0	
Rate Cap Fixed Rate Interest Rate Swap		N/A	Interest Rate	MS-	08/23/2022	06/15/2029	02/28/2023			89,474	3.500000 / (5.254320)	3,000	3,000		325			2,011	(332)	166				0/0	
TG2200082		N/A	Interest Rate	MS-	08/23/2022	01/15/2026	02/28/2023			10,623,243	4.000000 / (4.634020)	89,000	89,000		16,773			127,218	(19,683)	9,841				0/0	
Rate Cap Fixed Rate Interest Rate Swap		N/A	Interest Rate	MS-	08/23/2022	11/14/2025	02/28/2023			8,539,716	4.000000 / (5.379720)	63,000	63,000		12,902			82,022	(14,661)	7,331				0/0	
TG2200105		N/A	Interest Rate	MS-	08/23/2022	06/15/2027	02/28/2023			385,206	3.750000 / (5.254320)	6,000	6,000		935			7,051	(939)	469				0/0	
Rate Cap Fixed Rate Interest Rate Swap		N/A	Interest Rate	MS-	08/23/2022	06/13/2025	02/28/2023			1,223,717	3.750000 / (5.254320)	10,000	10,000		2,779			13,792	(2,674)	1,337				0/0	
TG2200085		N/A	Interest Rate	MS-																				0/0	

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty Central Clearinghouse	Trade Date	Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
Rate Cap Fixed Rate Swap T62200103.....	N/A		Interest Rate:MS-		08/23/2022	06/15/2027	02/28/2023			2,341,340	3.500000 / (5.254320)	44,000	44,000		7,620			46,130	(6,884)	3,442				0/0.....
Rate Cap Fixed Rate Swap T62200080.....	N/A		Interest Rate:MS-		08/23/2022	04/15/2025	02/28/2023			2,897,519	3.500000 / (4.988870)	23,000	23,000		8,432			45,998	(6,524)	3,262				0/0.....
Rate Cap Fixed Rate Swap T62200088.....	N/A		Interest Rate:MS-		08/23/2022	07/15/2025	02/28/2023			9,772,617	4.000000 / (5.311050)	66,000	66,000		14,936			86,506	(17,120)	8,560				0/0.....
Rate Cap Fixed Rate Swap T62200094.....	N/A		Interest Rate:MS-		08/23/2022	10/15/2025	02/28/2023			9,318,156	4.000000 / (5.393770)	67,000	67,000		14,078			70,230	(15,957)	7,998				0/0.....
Rate Cap Fixed Rate Swap T62200091.....	N/A		Interest Rate:MS-		08/23/2022	09/15/2025	02/28/2023			1,100,838	3.750000 / (5.408430)	9,000	9,000		2,400			11,058	(2,206)	1,103				0/0.....
Rate Cap Fixed Rate Swap T62200097.....	N/A		Interest Rate:MS-		08/23/2022	12/15/2025	02/28/2023			2,083,514	3.750000 / (5.384630)	20,000	20,000		4,723			30,919	(4,536)	2,268				0/0.....
Rate Cap Fixed Rate Swap T62200086.....	N/A		Interest Rate:MS-		08/23/2022	06/13/2025	02/28/2023			8,788,037	4.000000 / (5.254320)	59,000	59,000		13,623			80,777	(15,779)	7,890				0/0.....
Rate Cap Fixed Rate Swap T62200092.....	N/A		Interest Rate:MS-		08/23/2022	09/15/2025	02/28/2023			10,796,167	4.000000 / (5.408430)	76,000	76,000		16,358			87,558	(18,629)	9,314				0/0.....
Rate Cap Fixed Rate Swap T62200090.....	N/A		Interest Rate:MS-		08/23/2022	12/15/2025	02/28/2023			10,238,691	4.000000 / (5.384630)	80,000	80,000		15,752			117,493	(18,143)	9,071				0/0.....
Rate Cap Fixed Rate Swap T62200083.....	N/A		Interest Rate:MS-		08/23/2022	05/15/2025	02/28/2023			4,945,546	4.000000 / (5.086340)	31,000	31,000		7,492			48,511	(8,530)	4,265				0/0.....
Rate Cap Fixed Rate Swap T62200089.....	N/A		Interest Rate:MS-		08/23/2022	08/15/2025	02/28/2023			1,825,091	3.750000 / (5.364570)	15,000	15,000		4,041			19,000	(3,761)	1,890				0/0.....
Rate Cap Fixed Rate Swap T62200095.....	N/A		Interest Rate:MS-		08/23/2022	11/14/2025	02/28/2023			1,300,674	3.750000 / (5.376720)	11,000	11,000		2,812			17,861	(2,560)	1,280				0/0.....
Rate Cap Fixed Rate Swap T62200101.....	N/A		Interest Rate:MS-		08/23/2022	03/13/2026	02/28/2023			19,025,597	4.000000 / (5.032740)	180,000	180,000		31,448			234,162	(38,069)	19,034				0/0.....
Rate Cap Fixed Rate Swap T62200084.....	N/A		Interest Rate:MS-		08/23/2022	06/13/2025	02/28/2023			39,580	3.500000 / (4.981880)	1,000	1,000		204			1	(267)	134				0/0.....
Rate Cap Fixed Rate Swap T62200090.....	N/A		Interest Rate:MS-		08/23/2022	08/15/2025	02/28/2023			9,682,783	4.000000 / (5.364570)	68,000	68,000		14,887			81,225	(17,140)	8,570				0/0.....
Rate Cap Fixed Rate Swap T62200081.....	N/A		Interest Rate:MS-		08/23/2022	04/15/2025	02/28/2023			1,235,469	4.000000 / (4.988870)	8,000	8,000		1,940			12,023	(2,269)	1,135				0/0.....
Rate Cap Fixed Rate Swap T62200104.....	N/A		Interest Rate:MS-		08/23/2022	06/15/2029	02/28/2023			105,159	3.750000 / (5.254320)	3,000	3,000		289			2,152	(332)	166				0/0.....
Rate Cap Fixed Rate Swap T62200087.....	N/A		Interest Rate:MS-		08/23/2022	07/15/2025	02/28/2023			1,803,618	3.750000 / (5.311050)	15,000	15,000		4,071			19,308	(3,861)	1,945				0/0.....
Rate Cap Fixed Rate Swap T62200093.....	N/A		Interest Rate:MS-		08/23/2022	10/15/2025	02/28/2023			1,795,148	3.750000 / (5.393770)	15,000	15,000		3,906			18,053	(3,561)	1,791				0/0.....
Rate Cap Fixed Rate Swap T62200106.....	N/A		Interest Rate:MS-		08/23/2022	07/15/2027	02/28/2023			4,023,837	3.750000 / (5.311050)	80,000	80,000		10,565			52,740	(11,646)	5,823				0/0.....
Rate Cap Fixed Rate Swap T62200107.....	N/A		Interest Rate:MS-		08/23/2022	07/13/2029	02/28/2023			1,773,766	3.750000 / (5.311050)	51,000	51,000		4,726			35,231	(5,272)	2,636				0/0.....

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty Central Clearinghouse	Trade Date	Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Initial Cost of Premium (Received) Paid	Current Year Initial Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
Rate Cap Fixed Rate Interest Rate Swap TG2200109	N/A		Interest Rate	MS-	09/22/2022	08/15/2028	02/28/2023			1,088,631 / (5.364570)	3.750000 / (5.364570)	41,000	41,000		2,926			11,728	(3,288)	1,644				0/0.
Rate Cap Fixed Rate Interest Rate Swap TG2200108	N/A		Interest Rate	MS-	09/22/2022	08/13/2027	02/28/2023			4,841,652 / (5.348140)	3.750000 / (5.348140)	132,000	132,000		13,171			27,117	(14,929)	7,465				0/0.
Rate Cap Fixed Rate Interest Rate Swap TG2200118	N/A		Interest Rate	MS-	12/05/2022	10/15/2027	02/28/2023			1,680,393 / (5.393770)	4.500000 / (5.393770)	25,000	25,000		376			7,833	(705)	353				0/0.
Rate Cap Fixed Rate Interest Rate Swap TG2200117	N/A		Interest Rate	MS-	12/05/2022	10/15/2027	02/28/2023			16,624,958 / (5.393770)	4.500000 / (5.393770)	272,000	272,000		4,073			53,180	(7,671)	3,835				0/0.
Rate Cap Fixed Rate Interest Rate Swap TG2200119	N/A		Interest Rate	C/BC-	12/21/2022	10/15/2027	02/28/2023			488,086 / (5.393770)	5.250000 / (5.393770)	4,000	4,000		25			1,498	(50)	25				0/0.
Rate Cap Fixed Rate Interest Rate Swap TG2200122	N/A		Interest Rate	C/BC-	12/21/2022	11/15/2027	02/28/2023			10,889,372 / (5.379720)	5.250000 / (5.379720)	100,000	100,000		614			25,214	(1,229)	615				0/0.
Rate Cap Fixed Rate Interest Rate Swap TG2200120	N/A		Interest Rate	C/BC-	12/21/2022	10/15/2028	02/28/2023			1,806,957 / (5.393770)	4.500000 / (5.393770)	41,000	41,000		204			11,028	(362)	181				0/0.
Rate Cap Fixed Rate Interest Rate Swap TG2200121	N/A		Interest Rate	C/BC-	12/21/2022	11/15/2028	02/28/2023			910,660 / (5.379720)	5.250000 / (5.379720)	14,000	14,000		61			3,831	(122)	61				0/0.
Rate Cap Fixed Rate Interest Rate Swap TG1900007	N/A		Interest Rate	C/TL-	03/25/2019	01/17/2023	01/17/2023	Maturity		1,000,000 / (4.828710)	4.000000 / (4.828710)	(560)			(345)			(5)		5				0/0.
Rate Cap Fixed Rate Interest Rate Swap TG2200046	N/A		Interest Rate	C/BC-	08/02/2022	09/15/2023	09/15/2023	Maturity		120,747,196 / (5.409430)	3.750000 / (5.409430)	(72,814)			188,289			(45,978)		45,978				0/0.
Rate Cap Fixed Rate Interest Rate Swap TG2200045	N/A		Interest Rate	C/BC-	08/02/2022	10/13/2023	10/13/2023	Swap Close		62,583,569 / (5.393770)	3.750000 / (5.393770)	(46,925)			32,613			38,428		30,744				0/0.
Rate Cap Fixed Rate Interest Rate Swap TG2200046	N/A		Interest Rate	C/BC-	08/02/2022	11/15/2023	11/15/2023	Maturity		48,916,999 / (5.379720)	3.750000 / (5.379720)	(57,273)			(159,005)			206,013		38,916				0/0.
Rate Cap Fixed Rate Interest Rate Swap TG2200048	N/A		Interest Rate	C/BC-	08/02/2022	12/15/2023	12/15/2023	Maturity		439,888 / (5.384630)	4.000000 / (5.384630)	(475)			(1,735)			1,915		332				0/0.
Rate Cap Fixed Rate Interest Rate Swap TG2200047	N/A		Interest Rate	C/BC-	08/02/2022	12/15/2023	12/15/2023	Maturity		47,048,067 / (5.384630)	3.750000 / (5.384630)	(70,738)			(286,183)			304,771		49,431				0/0.
0699999999 - Written Options - Hedging Other - Floors												1,626,215	1,875,000		63,745		XXX	2,204,753	(304,169)	317,490				XXX
Written Options - Hedging Other - Floors																								
Written Options - Hedging Other - Collars																								
0709999999 - Written Options - Hedging Other - Subtotal - Hedging Other												(13,020,695)	(15,022,386)	(22,318,315)	63,745	(31,544,294)	XXX	(2,757,057)	(304,169)	317,490	9,225,977			XXX
Written Options - Replications - Call Options and Warrants																								
Written Options - Replications - Put Options																								
Written Options - Replications - Caps																								
Written Options - Replications - Floors																								
Written Options - Replications - Collars																								
Written Options - Replications - Other																								
Written Options - Income Generation - Call Options																								
Written Options - Income Generation - Put Options																								
Written Options - Income Generation - Caps																								
Written Options - Income Generation - Floors																								
Written Options - Income Generation - Collars																								
Written Options - Income Generation - Other																								
Written Options - Other - Call Options and Warrants																								
Written Options - Other - Put Options																								

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Maturity or Expiration Date	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Premium (Received) Paid	Consider- ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B /A.C.V.	Current Year's (Amortiz- ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination- Deferred	Hedge Effectiveness at Inception and at Termination (b)
CIX INDEX		N/A	Equity/Index	BBG	08/25/2023	08/25/2023	08/25/2023	Closing Purchase	1,000,000	17,084,000	17,09400000000000		(124,649)	(370,534)		(124,163)	XXX					(246,370)		0/0
0899999999	Written Options - Other - Caps												(124,649)	(370,534)		(124,163)	XXX					(246,370)		XXX
Written Options - Other - Floors																								
Written Options - Other - Collars																								
Written Options - Other - Other																								
0919999999 - Written Options - Other - Subtotal - Other																								
0929999999	Written Options - Total Written Options - Subtotal - Call Options and Warrants											(11,514,711)	(16,897,386)	(15,086,230)		(28,412,095)	XXX	(8,744,116)				(246,370)		XXX
0939999999	Written Options - Total Written Options - Subtotal - Put Options											(3,132,199)	(124,649)	(7,602,619)		(3,256,382)	XXX	3,782,306				(4,346,256)		XXX
0949999999	Written Options - Total Written Options - Subtotal - Caps											1,626,219	1,875,000		63,745		XXX	2,204,753	(304,169)	317,490				XXX
0959999999	Written Options - Total Written Options - Subtotal - Total Written Options											(13,020,695)	(15,147,035)	(22,688,849)	63,745	(31,668,457)	XXX	(2,757,057)	(304,169)	317,490	8,979,607			XXX
Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Interest Rate																								
LCH Fixed Rate																								
Interest Rate Swap- CLR T1220004	Fixed AmnuityN/A		Interest Rate	LCH	09/09/2022	09/13/2023	09/13/2023	Maturity		100,729,000	3,750100 / (5.300000)				(908,533)									.0001
LCH Fixed Rate																								
Interest Rate Swap- CLR T1220005	Fixed AmnuityN/A		Interest Rate	LCH	09/09/2022	10/13/2023	10/13/2023	Maturity		77,556,000	3,751400 / (5.310000)				(805,638)									.0001
LCH Fixed Rate																								
Interest Rate Swap- CLR T1220006	Fixed AmnuityN/A		Interest Rate	LCH	09/09/2022	11/13/2023	11/13/2023	Maturity		56,540,000	3,749100 / (5.320000)				(667,869)									.0001
LCH Fixed Rate																								
Interest Rate Swap- CLR T1220007	Fixed AmnuityN/A		Interest Rate	LCH	09/09/2022	12/13/2023	12/13/2023	Maturity		39,487,000	3,751800 / (5.310000)				(519,517)									.0001
LCH Fixed Rate															(2,901,557)		XXX							XXX
0959999999	Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Other																							
Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Credit Default																								
Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Foreign Exchange																								
Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Total Return																								
Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Interest Rate																								
Swaps - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Interest Rate																								
Swaps - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Credit Default																								
Swaps - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Foreign Exchange																								
Swaps - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Total Return																								
Swaps - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Other																								
Swaps - Hedging Other - Interest Rate																								
LCH Variable Rate																								
Interest Rate Swap- CLR T1220012	N/A		Interest Rate	LCH	05/02/2022	01/04/2023	01/04/2023	Maturity		60,000,000	4,330000 / (1.900010)				27,372									0/0
LCH Fixed Rate																								
Interest Rate Swap- CLR T1220001	N/A		Interest Rate	LCH	01/05/2021	01/07/2023	01/07/2023	Maturity		30,000,000	0,072000 / (4.330000)				(36,418)									0/0
LCH Variable Rate																								
Interest Rate Swap- CLR T1220001	N/A		Interest Rate	LCH	01/31/2022	02/02/2023	02/02/2023	Maturity		20,000,000	4,580000 / (0.806000)				(94,327)									0/0
LCH Variable Rate																								
Interest Rate Swap- CLR T1220002	N/A		Interest Rate	LCH	02/02/2022	02/04/2023	02/04/2023	Maturity		20,000,000	4,580000 / (0.786200)				78,386									0/0
LCH Fixed Rate																								
Interest Rate Swap- CLR T12200035	N/A		Interest Rate	LCH	08/26/2022	02/28/2023	02/28/2023	Maturity		44,000,000	3,296500 / (4.570000)				(91,316)									0/0
LCH Fixed Rate																								
Interest Rate Swap- CLR T12200030	N/A		Interest Rate	LCH	06/09/2022	03/13/2023	03/13/2023	Maturity		27,000,000	2,338400 / (4.580000)				(123,959)									0/0
LCH Fixed Rate																								
Interest Rate Swap- CLR T12200044	N/A		Interest Rate	LCH	10/24/2022	03/26/2023	03/26/2023	Maturity		25,000,000	4,385490 / (4.830000)				(11,325)									0/0
LCH Variable Rate																								
Interest Rate Swap- CLR T12200008	N/A		Interest Rate	LCH	04/21/2022	03/25/2023	03/25/2023	Maturity		40,000,000	4,830000 / (2.075500)				247,375									0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
LCH Fixed Rate Interest Rate Swap- CLR TJ2200015	N/A		Interest Rate	LCH	05/02/2022	07/04/2023	07/04/2023	Maturity		40,000,000	2.424000 / (5.080000)				(515,071)									0/0
LCH Fixed Rate Interest Rate Swap- CLR TJ2100005	N/A		Interest Rate	LCH	08/30/2021	09/01/2023	09/01/2023	Maturity		25,000,000	0.209500 / (5.330000)				(813,201)									0/0
LCH Fixed Rate Interest Rate Swap- CLR TJ2200028	N/A		Interest Rate	LCH	09/26/2022	09/28/2023	09/28/2023	Maturity		47,700,000	4.376990 / (5.310000)				(238,527)									0/0
LCH Fixed Rate Interest Rate Swap- CLR TJ2300091	N/A		Interest Rate	LCH	08/16/2023	07/31/2028	09/29/2023	Swap Close		13,077,000	4.177500 / (5.320000)			(126,329)	(18,421)							(126,329)		0/0
LCH Fixed Rate Interest Rate Swap- CLR TJ2300008	N/A		Interest Rate	LCH	02/10/2023	07/14/2026	09/29/2023	Swap Close		7,028,000	3.972280 / (5.320000)			(134,286)	(47,646)							(134,286)		0/0
LCH Variable Rate Interest Rate Swap- CLR TJ200046	N/A		Interest Rate	LCH	10/25/2022	10/27/2023	10/27/2023	Maturity		38,000,000	5.330000 / (4.747000)				112,927									0/0
LCH Fixed Rate Interest Rate Swap- CLR TJ2200010	N/A		Interest Rate	LCH	04/25/2022	10/27/2023	10/27/2023	Maturity		50,000,000	2.491500 / (5.310000)				(1,088,066)									0/0
LCH Fixed Rate Interest Rate Swap- CLR TJ2200029	N/A		Interest Rate	LCH	09/26/2022	10/28/2023	10/28/2023	Maturity		31,253,000	4.386700 / (5.310000)				(217,548)									0/0
LCH Fixed Rate Interest Rate Swap- CLR TJ2300030	N/A		Interest Rate	LCH	09/26/2022	11/28/2023	11/28/2023	Maturity		16,436,000	4.386700 / (5.320000)				(109,141)									0/0
LCH Fixed Rate Interest Rate Swap- CLR TJ2300006	N/A		Interest Rate	LCH	02/27/2023	12/01/2023	12/01/2023	Maturity		40,000,000	5.295000 / (5.330000)				1,641,750									0/0
LCH Fixed Rate Interest Rate Swap- CLR TJ2200031	N/A		Interest Rate	LCH	09/26/2022	12/28/2023	12/28/2023	Maturity		12,908,000	4.386200 / (5.400000)				(95,167)									0/0
LCH Fixed Rate Interest Rate Swap- CLR TJ2200036	N/A		Interest Rate	LCH	08/26/2022	12/30/2023	12/30/2023	Maturity		18,183,000	3.550600 / (5.330000)			(260,614)	(292,961)		XXX					(260,614)		0/0
1119999999 - Swaps - Hedging Other - Interest Rate																								XXX
Swaps - Hedging Other - Credit Default																								
Swaps - Hedging Other - Foreign Exchange																								
Swaps - Hedging Other - Total Return																								
BNPHOPL-EUROPEAN - 1 Yr Variable Rate Total Return Swap	N/A		Equity/Index	BNP	11/30/2022	03/15/2023	02/28/2023			935,254	0.000000 / 1.000000			(942,827)	(419,674)			876,745	(1,885,654)					0/0
BNPHOPL-EUROPEAN - 1 Yr Variable Rate Total Return Swap	N/A		Equity/Index	BNP	08/30/2022	03/15/2023	09/01/2022	Swap Close		178,019	0.000000 / 1.000000			(332,651)		(332,651)						(332,651)		0/0
BNPHOPL-EUROPEAN - 1 Yr Variable Rate Total Return Swap	N/A		Equity/Index	BNP	11/30/2022	03/15/2023	02/28/2023	Swap Close		(176,937)	0.000000 / 1.000000					332,651								
BNPHOPL-EUROPEAN - 1 Yr Variable Rate Total Return Swap	N/A		Equity/Index	BNP	08/30/2022	03/15/2023	09/22/2022	Swap Close		160,761	0.000000 / 1.000000			(610,176)		(610,176)						(610,176)		0/0
BNPHOPL-EUROPEAN - 1 Yr Variable Rate Total Return Swap	N/A		Equity/Index	BNP	11/30/2022	03/15/2023	02/28/2023	Swap Close		(159,785)	0.000000 / 1.000000					610,176								

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25	
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium Undiscounted (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)	
BNP|HPL-EUROPEAN - 1 Yr Variable Rate Total Return Swap		N/A	Equity/Index	BNP-	01/11/2023	02/15/2023	02/15/2023	Maturity		80,000	0.000000 /1.000000			151,160	16,426	151,160						151,160			0/0.
BNP|HPL-EUROPEAN - 1 Yr Variable Rate Total Return Swap		N/A	Equity/Index	BNP-	11/15/2022	02/15/2023	02/15/2023	Maturity		200,000	0.000000 /1.000000			932,760	54,419	932,760		142,728				932,760			0/0.
BNP|HPL-EUROPEAN - 1 Yr Variable Rate Total Return Swap		N/A	Equity/Index	BNP-	12/15/2022	02/15/2023	02/15/2023	Maturity		40,000	0.000000 /1.000000			198,840	10,868	198,840		16,304				198,840			0/0.
BNP|HPL-EUROPEAN - 1 Yr Variable Rate Total Return Swap		N/A	Equity/Index	BNP-	01/06/2023	02/15/2023	02/15/2023	Maturity		199,244	0.000000 /1.000000			454,576	44,333	454,576						454,576			0/0.
BNP|HPL-EUROPEAN - 1 Yr Variable Rate Total Return Swap		N/A	Equity/Index	BNP-	02/01/2023	03/15/2023	02/22/2023	Swap Close		93,000	0.000000 /1.000000			(330,301)		(330,301)						(330,301)			0/0.
BNP|HPL-EUROPEAN - 1 Yr Variable Rate Total Return Swap		N/A	Equity/Index	BNP-	08/30/2022	03/15/2023	03/10/2023	Swap Close		254,313	0.000000 /1.000000			(856,424)	446,072	(856,424)						(856,424)			0/0.
BNP|HPL-EUROPEAN - 1 Yr Variable Rate Total Return Swap		N/A	Equity/Index	BNP-	02/02/2023	03/15/2023	03/15/2023	Maturity		58,443	0.000000 /1.000000			(569,841)	13,542	(569,841)						(569,841)			0/0.
BNP|HPL-EUROPEAN - 1 Yr Variable Rate Total Return Swap		N/A	Equity/Index	BNP-	02/15/2023	03/15/2023	03/15/2023	Maturity		380,000	0.000000 /1.000000			(3,488,238)	64,634	(3,488,238)						(3,488,238)			0/0.
BNP|HPL-EUROPEAN - 1 Yr Variable Rate Total Return Swap		N/A	Equity/Index	BNP-	08/30/2022	03/15/2023	03/15/2023	Maturity		347,877	0.000000 /1.000000			(2,167,593)	652,357	(2,167,593)						(2,167,593)			0/0.
BNP|HPL-EUROPEAN - 1 Yr Variable Rate Total Return Swap		N/A	Equity/Index	BNP-	04/13/2023	07/14/2023	05/05/2023	Swap Close		72,755	0.000000 /1.000000			(143,859)		(143,859)						(143,859)			0/0.
BNP|HPL-EUROPEAN - 1 Yr Variable Rate Total Return Swap		N/A	Equity/Index	BNP-	03/31/2023	06/15/2023	05/15/2023	Swap Close		65,000	0.000000 /1.000000			(165,996)		(165,996)						(165,996)			0/0.
BNP|HPL-EUROPEAN - 1 Yr Variable Rate Total Return Swap		N/A	Equity/Index	BNP-	03/31/2023	06/15/2023	05/23/2023	Swap Close		61,255	0.000000 /1.000000			(209,994)		(209,994)						(209,994)			0/0.
BNP|HPL-EUROPEAN - 1 Yr Variable Rate Total Return Swap		N/A	Equity/Index	BNP-	03/15/2023	06/15/2023	05/31/2023	Swap Close		125,000	0.000000 /1.000000			(523,123)		(523,123)						(523,123)			0/0.
BNP|HPL-EUROPEAN - 1 Yr Variable Rate Total Return Swap		N/A	Equity/Index	BNP-	03/31/2023	06/15/2023	06/15/2023	Maturity		19,339	0.000000 /1.000000			(50,873)	8,523	(50,873)						(50,873)			0/0.
BNP|HPL-EUROPEAN - 1 Yr Variable Rate Total Return Swap		N/A	Equity/Index	BNP-	03/15/2023	06/15/2023	06/15/2023	Maturity		400,000	0.000000 /1.000000			(284,840)	215,475	(284,840)						(284,840)			0/0.
BNP HPL-EUROPEAN - 1 Yr Variable Rate Total Return Swap		N/A	Equity/Index	BNP-	06/02/2023	08/15/2023	07/06/2023	Swap Close		74,242	0.000000 /1.000000			108,425		108,425						108,425			0/0.

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty Central Clearinghouse	Trade Date	Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
BNP|HPL-EUROPEAN - 1 Yr Fixed Rate Total Return Swap	N/A		Equity/Index	BNP-	04/26/2023	07/14/2023	07/14/2023	Maturity		19,432,744	(1,000000) / 0.0000			(70,975)	(43,724)	(70,975)						(70,975)		0/0
BNP|HPL-EUROPEAN - 1 Yr Variable Rate Total Return Swap	N/A		Equity/Index	BNP-	06/07/2023	08/15/2023	07/14/2023	Swap Close		100,000	0.000000 / 1.000000			90,856		90,856						90,856		0/0
BNP|HPL-EUROPEAN - 1 Yr Variable Rate Total Return Swap	N/A		Equity/Index	BNP-	07/07/2023	08/15/2023	07/17/2023	Swap Close		204	0.000000 / 1.000000			43,029		43,029						43,029		0/0
BNP|HPL-EUROPEAN - 1 Yr Variable Rate Total Return Swap	N/A		Equity/Index	BNP-	07/24/2023	09/15/2023	08/10/2023	Swap Close		50,000	0.000000 / 1.000000			32,695		32,695						32,695		0/0
BNP|HPL-EUROPEAN - 1 Yr Variable Rate Total Return Swap	N/A		Equity/Index	BNP-	05/01/2023	08/15/2023	08/15/2023	Maturity		24,334	0.000000 / 1.000000			14,722	(1,263)	14,722						14,722		0/0
BNP|HPL-EUROPEAN - 1 Yr Variable Rate Total Return Swap	N/A		Equity/Index	BNP-	06/15/2023	08/15/2023	08/15/2023	Maturity		417,000	0.000000 / 1.000000			833,083	136,666	833,083						833,083		0/0
BNP|HPL-EUROPEAN - 1 Yr Variable Rate Total Return Swap	N/A		Equity/Index	BNP-	06/06/2023	08/15/2023	08/15/2023	Maturity		59,102	0.000000 / 1.000000			140,812	23,333	140,812						140,812		0/0
BNP|HPL-EUROPEAN - 1 Yr Variable Rate Total Return Swap	N/A		Equity/Index	BNP-	06/30/2023	09/15/2023	08/18/2023	Swap Close		73,452	0.000000 / 1.000000			18,759		18,759						18,759		0/0
BNP|HPL-EUROPEAN - 1 Yr Variable Rate Total Return Swap	N/A		Equity/Index	BNP-	07/28/2023	09/15/2023	08/23/2023	Swap Close		36,694	0.000000 / 1.000000			(403,648)		(403,648)						(403,648)		0/0
BNP|HPL-EUROPEAN - 1 Yr Variable Rate Total Return Swap	N/A		Equity/Index	BNP-	07/12/2023	09/15/2023	09/05/2023	Swap Close		37,608	0.000000 / 1.000000			(302,667)		(302,667)						(302,667)		0/0
BNP|HPL-EUROPEAN - 1 Yr Variable Rate Total Return Swap	N/A		Equity/Index	BNP-	07/12/2023	09/15/2023	09/07/2023	Swap Close		52,392	0.000000 / 1.000000			(164,430)		(164,430)						(164,430)		0/0
BNP|HPL-EUROPEAN - 1 Yr Variable Rate Total Return Swap	N/A		Equity/Index	BNP-	08/09/2023	09/15/2023	09/15/2023	Maturity		48,329	0.000000 / 1.000000			(216,922)	10,833	(216,922)						(216,922)		0/0
BNP|HPL-EUROPEAN - 1 Yr Variable Rate Total Return Swap	N/A		Equity/Index	BNP-	08/15/2023	10/13/2023	09/22/2023	Swap Close		49,000	0.000000 / 1.000000			(256,983)		(256,983)						(256,983)		0/0
BNP|HPL-EUROPEAN - 1 Yr Variable Rate Total Return Swap	N/A		Equity/Index	BNP-	09/01/2023	10/13/2023	10/02/2023	Swap Close		65,000	0.000000 / 1.000000			(355,663)		(355,663)						(355,663)		0/0
BNP|HPL-EUROPEAN - 1 Yr Variable Rate Total Return Swap	N/A		Equity/Index	BNP-	09/01/2023	10/13/2023	10/05/2023	Swap Close		32,608	0.000000 / 1.000000			(251,455)		(251,455)						(251,455)		0/0
BNP|HPL-EUROPEAN - 1 Yr Variable Rate Total Return Swap	N/A		Equity/Index	BNP-	08/15/2023	10/13/2023	10/13/2023	Maturity		331,684	0.000000 / 1.000000			(2,463,684)	115,450	(2,463,684)						(2,463,684)		0/0

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25	
Description of Item(s) Hedged, Used For Income Generation or Replicated	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)	
BNP|HPL-EUROPEAN - 1 Yr Variable Rate Total Return Swap	N/A		Equity/Index	BNP-	10/13/2023	11/15/2023	11/15/2023	Maturity		300,000	0.000000 / 1.000000			398,910	51,148	398,910					398,910			0/0	
BNP|HPL-EUROPEAN - 1 Yr Variable Rate Total Return Swap	N/A		Equity/Index	BNP-	11/15/2023	12/15/2023	12/15/2023	Maturity		340,000	0.000000 / 1.000000			1,680,824	60,239	1,680,824					1,680,824			0/0	
BNP|HPL-EUROPEAN - 1 Yr Variable Rate Total Return Swap	N/A		Equity/Index	BNP-	11/02/2023	12/15/2023	12/15/2023	Maturity		50,000	0.000000 / 1.000000			274,395	11,871	274,395					274,395			0/0	
BX|LNMW7-EUROPEAN - 1 Yr Variable Rate Total Return Swap	N/A		Equity/Index	BAR-	12/23/2022	02/15/2023	02/15/2023	Maturity		2,329,332	5.230000 / 0.000000			(345,740)	15,322	(345,740)		2,460				(345,740)			0/0
BX|LNMW7-EUROPEAN - 1 Yr Variable Rate Total Return Swap	N/A		Equity/Index	BAR-	08/15/2022	02/15/2023	02/15/2023	Maturity		4,049	0.000000 / (5.290000)			(1,432,291)	2,069,023	(1,432,291)		7,416,605				(1,432,291)			0/0
BX|LNMW7-EUROPEAN - 1 Yr Variable Rate Total Return Swap	N/A		Equity/Index	BAR-	11/15/2022	02/15/2023	02/15/2023	Maturity		41,404,112	5.270000 / 0.000000			(3,737,728)	281,985	(3,737,728)		(2,055,122)				(3,737,728)			0/0
BX|LNMW7-EUROPEAN - 1 Yr Variable Rate Total Return Swap	N/A		Equity/Index	BAR-	01/04/2023	01/16/2024	01/18/2023	Price Reset		240	0.000000 /			209,475		3,987,150					209,475			0/0	
BX|LNMW7-EUROPEAN - 1 Yr Variable Rate Total Return Swap	N/A		Equity/Index	BAR-	04/03/2023	04/01/2024	10/02/2023	Notional Adj		330	0.000000 / (6.040000)			385,829	(6,133)	6,221,146					385,829			0/0	
BX|LNMW7-EUROPEAN - 1 Yr Variable Rate Total Return Swap	N/A		Equity/Index	BAR-	04/03/2023	04/01/2024	10/02/2023	Price Reset		330	0.000000 /			(210,375)		5,414,567					(210,375)			0/0	
BX|LNMW7-EUROPEAN - 1 Yr Variable Rate Total Return Swap	N/A		Equity/Index	BAR-	02/02/2023	01/16/2024	07/18/2023	Price Reset		150	0.000000 /			189,003		2,940,749					189,003			0/0	
BX|LNMW7-EUROPEAN - 1 Yr Variable Rate Total Return Swap	N/A		Equity/Index	BAR-	02/15/2023	02/01/2024	08/02/2023	Price Reset		990	0.000000 /			1,988,423		20,530,509					1,988,423			0/0	
BX|LNMW7-EUROPEAN - 1 Yr Variable Rate Total Return Swap	N/A		Equity/Index	BAR-	03/10/2023	02/01/2024	08/02/2023	Price Reset		165	0.000000 /			559,813		3,650,161					559,813			0/0	
BX|LNMW7-EUROPEAN - 1 Yr Variable Rate Total Return Swap	N/A		Equity/Index	BAR-	01/04/2023	01/16/2024	07/18/2023	Price Reset		240	0.000000 /			625,118		5,027,911					625,118			0/0	
BX|LNMW7-EUROPEAN - 1 Yr Variable Rate Total Return Swap	N/A		Equity/Index	BAR-	03/13/2023	03/01/2024	05/31/2023	Price Reset		165	0.000000 /			268,737		3,067,439					268,737			0/0	
BX|LNMW7-EUROPEAN - 1 Yr Variable Rate Total Return Swap	N/A		Equity/Index	BAR-	03/13/2023	03/01/2024	12/01/2023	Notional Adj		165	0.000000 / (6.050000)			166,106	(1,663)	3,130,913					166,106			0/0	
BX LNMW7-EUROPEAN - 1 Yr Variable Rate Total Return Swap	N/A		Equity/Index	BAR-	03/13/2023	03/01/2024	12/01/2023	Price Reset		165	0.000000 /			(39,174)		2,886,459					(39,174)			0/0	

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty Central Clearinghouse	Trade Date	Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B /A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
BX11MMW7-EUROPEAN - 1 YR Variable Rate Total Return Swap	N/A		Equity/ Index	BAR-	03/23/2023	03/01/2024	05/31/2023	Price Reset		165	0.000000 /			179,512		2,976,214						179,512		0/0.
TEB2300023																								
BX11MMW7-EUROPEAN - 1 YR Variable Rate Total Return Swap	N/A		Equity/ Index	BAR-	03/23/2023	03/01/2024	12/01/2023	Notional		165	0.000000 / (6.050000)			166,106	(1,593)	3,130,913						166,106		0/0.
TEB2300023																								
BX11MMW7-EUROPEAN - 1 YR Variable Rate Total Return Swap	N/A		Equity/ Index	BAR-	03/23/2023	03/01/2024	12/01/2023	Price Reset		165	0.000000 /			(39,174)		2,886,459						(39,174)		0/0.
TEB2300023																								
BX11MMW7-EUROPEAN - 1 YR Variable Rate Total Return Swap	N/A		Equity/ Index	BAR-	03/24/2023	03/01/2024	05/31/2023	Price Reset		115	0.000000 /			123,539		2,074,149						123,539		0/0.
TEB2300025																								
BX11MMW7-EUROPEAN - 1 YR Variable Rate Total Return Swap	N/A		Equity/ Index	BAR-	03/24/2023	03/01/2024	12/01/2023	Notional		115	0.000000 / (6.050000)			115,771	(1,106)	2,182,151						115,771		0/0.
TEB2300025																								
BX11MMW7-EUROPEAN - 1 YR Variable Rate Total Return Swap	N/A		Equity/ Index	BAR-	03/24/2023	03/01/2024	12/01/2023	Price Reset		115	0.000000 /			(27,303)		2,011,774						(27,303)		0/0.
TEB2300025																								
BX11MMW7-EUROPEAN - 1 YR Variable Rate Total Return Swap	N/A		Equity/ Index	BAR-	04/28/2023	05/01/2024	11/02/2023	Notional		220	0.000000 / (6.040000)			433,557	(16,313)	4,554,021						433,557		0/0.
TEB2300040																								
BX11MMW7-EUROPEAN - 1 YR Variable Rate Total Return Swap	N/A		Equity/ Index	BAR-	04/28/2023	05/01/2024	11/02/2023	Price Reset		220	0.000000 /			(540,159)		3,040,145						(540,159)		0/0.
TEB2300040																								
BX11MMW7-EUROPEAN - 1 YR Variable Rate Total Return Swap	N/A		Equity/ Index	BAR-	06/02/2023	06/03/2024	09/06/2023	Price Reset		190	0.000000 /			154,225		3,597,302						154,225		0/0.
TEB2300051																								
BX11MMW7-EUROPEAN - 1 YR Variable Rate Total Return Swap	N/A		Equity/ Index	BAR-	06/02/2023	06/03/2024	12/05/2023	Price Reset		190	0.000000 /			2,689		3,448,454						2,689		0/0.
TEB2300051																								
BX11MMW7-EUROPEAN - 1 YR Variable Rate Total Return Swap	N/A		Equity/ Index	BAR-	08/04/2023	07/01/2024	10/03/2023	Price Reset		100	0.000000 / (6.210000)			(109,577)	(2,053)	1,597,856						(109,577)		0/0.
TEB2300086																								
BX11MMW7-EUROPEAN - 1 YR Variable Rate Total Return Swap	N/A		Equity/ Index	BAR-	08/29/2023	07/01/2024	10/03/2023	Price Reset		230	0.000000 / (6.210000)			(206,079)	(1,173)	3,721,017						(206,079)		0/0.
TEB2300105																								
BX11MMW7-EUROPEAN - 1 YR Variable Rate Total Return Swap	N/A		Equity/ Index	BAR-	09/01/2023	07/01/2024	10/03/2023	Price Reset		120	0.000000 / (6.210000)			(125,873)	(586)	1,923,047						(125,873)		0/0.
TEB2300109																								
BX11MMW7-EUROPEAN - 1 YR Variable Rate Total Return Swap	N/A		Equity/ Index	BAR-	09/27/2023	03/01/2024	12/01/2023	Price Reset			0.000000			(237,771)		(3,683,537)						(237,771)		0/0.
TEB2300120																								
BX11MMW7-EUROPEAN - 1 YR Variable Rate Total Return Swap	N/A		Equity/ Index	BAR-	10/20/2023	03/01/2024	12/05/2023	Price Reset			0.000000			(237,089)		(2,957,429)						(237,089)		0/0.
TEB2300127																								
BX11MMW7-EUROPEAN - 1 YR Variable Rate Total Return Swap	N/A		Equity/ Index	BAR-	04/03/2023	04/01/2024	12/29/2023	Price Reset		330	0.000000 /			772,870		7,170,682						772,870		0/0.
TEB2300029																								

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
BX11MMW7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2300105.....	N/A		Equity/ Index	BAR-	08/29/2023	07/01/2024	12/29/2023	Price Reset		230	0.000000 /			511,134		4,949,363					511,134			0/0.....
BX11MMW7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2300121.....	N/A		Equity/ Index	BAR-	09/29/2023	10/01/2024	12/29/2023	Price Reset		130	0.000000 /			288,680		2,797,244					288,680			0/0.....
BX11MMW7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2300108.....	N/A		Equity/ Index	BAR-	09/01/2023	07/01/2024	12/29/2023	Price Reset		120	0.000000 /			266,678		2,582,276					266,678			0/0.....
BX11MMW7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2300086.....	N/A		Equity/ Index	BAR-	08/04/2023	07/01/2024	12/29/2023	Price Reset		100	0.000000 /			222,232		2,151,897					222,232			0/0.....
BX11MMW7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2300066.....	N/A		Equity/ Index	BAR-	07/12/2023	07/01/2024	10/03/2023	Price Reset		200	0.000000 / (6.160000)			(234,323)	(3,220)	3,180,543					(234,323)			0/0.....
BX11MMW7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2300060.....	N/A		Equity/ Index	BAR-	07/12/2023	07/01/2024	12/29/2023	Price Reset		200	0.000000 /			444,464		4,303,794					444,464			0/0.....
BX11MMW7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2300068.....	N/A		Equity/ Index	BAR-	07/13/2023	07/01/2024	10/03/2023	Price Reset		150	0.000000 / (6.160000)			(201,821)	(2,674)	2,359,329					(201,821)			0/0.....
BX11MMW7-EUROPEAN - 1 YR Variable Rate Total Return Swap TB2300068.....	N/A		Equity/ Index	BAR-	07/13/2023	07/01/2024	12/29/2023	Price Reset		150	0.000000 /			333,348		3,227,846					333,348			0/0.....
BGSHS Variable Rate Total Return Swap TB2300030.....	N/A		Equity/ Index	JPW-	03/31/2023	04/01/2024	05/02/2023	Swap Close		10,405	0.000000 / (4.970000)			326,961		326,961					326,961			0/0.....
JP1R6BT INDEX Return Swap TB2300032.....	N/A		Equity/ Index	JPW-	04/06/2023	04/01/2024	05/02/2023	Swap Close		7,488,104	4.960000 / 0.000000.....			593,216		593,216					593,216			0/0.....
MSUSNSDA Variable Rate Total Return Swap TB2300026.....	N/A		Equity/ Index	MS-	03/31/2023	03/15/2024	05/30/2023	Swap Close		15,000	0.000000 / 0.000000.....			(214,382)		(214,382)					(214,382)			0/0.....
MSUSNSDA Variable Rate Total Return Swap TB2300069.....	N/A		Equity/ Index	MS-	07/13/2023	03/15/2024	09/19/2023	Price Reset		10,000	0.000000 / 0.000000.....			(214,200)	(223)	11,882,100					(214,200)			0/0.....
Rate Total Return Swap TB2300026.....	N/A		Equity/ Index	MS-	03/31/2023	03/15/2024	12/19/2023	Notional Adj		23,552	0.000000 / 0.000000.....			126,003	(9,173)	29,041,971					126,003			0/0.....
Rate Total Return Swap TB2300026.....	N/A		Equity/ Index	MS-	03/31/2023	03/15/2024	12/19/2023	Price Reset		23,552	0.000000 /			(405,094)		28,105,779					(405,094)			0/0.....
Rate Total Return Swap TB2300069.....	N/A		Equity/ Index	MS-	07/13/2023	03/15/2024	12/19/2023	Price Reset		10,000	0.000000 /			9,200		12,114,700					9,200			0/0.....
SP500MUT Index Return Swap TB2300035.....	N/A		Equity/ Index	BNP-	04/14/2023	05/15/2023	05/15/2023	Maturity		2,715	0.000000 / (5.370000)			(138,044)	(24,284)	(138,044)					(138,044)			0/0.....
Variable Rate Total Return Swap TB2300043.....	N/A		Equity/ Index	BNP-	05/01/2023	05/15/2023	05/15/2023	Maturity		600	0.000000 / (5.420000)			(24,933)	(2,646)	(24,933)					(24,933)			0/0.....

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
SF500MJT Index Variable Rate Total Return Swap TB2300073	N/A		Equity/Index	BNP	07/21/2023	08/15/2023	08/15/2023	Maturity		1,050	0.000000 /(5.900000)			51,611 /(5.51611)	(8,465)	51,611						51,611		0/0
SF500MJT Index Variable Rate Total Return Swap TB2300071	N/A		Equity/Index	BNP	07/14/2023	08/15/2023	08/15/2023	Maturity		6,880	0.000000 /(5.870000)			733,036 /(5.733036)	(69,541)	733,036						733,036		0/0
SF500MJT Index Variable Rate Total Return Swap TB2300079	N/A		Equity/Index	BNP	07/31/2023	08/15/2023	08/15/2023	Maturity		770	0.000000 /(5.980000)			33,443 /(5.33443)	(4,160)	33,443						33,443		0/0
SF500MJT Index Variable Rate Total Return Swap TB2300106	N/A		Equity/Index	BNP	08/30/2023	09/15/2023	09/15/2023	Maturity		745	0.000000 /(5.700000)			20,178 /(5.20178)	(4,726)	20,178						20,178		0/0
SF500MJT Index Variable Rate Total Return Swap TB2300099	N/A		Equity/Index	BNP	08/15/2023	09/15/2023	09/15/2023	Maturity		8,500	0.000000 /(5.820000)			351,459 /(5.351459)	(100,298)	351,459						351,459		0/0
SF500MJT Index Variable Rate Total Return Swap TB2300113	N/A		Equity/Index	BMO	09/15/2023	10/13/2023	09/25/2023	Swap Close		1,700	0.000000 /(5.770000)			(87,026) /(5.87026)		(87,026)						(87,026)		0/0
SF500MJT Index Variable Rate Total Return Swap TB2300116	N/A		Equity/Index	BMO	09/21/2023	10/13/2023	10/13/2023	Maturity		2,932,414	5.332900 /0.000000			(53,501) /(5.53501)	10,071	(53,501)						(53,501)		0/0
SF500MJT Index Variable Rate Total Return Swap TB2300113	N/A		Equity/Index	BMO	09/15/2023	10/13/2023	10/13/2023	Maturity		7,416	0.000000 /(5.770000)			(183,591) /(5.183591)	(74,985)	(183,591)						(183,591)		0/0
SF500MJT Index Variable Rate Total Return Swap TB2300124	N/A		Equity/Index	BMO	10/13/2023	11/15/2023	10/23/2023	Swap Close		650	0.000000 /(5.720000)			(36,683) /(5.36683)		(36,683)						(36,683)		0/0
SF500MJT Index Variable Rate Total Return Swap TB2300124	N/A		Equity/Index	BMO	10/13/2023	11/15/2023	10/27/2023	Swap Close		1,450	0.000000 /(5.720000)			(164,151) /(5.164151)		(164,151)						(164,151)		0/0
SF500MJT Index Variable Rate Total Return Swap TB2300132	N/A		Equity/Index	BNP	11/02/2023	11/15/2023	11/15/2023	Maturity		714	0.000000 /(5.710000)			89,658 /(5.89658)	(2,765)	89,658						89,658		0/0
SF500MJT Index Variable Rate Total Return Swap TB2300124	N/A		Equity/Index	BMO	10/13/2023	11/15/2023	11/15/2023	Maturity		4,243	0.000000 /(5.720000)			496,053 /(5.496053)	(46,569)	496,053						496,053		0/0
SF500MJT Index Variable Rate Total Return Swap TB2300141	N/A		Equity/Index	BNP	11/27/2023	12/15/2023	12/15/2023	Maturity		600	0.000000 /(5.730000)			57,961 /(5.57961)	(4,514)	57,961						57,961		0/0
SF500MJT Index Variable Rate Total Return Swap TB2300134	N/A		Equity/Index	BMO	11/15/2023	12/15/2023	12/15/2023	Maturity		5,686	0.000000 /(5.720000)			651,297 /(5.651297)	(67,800)	651,297						651,297		0/0
SF500MJT Index Variable Rate Total Return Swap TB2300148	N/A		Equity/Index	BNP	12/01/2023	12/15/2023	12/15/2023	Maturity		1,021	0.000000 /(5.910000)			95,929 /(5.95929)	(5,552)	95,929						95,929		0/0
SF500MJT Index Variable Rate Total Return Swap TB2200264	N/A		Equity/Index	BMO	12/15/2022	01/13/2023	01/13/2023	Maturity		475	0.000000 /(5.030000)			92,293 /(5.92293)	(30,834)	92,293		51,419						0/0

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25	
Description of Item(s) Hedged, Used For Income Generation or Replicated	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium Undiscounted (Received) Paid	Current Year Initial Cost of Premium Undiscounted (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)	
SP5LVT Index Variable Rate Total Return Swap	N/A		Equity/Index	BNP-	01/13/2023	02/15/2023	02/15/2023	Maturity		205	0.000000 / (4.860000)			(117,807)	(22,105)	(117,807)						(117,807)			0/0
SP5LVT Index Variable Rate Total Return Swap	N/A		Equity/Index	BNP-	08/15/2022	02/15/2023	02/15/2023	Maturity		556	0.000000 / (4.583600)			326,228	(42,765)	326,228		(487,323)				326,228			0/0
SP5LVT Index Variable Rate Total Return Swap	N/A		Equity/Index	BNP-	03/15/2023	04/14/2023	04/14/2023	Maturity		111	0.000000 / (5.000000)			130,063	(12,652)	130,063						130,063			0/0
SP5LVT Index Variable Rate Total Return Swap	N/A		Equity/Index	BNP-	02/15/2023	05/15/2023	05/15/2023	Maturity		500	0.000000 / (5.082900)			(167,798)	83,930	(167,798)						(167,798)			0/0
SP5LVT Index Variable Rate Total Return Swap	N/A		Equity/Index	BNP-	05/15/2023	06/15/2023	06/15/2023	Maturity		260	0.000000 / (5.083100)			(38,961)	(35,889)	(38,961)						(38,961)			0/0
SP5LVT Index Variable Rate Total Return Swap	N/A		Equity/Index	BNP-	05/15/2023	08/15/2023	08/15/2023	Maturity		200	0.000000 / (5.660000)			(95,992)	(75,597)	(95,992)						(95,992)			0/0
SP5LVT Index Variable Rate Total Return Swap	N/A		Equity/Index	BNP-	08/15/2023	09/15/2023	09/15/2023	Maturity		188	0.000000 / (5.830000)			(26,721)	(16,904)	(26,721)						(26,721)			0/0
SP5LVT Index Variable Rate Total Return Swap	N/A		Equity/Index	BNP-	02/15/2023	03/15/2023	03/15/2023	Maturity		9,240	0.000000 / (4.582600)			(2,610,827)	(71,575)	(2,610,827)						(2,610,827)			0/0
SP5LVT Index Variable Rate Total Return Swap	N/A		Equity/Index	BNP-	06/15/2023	07/14/2023	07/14/2023	Maturity		5,920	0.000000 / (5.460000)			154,701	(47,674)	154,701						154,701			0/0
SP5LVT Index Variable Rate Total Return Swap	N/A		Equity/Index	BNP-	06/30/2023	07/14/2023	07/14/2023	Maturity		870	0.000000 / (5.590000)			13,334	(3,352)	13,334						13,334			0/0
SP5LVT Index Variable Rate Total Return Swap	N/A		Equity/Index	BNP-	12/15/2022	01/13/2023	01/13/2023	Maturity		135	0.000000 / (5.010000)			212,648	(10,217)	212,648		5,522				212,648			0/0
SP5LVT Index Variable Rate Total Return Swap	N/A		Equity/Index	BNP-	01/13/2023	02/15/2023	02/15/2023	Maturity		500	0.000000 / (4.830000)			168,819	(65,328)	168,819						168,819			0/0
SP5LVT Index Variable Rate Total Return Swap	N/A		Equity/Index	BNP-	02/15/2023	03/15/2023	03/15/2023	Maturity		185	0.000000 / (4.582600)			(753,707)	(23,590)	(753,707)						(753,707)			0/0
SP5LVT Index Variable Rate Total Return Swap	N/A		Equity/Index	BNP-	03/15/2023	04/14/2023	04/14/2023	Maturity		2,826	0.000000 / (5.000000)			606,047	(38,231)	606,047						606,047			0/0
SP5LVT Index Variable Rate Total Return Swap	N/A		Equity/Index	BNP-	03/31/2023	04/14/2023	04/14/2023	Maturity		1,534	0.000000 / (5.100000)			46,582	(9,815)	46,582						46,582			0/0
SP5LVT Index Variable Rate Total Return Swap	N/A		Equity/Index	BNP-	05/01/2023	05/15/2023	05/15/2023	Maturity		1,000	0.000000 / (5.420000)			(36,874)	(6,878)	(36,874)						(36,874)			0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)	
SPXOUT Index Variable Rate Total Return Swap TB2300034	N/A	Equity/Index	BNP	04/14/2023	05/15/2023	05/15/2023	Maturity		5.318	0.000000 (5.370000)			(73.272)	(52.320)	(73.272)									0/0
SPXOUT Index Variable Rate Total Return Swap TB2300047	N/A	Equity/Index	BMO	05/15/2023	06/15/2023	06/15/2023	Maturity		6.465	0.000000 (5.083200)			1,151,320	(108,172)	1,151,320									0/0
SPXOUT Index Variable Rate Total Return Swap TB2300052	N/A	Equity/Index	BNP	06/02/2023	06/15/2023	06/15/2023	Maturity		1,400	0.000000 (5.520000)			126,139	(10,124)	126,139									0/0
SPXOUT Index Variable Rate Total Return Swap TB2300057	N/A	Equity/Index	BNP	06/15/2023	07/14/2023	07/14/2023	Maturity		9,736	0.000000 (5.460000)			625,226	(142,868)	625,226									0/0
SPXOUT Index Variable Rate Total Return Swap TB2300060	N/A	Equity/Index	BNP	06/30/2023	07/14/2023	07/14/2023	Maturity		1,400	0.000000 (5.590000)			46,308	(9,862)	46,308									0/0
SPXOUT Index Variable Rate Total Return Swap TB2300070	N/A	Equity/Index	BNP	07/14/2023	08/15/2023	08/15/2023	Maturity		12,325	0.000000 (5.870000)			(208,486)	130,078	(208,486)									0/0
SPXOUT Index Variable Rate Total Return Swap TB2300072	N/A	Equity/Index	BNP	07/21/2023	08/15/2023	08/15/2023	Maturity		1,900	0.000000 (5.900000)			(60,545)	(25,254)	(60,545)									0/0
SPXOUT Index Variable Rate Total Return Swap TB2300078	N/A	Equity/Index	BNP	07/31/2023	08/15/2023	08/15/2023	Maturity		1,340	0.000000 (5.980000)			(117,218)	(12,090)	(117,218)									0/0
SPXOUT Index Variable Rate Total Return Swap TB2300100	N/A	Equity/Index	BNP	08/15/2023	09/15/2023	09/15/2023	Maturity		15,848	0.000000 (5.810000)			514,733	(298,247)	514,733									0/0
SPXOUT Index Variable Rate Total Return Swap TB2300107	N/A	Equity/Index	BNP	08/30/2023	09/15/2023	09/15/2023	Maturity		1,370	0.000000 (5.700000)			(87,203)	(14,172)	(87,203)									0/0
SPXOUT Index Variable Rate Total Return Swap TB2300114	N/A	Equity/Index	BMO	09/15/2023	10/13/2023	09/25/2023	Swap Close		3,400	0.000000 (5.760000)			(238,992)		(238,992)									0/0
SPXOUT Index Variable Rate Total Return Swap TB2300117	N/A	Equity/Index	BMO	09/21/2023	10/13/2023	10/13/2023	Maturity		9,050,335	5.332900 0.000000			(86,827)	31,083	(86,827)									0/0
SPXOUT Index Variable Rate Total Return Swap TB2300114	N/A	Equity/Index	BMO	09/15/2023	10/13/2023	10/13/2023	Maturity		14,066	0.000000 (5.760000)			(728,956)	(224,721)	(728,956)									0/0
SPXOUT Index Variable Rate Total Return Swap TB2300125	N/A	Equity/Index	BMO	10/13/2023	11/15/2023	10/23/2023	Swap Close		1,400	0.000000 (5.333900)			(103,726)		(103,726)									0/0
SPXOUT Index Variable Rate Total Return Swap TB2300125	N/A	Equity/Index	BMO	10/13/2023	11/15/2023	10/27/2023	Swap Close		2,780	0.000000 (5.333900)			(544,269)		(544,269)									0/0
SPXOUT Index Variable Rate Total Return Swap TB2300131	N/A	Equity/Index	BNP	11/02/2023	11/15/2023	11/15/2023	Maturity		1,479	0.000000 (5.710000)			183,659	(8,937)	183,659									0/0

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Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortiz-ation)/Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
SFXOUT Index Variable Rate Total Return Swap TB2300125.....	N/A		Equity/Index_BKW-		10/13/2023	11/15/2023	11/15/2023	Maturity.....		7.898	0.000000 / (5.333900)			579,555	(136,713)	579,555					579,555			0/0.....
SFXOUT Index Variable Rate Total Return Swap TB2300140.....	N/A		Equity/Index_BWP-		11/27/2023	12/15/2023	12/15/2023	Maturity.....		1.200	0.000000 / (5.750000)			144,713	(13,849)	144,713					144,713			0/0.....
SFXOUT Index Variable Rate Total Return Swap TB2300135.....	N/A		Equity/Index_BKW-		11/15/2023	12/15/2023	12/15/2023	Maturity.....		11.177	0.000000 / (5.720000)			1,627,215	(203,883)	1,627,215					1,627,215			0/0.....
SFXOUT Index Variable Rate Total Return Swap TB2300149.....	N/A		Equity/Index_BWP-		12/01/2023	12/15/2023	12/15/2023	Maturity.....		1.990	0.000000 / (5.900000)			211,487	(16,561)	211,487					211,487			0/0.....
TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2200232.....	N/A		Equity/Index_SS-		09/09/2022	02/15/2023	01/09/2023	Swap Close.....		692	0.000000 / (2.700000)			22,638	54,903	22,638		65,492			22,638			0/0.....
TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB220239.....	N/A		Equity/Index_CITI-		09/26/2022	02/15/2023	02/15/2023	Maturity.....		383	0.000000 / (4.940000)			137,960	7,807	137,960		227			137,960			0/0.....
TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2300006.....	N/A		Equity/Index_CITI-		01/26/2023	02/15/2023	02/15/2023	Maturity.....		3,448,270	4.580000 / 0.000000			(9,454)	7,905	(9,454)					(9,454)			0/0.....
TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2200217.....	N/A		Equity/Index_CIBS-		08/15/2022	02/15/2023	02/15/2023	Maturity.....		20,712,090	4.840000 / 0.000000			(528,212)	31,177	(528,212)		(330,882)			(528,212)			0/0.....
TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2300012.....	N/A		Equity/Index_CITI-		02/15/2023	05/15/2023	05/15/2023	Maturity.....		21,734,262	5.280000 / 0.000000			917,466	265,808	917,466					917,466			0/0.....
TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2300031.....	N/A		Equity/Index_CITI-		04/06/2023	07/06/2023	05/22/2023	Swap Close.....		5,688,050	5.010000 / 0.000000			37,430		37,430					37,430			0/0.....
TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2300036.....	N/A		Equity/Index_SS-		04/20/2023	07/06/2023	05/26/2023	Swap Close.....		5,774,808	5.070000 / 0.000000			208,818		208,818					208,818			0/0.....
TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2300046.....	N/A		Equity/Index_CITI-		05/15/2023	07/06/2023	07/06/2023	Maturity.....		16,937,302	5.250000 / 0.000000			(564,441)	133,315	(564,441)					(564,441)			0/0.....
TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2300050.....	N/A		Equity/Index_CITI-		06/01/2023	07/06/2023	07/06/2023	Maturity.....		6,028,614	5.320000 / 0.000000			(326,768)	31,158	(326,768)					(326,768)			0/0.....
TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2300037.....	N/A		Equity/Index_CITI-		04/24/2023	07/06/2023	07/06/2023	Maturity.....		6,276,134	5.260000 / 0.000000			(79,248)	68,229	(79,248)					(79,248)			0/0.....
TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2300039.....	N/A		Equity/Index_CITI-		04/26/2023	07/06/2023	07/06/2023	Maturity.....		6,125,431	5.220000 / 0.000000			(229,951)	64,388	(229,951)					(229,951)			0/0.....
TRANSPARENT VALUE BLENDED Variable Rate Total Return Swap TB2300062.....	N/A		Equity/Index_CITI-		07/06/2023	10/04/2023	10/04/2023	Maturity.....		32,754,659	5.680000 / 0.000000			872,005	450,795	872,005					872,005			0/0.....

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Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)	
Swaps - Other - Credit Default																								
Swaps - Other - Foreign Exchange																								
Swaps - Other - Total Return																								
Swaps - Other - Other																								
1359999999 - Swaps - Total Swaps - Subtotal - Interest Rate												(260,614)												
1389999999 - Swaps - Total Swaps - Subtotal - Total Return												(7,308,402)												
1409999999 - Swaps - Total Swaps - Subtotal - Total Swaps												(7,569,016)												
Forwards - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108																								
Forwards - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108																								
Forwards - Hedging Other																								
Long: British Pounds Short: United States Dollar	TE2100602	Currency	CITI- E570ZMZ7FF32WEF A76	06/30/2021	01/06/2023	01/06/2023	Sale		7,272,882	0.724013000000000			(929,600)						937,976					0/0
Long: British Pounds Short: United States Dollar	TE2201209	Currency	CIBC- 549300TDJKVQJ41VN 031	12/05/2022	01/09/2023	01/09/2023	Sale		2,820,144	0.819068000000000			(4,042)						40,986			(4,042)		0/0
Long: British Pounds Short: United States Dollar	TE2201077	Currency	CITI- E570ZMZ7FF32WEF A76	10/18/2022	01/12/2023	01/12/2023	Sale		5,265,148	0.882573999999999			383,368					(326,266)			383,368			0/0
Long: British Pounds Short: United States Dollar	TE2300011	Currency	CITI- E570ZMZ7FF32WEF A76	01/05/2023	01/12/2023	01/12/2023	Sale		1,135,572	0.841396999999999			25,845								25,845			0/0
Long: British Pounds Short: United States Dollar	TE2200639	Currency	CITI- E570ZMZ7FF32WEF A76	06/17/2022	01/12/2023	01/12/2023	Sale		4,261,366	0.811444999999999			(58,161)					100,652			(58,161)			0/0
Long: British Pounds Short: United States Dollar	TE2300016	Currency	CIBC- 549300TDJKVQJ41VN 031	01/10/2023	01/12/2023	01/12/2023	Sale		1,732,711	0.822232999999999			(926)								(926)			0/0
Long: British Pounds Short: United States Dollar	TE2201147	Currency	CITI- E570ZMZ7FF32WEF A76	11/14/2022	01/13/2023	01/13/2023	Sale		5,813,151	0.844862			186,016					(96,616)			186,016			0/0
Long: British Pounds Short: United States Dollar	TE2200742	Currency	CITI- E570ZMZ7FF32WEF A76	07/14/2022	01/13/2023	01/13/2023	Sale		4,016,781	0.842673000000000			117,792					(56,178)			117,792			0/0
Long: British Pounds Short: United States Dollar	TE2201222	Currency	CITI- E570ZMZ7FF32WEF A76	12/13/2022	01/13/2023	01/13/2023	Sale		20,817,468	0.806273000000000			(315,130)					620,659			(315,130)			0/0
Long: British Pounds Short: United States Dollar	TE2000706	Currency	CITI- E570ZMZ7FF32WEF A76	10/09/2020	01/13/2023	01/13/2023	Sale		4,503,038	0.762884000000000			(306,824)					369,356			(306,824)			0/0
Long: British Pounds Short: United States Dollar	TE2000815	Currency	CITI- E570ZMZ7FF32WEF A76	11/10/2020	01/13/2023	01/13/2023	Sale		11,573,937	0.753261999999999			(924,653)					1,083,350			(924,653)			0/0
Long: British Pounds Short: United States Dollar	TE2100938	Currency	CITI- E570ZMZ7FF32WEF A76	10/13/2021	01/13/2023	01/13/2023	Sale		8,729,108	0.735619000000000			(885,497)					1,002,383			(885,497)			0/0
Long: British Pounds Short: United States Dollar	TE2100023	Currency	CITI- E570ZMZ7FF32WEF A76	01/11/2021	01/13/2023	01/13/2023	Sale		8,651,342	0.735078000000000			(883,322)					999,082			(883,322)			0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25	
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)	
Long: British Pounds Short: United States Dollar	TE200737		Currency.....	CITI- E570ZNMZFF32WEF A76.....	10/26/2020	01/13/2023	01/13/2023	Sale.....		22,241,335	0.76505199999999			(1,456,551)					1,766,289			(1,456,551)			0/0.....
Long: British Pounds Short: United States Dollar	TE2201045		Currency.....	CITI- E570ZNMZFF32WEF A76.....	10/14/2022	01/17/2023	01/17/2023	Sale.....		121,955	0.88813900000000			11,048					(8,393)			11,048			0/0.....
Long: British Pounds Short: United States Dollar	TE2300024		Currency.....	CITI- E570ZNMZFF32WEF A76.....	01/11/2023	01/17/2023	01/17/2023	Sale.....		1,290,857	0.82458600000000			16,200					16,200						0/0.....
Long: British Pounds Short: United States Dollar	TE2201232		Currency.....	CITI- E570ZNMZFF32WEF A76.....	12/13/2022	01/17/2023	01/17/2023	Sale.....		912,865	0.80684900000000			(8,426)					26,480			(8,426)			0/0.....
Long: British Pounds Short: United States Dollar	TE2101197		Currency.....	CITI- E570ZNMZFF32WEF A76.....	12/14/2021	01/17/2023	01/17/2023	Sale.....		3,458,440	0.75736300000000			(242,075)					306,280			(242,075)			0/0.....
Long: British Pounds Short: United States Dollar	TE2100672		Currency.....	CITI- E570ZNMZFF32WEF A76.....	07/09/2021	01/17/2023	01/17/2023	Sale.....		265,422	0.72202599999999			(30,096)					34,793			(30,096)			0/0.....
Long: British Pounds Short: United States Dollar	TE2101032		Currency.....	CIBC- 549300TDJKVQJ41VN 031.....	11/08/2021	01/17/2023	01/17/2023	Sale.....		1,455,466	0.74032600000000			(132,327)					158,739			(132,327)			0/0.....
Long: British Pounds Short: United States Dollar	TE2300028		Currency.....	NTX- 549300E620W0KZ1/ 023.....	01/11/2023	01/17/2023	01/17/2023	Sale.....		673,740	0.82381599999999			7,819								7,819			0/0.....
Long: British Pounds Short: United States Dollar	TE2201236		Currency.....	NTX- 549300E620W0KZ1/ 023.....	12/14/2022	01/17/2023	01/17/2023	Sale.....		2,870,139	0.80343900000000			(38,510)					95,035			(38,510)			0/0.....
Long: British Pounds Short: United States Dollar	TE2101127		Currency.....	NTX- 549300E620W0KZ1/ 023.....	12/01/2021	01/17/2023	01/17/2023	Sale.....		2,874,232	0.75244.....			(218,561)					271,573			(218,561)			0/0.....
Long: British Pounds Short: United States Dollar	TE2300034		Currency.....	CIBC- 549300TDJKVQJ41VN 031.....	01/13/2023	01/17/2023	01/17/2023	Sale.....		1,383,855	0.82203000000000			13,025								13,025			0/0.....
Long: British Pounds Short: United States Dollar	TE2100470		Currency.....	CIBC- 549300TDJKVQJ41VN 031.....	06/03/2021	01/20/2023	01/20/2023	Sale.....		3,685,354	0.70919200000000			(452,693)					539,744			(452,693)			0/0.....
Long: British Pounds Short: United States Dollar	TE2200280		Currency.....	CITI- E570ZNMZFF32WEF A76.....	03/24/2022	01/20/2023	01/20/2023	Sale.....		20,942,003	0.75829299999999			(1,300,617)					1,829,534			(1,300,617)			0/0.....
Long: British Pounds Short: United States Dollar	TE2201273		Currency.....	NTX- 549300E620W0KZ1/ 023.....	12/21/2022	01/23/2023	01/23/2023	Sale.....		3,855,743	0.82593399999999			84,073					22,614						0/0.....
Long: British Pounds Short: United States Dollar	TE1900304		Currency.....	CIBC- 549300TDJKVQJ41VN 031.....	06/19/2019	01/24/2023	01/24/2023	Sale.....		6,163,672	0.76509300000000			(356,419)					487,358			(356,419)			0/0.....
Long: British Pounds Short: United States Dollar	TE2000914		Currency.....	NTX- 549300E620W0KZ1/ 023.....	12/18/2020	01/24/2023	01/24/2023	Sale.....		4,123,053	0.736985.....			(381,135)					465,506			(381,135)			0/0.....

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
Long: British Pounds Short: United States Dollar	TE2201175		Currency	CITI- E570ZMZF32WFF A76	11/22/2022	01/24/2023	01/24/2023	Sale		4,654,479	0.839894999999999			159,596					(51,051)					0/0
Long: British Pounds Short: United States Dollar	TE2201268		Currency	CITI- E570ZMZF32WFF A76	12/19/2022	01/24/2023	01/24/2023	Sale		7,630,204	0.822266999999999			95,993					78,213					0/0
Long: British Pounds Short: United States Dollar	TE2300075		Currency	NTX- 549300E620W0KZ1/023	01/25/2023	01/27/2023	01/27/2023	Sale		4,789,365	0.806907000000000			(13,719)										0/0
Long: British Pounds Short: United States Dollar	TE2000097		Currency	CIBC- 549300TDJKV0J41W031	01/30/2020	01/30/2023	01/30/2023	Sale		3,039,230	0.746875999999999			(228,831)					306,474					0/0
Long: British Pounds Short: United States Dollar	TE2100071		Currency	CIBC- 549300TDJKV0J41W031	01/26/2021	01/30/2023	01/30/2023	Sale		2,448,499	0.723526			(255,139)					315,735					0/0
Long: British Pounds Short: United States Dollar	TE2101078		Currency	NTX- 549300E620W0KZ1/023	11/18/2021	01/31/2023	01/31/2023	Sale		4,646,711	0.744638000000000			(386,962)					481,016					0/0
Long: British Pounds Short: United States Dollar	TE2200144		Currency	CITI- E570ZMZF32WFF A76	02/23/2022	01/31/2023	01/31/2023	Sale		12,377	0.738350999999999			(1,126)					1,375					0/0
Long: British Pounds Short: United States Dollar	TE2300106		Currency	CITI- E570ZMZF32WFF A76	01/30/2023	01/31/2023	01/31/2023	Sale		224,408	0.809474000000000			(776)										0/0
Long: British Pounds Short: United States Dollar	TE2300105		Currency	CITI- E570ZMZF32WFF A76	01/30/2023	01/31/2023	01/31/2023	Sale		8,072	0.808879000000000			(34)										0/0
Long: British Pounds Short: United States Dollar	TE2100603		Currency	CITI- E570ZMZF32WFF A76	06/30/2021	02/03/2023	02/03/2023	Sale		7,471,987	0.724002000000000			(922,420)					958,740					0/0
Long: British Pounds Short: United States Dollar	TE2100772		Currency	CITI- E570ZMZF32WFF A76	07/27/2021	02/03/2023	02/03/2023	Sale		125,446	0.720087999999999			(16,081)					16,687					0/0
Long: British Pounds Short: United States Dollar	TE2300119		Currency	CIBC- 549300TDJKV0J41W031	02/07/2023	02/09/2023	02/09/2023	Sale		3,440,346	0.833403			49,172										0/0
Long: British Pounds Short: United States Dollar	TE2300018		Currency	CIBC- 549300TDJKV0J41W031	01/10/2023	02/13/2023	02/13/2023	Sale		3,232,498	0.82155			(9,592)										0/0
Long: British Pounds Short: United States Dollar	TE2300042		Currency	NTX- 549300E620W0KZ1/023	01/13/2023	02/14/2023	02/14/2023	Sale		2,463,838	0.821079			(4,370)										0/0
Long: British Pounds Short: United States Dollar	TE2201237		Currency	NTX- 549300E620W0KZ1/023	12/14/2022	02/14/2023	02/14/2023	Sale		684,088	0.802899999999999			(15,862)					22,001					0/0
Long: British Pounds Short: United States Dollar	TE2100632		Currency	NTX- 549300E620W0KZ1/023	07/08/2021	02/14/2023	02/14/2023	Sale		1,644,834	0.725636999999999			(193,773)					207,515					0/0

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Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
Long: British Pounds Short: United States Dollar	TE2201031		Currency.....	CITI- E570DZMZFF32WEF A76.....	10/13/2022, 02/14/2023	02/14/2023	02/14/2023	Sale.....		5,996,532	0.886525000000000			466,408					(405,211)			466,408		0/0.....
Long: British Pounds Short: United States Dollar	TE2200630		Currency.....	CITI- E570DZMZFF32WEF A76.....	05/12/2022, 02/14/2023	02/14/2023	02/14/2023	Sale.....		5,994,240	0.816740000000000			(42,250)					98,617			(42,250)		0/0.....
Long: British Pounds Short: United States Dollar	TE2100939		Currency.....	CITI- E570DZMZFF32WEF A76.....	10/13/2021, 02/14/2023	02/14/2023	02/14/2023	Sale.....		7,830,073	0.735916000000000			(824,582)					890,926			(824,582)		0/0.....
Long: British Pounds Short: United States Dollar	TE2300138		Currency.....	CITI- E570DZMZFF32WEF A76.....	02/13/2023, 02/14/2023	02/14/2023	02/14/2023	Sale.....		11,631,510	0.823465			13,112								13,112		0/0.....
Long: British Pounds Short: United States Dollar	TE2201046		Currency.....	CITI- E570DZMZFF32WEF A76.....	10/14/2022, 02/15/2023	02/15/2023	02/15/2023	Sale.....		134,969	0.887925999999999			8,866								8,866		0/0.....
Long: British Pounds Short: United States Dollar	TE2101198		Currency.....	CITI- E570DZMZFF32WEF A76.....	12/14/2021, 02/15/2023	02/15/2023	02/15/2023	Sale.....		3,834,152	0.757449999999999			(348,559)					336,770			(348,559)		0/0.....
Long: British Pounds Short: United States Dollar	TE2100673		Currency.....	CITI- E570DZMZFF32WEF A76.....	07/09/2021, 02/15/2023	02/15/2023	02/15/2023	Sale.....		276,438	0.722073999999999			(36,868)					36,057			(36,868)		0/0.....
Long: British Pounds Short: United States Dollar	TE2101033		Currency.....	CIBC- 549300TDJKVJ41WN 031.....	11/08/2021, 02/15/2023	02/15/2023	02/15/2023	Sale.....		1,431,468	0.740511999999999			(159,233)					154,930			(159,233)		0/0.....
Long: British Pounds Short: United States Dollar	TE2300116		Currency.....	NTX- 549300E/62W0K2Y1 023.....	02/07/2023, 02/15/2023	02/15/2023	02/15/2023	Sale.....		299,086	0.832969			(84)								(84)		0/0.....
Long: British Pounds Short: United States Dollar	TE2300029		Currency.....	NTX- 549300E/62W0K2Y1 023.....	01/11/2023, 02/15/2023	02/15/2023	02/15/2023	Sale.....		30,460	0.823196000000000			(366)								(366)		0/0.....
Long: British Pounds Short: United States Dollar	TE2101128		Currency.....	NTX- 549300E/62W0K2Y1 023.....	12/01/2021, 02/15/2023	02/15/2023	02/15/2023	Sale.....		3,159,008	0.752643999999999			(305,404)					295,752			(305,404)		0/0.....
Long: British Pounds Short: United States Dollar	TE2200640		Currency.....	CITI- E570DZMZFF32WEF A76.....	06/17/2022, 02/17/2023	02/17/2023	02/17/2023	Sale.....		3,934,595	0.810904999999999			(106,374)					92,161			(106,374)		0/0.....
Long: British Pounds Short: United States Dollar	TE2100471		Currency.....	CIBC- 549300TDJKVJ41WN 031.....	06/03/2021, 02/21/2023	02/21/2023	02/21/2023	Sale.....		3,194,726	0.709199000000000			(444,285)					465,932			(444,285)		0/0.....
Long: British Pounds Short: United States Dollar	TE2200281		Currency.....	CITI- E570DZMZFF32WEF A76.....	03/24/2022, 02/21/2023	02/21/2023	02/21/2023	Sale.....		21,711,081	0.758055000000000			(1,731,865)					1,888,908			(1,731,865)		0/0.....
Long: British Pounds Short: United States Dollar	TE2300156		Currency.....	CITI- E570DZMZFF32WEF A76.....	02/17/2023, 02/21/2023	02/21/2023	02/21/2023	Sale.....		3,492,760	0.830289000000000			27,695								27,695		0/0.....
Long: British Pounds Short: United States Dollar	TE2300168		Currency.....	CITI- E570DZMZFF32WEF A76.....	02/17/2023, 02/21/2023	02/21/2023	02/21/2023	Sale.....		2,167,920	0.830289000000000			17,190								17,190		0/0.....

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
Long: British Pounds Short: United States Dollar	TE2000915		Currency	NTX-549300E/620W0KZ/1023	12/18/2020	02/22/2023	02/22/2023	Sale		2,263,412	0.736878699999999			(250,371)					254,610			(250,371)		0/0
Long: British Pounds Short: United States Dollar	TE2201269		Currency	CITI-E570ZMNZFF32WEF076	12/19/2022	02/23/2023	02/23/2023	Sale		8,204,919	0.821652000000000			(99,554)					85,692			(99,554)		0/0
Long: British Pounds Short: United States Dollar	TE2300185		Currency	NTX-549300E/620W0KZ/1023	02/21/2023	02/23/2023	02/23/2023	Sale		3,625,306	0.826037000000000			(24,556)					(24,556)					0/0
Long: British Pounds Short: United States Dollar	TE1900303		Currency	CIBC-549300TDJKVQJ41VW031	06/19/2019	02/24/2023	02/24/2023	Sale		4,743,134	0.764526999999999			(413,389)					375,443			(413,389)		0/0
Long: British Pounds Short: United States Dollar	TE2000868		Currency	NTX-549300E/620W0KZ/1023	11/27/2020	02/24/2023	02/24/2023	Sale		14,626,643	0.744850000000000			(1,617,822)					1,503,814			(1,617,822)		0/0
Long: British Pounds Short: United States Dollar	TE2100118		Currency	NTX-549300E/620W0KZ/1023	02/12/2021	02/24/2023	02/24/2023	Sale		2,682,885	0.718763000000000			(380,426)					360,248			(380,426)		0/0
Long: British Pounds Short: United States Dollar	TE2000099		Currency	CIBC-549300TDJKVQJ41VW031	01/30/2020	02/28/2023	02/28/2023	Sale		1,178,761	0.746546999999999			(113,388)					118,752			(113,388)		0/0
Long: British Pounds Short: United States Dollar	TE2100072		Currency	CIBC-549300TDJKVQJ41VW031	01/26/2021	02/28/2023	02/28/2023	Sale		2,447,769	0.723364000000000			(304,159)					314,950			(304,159)		0/0
Long: British Pounds Short: United States Dollar	TE2101079		Currency	NTX-549300E/620W0KZ/1023	11/18/2021	02/28/2023	02/28/2023	Sale		4,900,334	0.744858000000000			(481,395)					503,641			(481,395)		0/0
Long: British Pounds Short: United States Dollar	TE2300188		Currency	CITI-E570ZMNZFF32WEF076	02/23/2023	02/28/2023	02/28/2023	Sale		5,165	0.831513999999999			34								34		0/0
Long: British Pounds Short: United States Dollar	TE2200145		Currency	CITI-E570ZMNZFF32WEF076	02/23/2022	02/28/2023	02/28/2023	Sale		8,265	0.738388999999999			(877)					914			(877)		0/0
Long: British Pounds Short: United States Dollar	TE2300214		Currency	CIBC-549300TDJKVQJ41VW031	03/02/2023	03/08/2023	03/08/2023	Sale		3,301,908	0.837693000000000			(27,674)								(27,674)		0/0
Long: British Pounds Short: United States Dollar	TE2300235		Currency	CITI-E570ZMNZFF32WEF076	03/06/2023	03/09/2023	03/09/2023	Sale		1,536,963	0.831860999999999			(14,619)								(14,619)		0/0
Long: British Pounds Short: United States Dollar	TE2100604		Currency	CITI-E570ZMNZFF32WEF076	06/30/2021	03/09/2023	03/09/2023	Sale		8,332,132	0.723929000000000			(1,147,866)					1,065,193			(1,147,866)		0/0
Long: British Pounds Short: United States Dollar	TE2300191		Currency	CIBC-549300TDJKVQJ41VW031	02/27/2023	03/09/2023	03/09/2023	Sale		2,969,343	0.829696999999999			(35,043)								(35,043)		0/0
Long: British Pounds Short: United States Dollar	TE2200743		Currency	CITI-E570ZMNZFF32WEF076	07/14/2022	03/14/2023	03/14/2023	Sale		12,646,264	0.841751000000000			295,399					(179,582)			295,399		0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
Long: British Pounds Short: United States Dollar	TE2300242		Currency	CITI- E570DZMZFF32WEF A76	03/13/2023	03/14/2023	03/14/2023	Sale		44,068,286	0.821018000000000			(121,178)										0/0
Long: British Pounds Short: United States Dollar	TE2201047		Currency	CITI- E570DZMZFF32WEF A76	10/14/2022	03/15/2023	03/15/2023	Sale		174,239	0.887816000000000			11,871					(12,148)			11,871		0/0
Long: British Pounds Short: United States Dollar	TE2200723		Currency	CITI- E570DZMZFF32WEF A76	07/13/2022	03/15/2023	03/15/2023	Sale		164,843	0.832238000000000			196					(427)			196		0/0
Long: British Pounds Short: United States Dollar	TE2101199		Currency	CITI- E570DZMZFF32WEF A76	12/14/2021	03/15/2023	03/15/2023	Sale		4,081,294	0.757530000000000			(361,667)					356,125			(361,667)		0/0
Long: British Pounds Short: United States Dollar	TE2100674		Currency	CITI- E570DZMZFF32WEF A76	07/09/2021	03/15/2023	03/15/2023	Sale		1,136,551	0.722045000000000			(149,238)					147,767			(149,238)		0/0
Long: British Pounds Short: United States Dollar	TE2200918		Currency	CIBC- 549300TDJKVJ41VN 031	09/14/2022	03/15/2023	03/15/2023	Sale		883,937	0.862268000000000			33,055					(34,421)			33,055		0/0
Long: British Pounds Short: United States Dollar	TE2101034		Currency	CIBC- 549300TDJKVJ41VN 031	11/08/2021	03/15/2023	03/15/2023	Sale		1,385,971	0.740650000000000			(150,966)					149,126			(150,966)		0/0
Long: British Pounds Short: United States Dollar	TE2200095		Currency	CIBC- 549300TDJKVJ41VN 031	02/11/2022	03/15/2023	03/15/2023	Sale		263,860	0.740110000000000			(28,912)					28,562			(28,912)		0/0
Long: British Pounds Short: United States Dollar	TE2300239		Currency	NTX- 549300E620W0KZ1/ 023	03/07/2023	03/15/2023	03/15/2023	Sale		578,253	0.844705000000000			9,405								9,405		0/0
Long: British Pounds Short: United States Dollar	TE2101129		Currency	NTX- 549300E620W0KZ1/ 023	12/01/2021	03/15/2023	03/15/2023	Sale		3,312,718	0.752760999999999			(312,604)					308,134			(312,604)		0/0
Long: British Pounds Short: United States Dollar	TE2300169		Currency	CITI- E570DZMZFF32WEF A76	02/17/2023	03/15/2023	03/15/2023	Sale		361,467	0.829950999999999			(537)								(537)		0/0
Long: British Pounds Short: United States Dollar	TE2300157		Currency	CITI- E570DZMZFF32WEF A76	02/17/2023	03/15/2023	03/15/2023	Sale		361,467	0.829950999999999			(537)								(537)		0/0
Long: British Pounds Short: United States Dollar	TE2300247		Currency	CITI- E570DZMZFF32WEF A76	03/14/2023	03/16/2023	03/16/2023	Sale		2,188,980	0.822300999999999			(8,910)								(8,910)		0/0
Long: British Pounds Short: United States Dollar	TE2300146		Currency	NTX- 549300E620W0KZ1/ 023	02/13/2023	03/17/2023	03/17/2023	Sale		3,447,564	0.823551999999999			(860)								(860)		0/0
Long: British Pounds Short: United States Dollar	TE2300043		Currency	NTX- 549300E620W0KZ1/ 023	01/13/2023	03/17/2023	03/17/2023	Sale		414,435	0.820486000000000			(1,646)								(1,646)		0/0
Long: British Pounds Short: United States Dollar	TE2100956		Currency	NTX- 549300E620W0KZ1/ 023	10/14/2021	03/17/2023	03/17/2023	Sale		281,293	0.732331999999999			(31,219)					33,076			(31,219)		0/0

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Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
Long: British Pounds Short: United States Dollar	TE2100787		Currency	NTX-549300OE/62W0KZV1023	08/10/2021	03/17/2023	03/17/2023	Sale		2,076,750	0.722281999999999			(255,825)					269,344			(255,825)		0/0
Long: British Pounds Short: United States Dollar	TE2201126		Currency	CITI-E570ZMNZFF32WEF076	11/10/2022	03/17/2023	03/17/2023	Sale		1,840,528	0.852515000000000			64,254					(50,112)			64,254		0/0
Long: British Pounds Short: United States Dollar	TE2200641		Currency	CITI-E570ZMNZFF32WEF076	06/17/2022	03/17/2023	03/17/2023	Sale		4,152,474	0.810536999999999			(66,642)					96,975			(66,642)		0/0
Long: British Pounds Short: United States Dollar	TE2100472		Currency	CIBC-549300TDJKVQJ41W031	06/03/2021	03/20/2023	03/20/2023	Sale		3,863,053	0.709204999999999			(505,282)					561,707			(505,282)		0/0
Long: British Pounds Short: United States Dollar	TE2300209		Currency	CITI-E570ZMNZFF32WEF076	03/02/2023	03/21/2023	03/21/2023	Sale		1,151,952	0.836936000000000			23,828								23,828		0/0
Long: British Pounds Short: United States Dollar	TE2200282		Currency	CITI-E570ZMNZFF32WEF076	03/24/2022	03/21/2023	03/21/2023	Sale		22,216,446	0.757819000000000			(1,684,043)					1,928,547			(1,684,043)		0/0
Long: British Pounds Short: United States Dollar	TE2000916		Currency	NTX-549300OE/62W0KZV1023	12/18/2020	03/22/2023	03/22/2023	Sale		3,752,309	0.736658999999999			(371,450)					421,343			(371,450)		0/0
Long: British Pounds Short: United States Dollar	TE1900302		Currency	CIBC-549300TDJKVQJ41W031	06/19/2019	03/24/2023	03/24/2023	Sale		3,505,604	0.764013999999999			(230,674)					277,961			(230,674)		0/0
Long: British Pounds Short: United States Dollar	TE2201270		Currency	CITI-E570ZMNZFF32WEF076	12/19/2022	03/24/2023	03/24/2023	Sale		5,378,184	0.821084999999999			21,417					56,547			21,417		0/0
Long: British Pounds Short: United States Dollar	TE2200406		Currency	CITI-E570ZMNZFF32WEF076	04/20/2022	03/24/2023	03/24/2023	Sale		2,428,069	0.762826			(163,164)					195,838			(163,164)		0/0
Long: British Pounds Short: United States Dollar	TE2300307		Currency	NTX-549300OE/62W0KZV1023	03/21/2023	03/24/2023	03/24/2023	Sale		4,927,795	0.819201999999999			8,276								8,276		0/0
Long: British Pounds Short: United States Dollar	TE2000101		Currency	CIBC-549300TDJKVQJ41W031	01/30/2020	03/28/2023	03/28/2023	Sale		1,158,299	0.746206999999999			(92,795)					116,620			(92,795)		0/0
Long: British Pounds Short: United States Dollar	TE2100073		Currency	CIBC-549300TDJKVQJ41W031	01/26/2021	03/28/2023	03/28/2023	Sale		2,046,242	0.723202000000000			(221,962)					262,755			(221,962)		0/0
Long: British Pounds Short: United States Dollar	TE2300269		Currency	CITI-E570ZMNZFF32WEF076	03/14/2023	03/31/2023	03/31/2023	Sale		3,923,071	0.820930000000000			59,001								59,001		0/0
Long: British Pounds Short: United States Dollar	TE2300325		Currency	CITI-E570ZMNZFF32WEF076	03/28/2023	03/31/2023	03/31/2023	Sale		10,455	0.810420000000000			21								21		0/0
Long: British Pounds Short: United States Dollar	TE2100800		Currency	CITI-E570ZMNZFF32WEF076	08/11/2021	03/31/2023	03/31/2023	Sale		129,865	0.721496000000000			(14,013)					16,937			(14,013)		0/0

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Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)	
Long: British Pounds Short: United States Dollar	TE2300289		Currency	NTX-549300E/62W0KZV1	03/16/2023	03/31/2023	03/31/2023	Sale		4,332,827	0.824280000000000			83,108								83,108			0/0
Long: British Pounds Short: United States Dollar	TE2300147		Currency	NTX-549300E/62W0KZV1	02/13/2023	03/31/2023	03/31/2023	Sale		239,942	0.823305999999999			4,313								4,313			0/0
Long: British Pounds Short: United States Dollar	TE2300326		Currency	NTX-549300E/62W0KZV1	03/29/2023	03/31/2023	03/31/2023	Sale		23,180,977	0.811556999999999			79,954								79,954			0/0
Long: British Pounds Short: United States Dollar	TE2101080		Currency	NTX-549300E/62W0KZV1	11/18/2021	03/31/2023	03/31/2023	Sale		5,027,675	0.745029000000000			(396,227)						513,087		(396,227)			0/0
Long: British Pounds Short: United States Dollar	TE2300318		Currency	BMO-03/27/2023	03/27/2023	03/31/2023	03/31/2023	Sale		91,782,429	0.814362000000000			634,951								634,951			0/0
Long: British Pounds Short: United States Dollar	TE2200431		Currency	CITI-E570ZMZ7FF32WEF A76	04/28/2022	03/31/2023	03/31/2023	Sale		2,560	0.798784999999999			(32)						95		(32)			0/0
Long: British Pounds Short: United States Dollar	TE2300356		Currency	CITI-E570ZMZ7FF32WEF A76	04/04/2023	04/06/2023	04/06/2023	Sale		7,751,265	0.800255999999999			(37,528)								(37,528)			0/0
Long: British Pounds Short: United States Dollar	TE2100605		Currency	CITI-E570ZMZ7FF32WEF A76	06/30/2021	04/11/2023	04/11/2023	Sale		8,294,901	0.723840000000000			(829,598)					1,056,091			(829,598)			0/0
Long: British Pounds Short: United States Dollar	TE2300217		Currency	CIBC-549300TD.KVQJ41VN 031	03/02/2023	04/11/2023	04/11/2023	Sale		2,391,040	0.837099999999999			97,575								97,575			0/0
Long: British Pounds Short: United States Dollar	TE2300360		Currency	CIBC-549300TD.KVQJ41VN 031	04/05/2023	04/13/2023	04/13/2023	Sale		658,559	0.801567000000000			1,844								1,844			0/0
Long: British Pounds Short: United States Dollar	TE2201032		Currency	CITI-E570ZMZ7FF32WEF A76	10/13/2022	04/14/2023	04/14/2023	Sale		22,637,299	0.886445999999999			2,333,763					(1,567,779)			2,333,763			0/0
Long: British Pounds Short: United States Dollar	TE2300033		Currency	CITI-E570ZMZ7FF32WEF A76	01/12/2023	04/14/2023	04/14/2023	Sale		33,065,219	0.816331000000000			523,810								523,810			0/0
Long: British Pounds Short: United States Dollar	TE2100941		Currency	CITI-E570ZMZ7FF32WEF A76	10/13/2021	04/14/2023	04/14/2023	Sale		4,750,463	0.736322999999999			(397,708)					532,972			(397,708)			0/0
Long: British Pounds Short: United States Dollar	TE2100309		Currency	CITI-E570ZMZ7FF32WEF A76	04/13/2021	04/14/2023	04/14/2023	Sale		10,890,638	0.726454000000000			(1,045,511)					1,351,451			(1,045,511)			0/0
Long: British Pounds Short: United States Dollar	TE2300369		Currency	CITI-E570ZMZ7FF32WEF A76	04/13/2023	04/14/2023	04/14/2023	Sale		48,753,108	0.798683999999999			(298,268)								(298,268)			0/0
Long: British Pounds Short: United States Dollar	TE2201048		Currency	CITI-E570ZMZ7FF32WEF A76	10/14/2022	04/17/2023	04/17/2023	Sale		169,188	0.887631000000000			16,525					(11,941)			16,525			0/0

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Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty Central Clearinghouse	Trade Date	Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
Long: British Pounds Short: United States Dollar	TE2201142		Currency	CITI- E570ZMZ7FF32WEF A76	11/10/2022	04/17/2023	04/17/2023	Sale		38,842	0.849859999999999			5,018					(2,454)			5,018		0/0
Long: British Pounds Short: United States Dollar	TE2101200		Currency	CITI- E570ZMZ7FF32WEF A76	12/14/2021	04/17/2023	04/17/2023	Sale		4,200,483	0.757500999999999			(266,577)					363,681			(266,577)		0/0
Long: British Pounds Short: United States Dollar	TE2100675		Currency	CITI- E570ZMZ7FF32WEF A76	07/09/2021	04/17/2023	04/17/2023	Sale		257,978	0.722022000000000			(27,688)					33,373			(27,688)		0/0
Long: British Pounds Short: United States Dollar	TE2200919		Currency	CIBC- 549300TDJKVQJ41W 031	09/14/2022	04/17/2023	04/17/2023	Sale		643,057	0.861983999999999			42,257					(25,341)			42,257		0/0
Long: British Pounds Short: United States Dollar	TE2101035		Currency	CIBC- 549300TDJKVQJ41W 031	11/08/2021	04/17/2023	04/17/2023	Sale		1,388,470	0.740812000000000			(115,084)					146,022			(115,084)		0/0
Long: British Pounds Short: United States Dollar	TE2200015		Currency	CIBC- 549300TDJKVQJ41W 031	01/14/2022	04/17/2023	04/17/2023	Sale		603,939	0.732331999999999			(57,121)					70,618			(57,121)		0/0
Long: British Pounds Short: United States Dollar	TE2300377		Currency	NTX- 549300E6V20K0KZ1/ 023	04/13/2023	04/17/2023	04/17/2023	Sale		281,330	0.798085000000000			(3,738)								(3,738)		0/0
Long: British Pounds Short: United States Dollar	TE2101130		Currency	NTX- 549300E6V20K0KZ1/ 023	12/01/2021	04/17/2023	04/17/2023	Sale		3,388,031	0.752739999999999			(234,960)					312,789			(234,960)		0/0
Long: British Pounds Short: United States Dollar	TE2300319		Currency	BMO-	03/27/2023	04/17/2023	04/17/2023	Sale		4,387,149	0.814073999999999			28,429								28,429		0/0
Long: British Pounds Short: United States Dollar	TE2300277		Currency	CITI- E570ZMZ7FF32WEF A76	03/14/2023	04/17/2023	04/17/2023	Sale		2,675,856	0.822166999999999			44,114								44,114		0/0
Long: British Pounds Short: United States Dollar	TE2300248		Currency	CITI- E570ZMZ7FF32WEF A76	03/14/2023	04/17/2023	04/17/2023	Sale		243,398	0.821698999999999			3,872								3,872		0/0
Long: British Pounds Short: United States Dollar	TE2300271		Currency	CITI- E570ZMZ7FF32WEF A76	03/14/2023	04/17/2023	04/17/2023	Sale		1,583,251	0.821096000000000			24,005								24,005		0/0
Long: British Pounds Short: United States Dollar	TE2100473		Currency	CIBC- 549300TDJKVQJ41W 031	06/03/2021	04/20/2023	04/20/2023	Sale		3,346,997	0.709211000000000			(390,400)					484,436			(390,400)		0/0
Long: British Pounds Short: United States Dollar	TE2201127		Currency	CITI- E570ZMZ7FF32WEF A76	11/10/2022	04/21/2023	04/21/2023	Sale		2,003,925	0.851832000000000			112,509					(54,673)			112,509		0/0
Long: British Pounds Short: United States Dollar	TE2200642		Currency	CITI- E570ZMZ7FF32WEF A76	06/17/2022	04/21/2023	04/21/2023	Sale		4,309,301	0.810070999999999			18,816					99,458			18,816		0/0
Long: British Pounds Short: United States Dollar	TE2200283		Currency	CITI- E570ZMZ7FF32WEF A76	03/24/2022	04/21/2023	04/21/2023	Sale		17,075,364	0.757492000000000			(1,038,585)					1,476,819			(1,038,585)		0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
Long: British Pounds Short: United States Dollar	TE1900301		Currency	CIBC-549300TDJKVQJ41VN031	06/19/2019	04/24/2023	04/24/2023	Sale		3,587,200	0.763445999999999			(173,070)					282,628					0/0
Long: British Pounds Short: United States Dollar	TE2300414		Currency	NTX-549300E62W0KZ11023	04/19/2023	04/24/2023	04/24/2023	Sale		4,031,380	0.802517000000000			712								712		0/0
Long: British Pounds Short: United States Dollar	TE2000917		Currency	NTX-549300E62W0KZ11023	12/18/2020	04/24/2023	04/24/2023	Sale		3,880,790	0.736504000000000			(319,412)					434,691			(319,412)		0/0
Long: British Pounds Short: United States Dollar	TE2201271		Currency	CITI-E570DZMZFF32WEF476	12/19/2022	04/24/2023	04/24/2023	Sale		3,641,442	0.820559999999999			82,529						37,675			82,529	0/0
Long: British Pounds Short: United States Dollar	TE2300107		Currency	CITI-E570DZMZFF32WEF476	01/30/2023	04/24/2023	04/24/2023	Sale		491,029	0.808011999999999			3,450								3,450		0/0
Long: British Pounds Short: United States Dollar	TE2000103		Currency	CIBC-549300TDJKVQJ41VN031	01/30/2020	04/28/2023	04/28/2023	Sale		985,087	0.745607000000000			(61,911)					99,144			(61,911)		0/0
Long: British Pounds Short: United States Dollar	TE2100074		Currency	CIBC-549300TDJKVQJ41VN031	01/26/2021	04/28/2023	04/28/2023	Sale		2,083,986	0.723024			(190,125)					266,507			(190,125)		0/0
Long: British Pounds Short: United States Dollar	TE2100801		Currency	CITI-E570DZMZFF32WEF476	08/11/2021	04/28/2023	04/28/2023	Sale		5,711,063	0.721484000000000			(532,084)					740,959			(532,084)		0/0
Long: British Pounds Short: United States Dollar	TE2101081		Currency	NTX-549300E62W0KZ11023	11/18/2021	04/28/2023	04/28/2023	Sale		5,128,135	0.745102999999999			(325,600)					519,332			(325,600)		0/0
Long: British Pounds Short: United States Dollar	TE2200147		Currency	CITI-E570DZMZFF32WEF476	02/23/2022	04/28/2023	04/28/2023	Sale		6,343	0.738356000000000			(456)					694			(456)		0/0
Long: British Pounds Short: United States Dollar	TE2300272		Currency	CITI-E570DZMZFF32WEF476	03/14/2023	05/02/2023	05/02/2023	Sale		121,829	0.820821000000000			2,776								2,776		0/0
Long: British Pounds Short: United States Dollar	TE2300447		Currency	CITI-E570DZMZFF32WEF476	05/04/2023	05/05/2023	05/05/2023	Sale		10,742,123	0.794884999999999			30,791								30,791		0/0
Long: British Pounds Short: United States Dollar	TE2300491		Currency	CITI-E570DZMZFF32WEF476	05/05/2023	05/09/2023	05/09/2023	Sale		2,834,241	0.791408			(4,531)								(4,531)		0/0
Long: British Pounds Short: United States Dollar	TE2100606		Currency	CITI-E570DZMZFF32WEF476	06/30/2021	05/09/2023	05/09/2023	Sale		7,480,237	0.723778000000000			(650,171)					948,700			(650,171)		0/0
Long: British Pounds Short: United States Dollar	TE2100773		Currency	CITI-E570DZMZFF32WEF476	07/27/2021	05/09/2023	05/09/2023	Sale		151,188	0.720138999999999			(13,836)					19,840			(13,836)		0/0
Long: British Pounds Short: United States Dollar	TE2300494		Currency	CIBC-549300TDJKVQJ41VN031	05/09/2023	05/11/2023	05/11/2023	Sale		2,485,658	0.792393000000000			(19,204)								(19,204)		0/0

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Long: British Pounds Short: United States Dollar	TE2300371		Currency	CITI- E570XZMZFF32WEF A76	04/13/2023	05/12/2023	05/12/2023	Sale		11,926,743	0.79818			(55,214)								(55,214)		0/0
Long: British Pounds Short: United States Dollar	TE2300529		Currency	CITI- E570XZMZFF32WEF A76	05/10/2023	05/12/2023	05/12/2023	Sale		27,079,247	0.7918279999999999			(339,859)								(339,859)		0/0
Long: British Pounds Short: United States Dollar	TE2100942		Currency	CITI- E570XZMZFF32WEF A76	10/13/2021	05/12/2023	05/12/2023	Sale		6,606,770	0.7364960000000000			(538,797)					736,220			(538,797)		0/0
Long: British Pounds Short: United States Dollar	TE2100825		Currency	CITI- E570XZMZFF32WEF A76	08/16/2021	05/12/2023	05/12/2023	Sale		7,590,621	0.7228200000000000			(748,489)					971,100			(748,489)		0/0
Long: British Pounds Short: United States Dollar	TE2100385		Currency	CITI- E570XZMZFF32WEF A76	05/07/2021	05/12/2023	05/12/2023	Sale		13,698,548	0.7155529999999999			(1,474,913)					1,872,612			(1,474,913)		0/0
Long: British Pounds Short: United States Dollar	TE2201049		Currency	CITI- E570XZMZFF32WEF A76	10/14/2022	05/15/2023	05/15/2023	Sale		179,720	0.8880050000000000			19,930					(12,832)			19,930		0/0
Long: British Pounds Short: United States Dollar	TE2101201		Currency	CITI- E570XZMZFF32WEF A76	12/14/2021	05/15/2023	05/15/2023	Sale		4,455,089	0.75749			(233,359)					383,441			(233,359)		0/0
Long: British Pounds Short: United States Dollar	TE2100676		Currency	CITI- E570XZMZFF32WEF A76	07/09/2021	05/15/2023	05/15/2023	Sale		258,851	0.7219590000000000			(25,064)					33,375			(25,064)		0/0
Long: British Pounds Short: United States Dollar	TE2200920		Currency	CIBC- 549300TDJKVQJ41VN 031	09/14/2022	05/15/2023	05/15/2023	Sale		927,928	0.8618599999999999			72,552					(36,985)			72,552		0/0
Long: British Pounds Short: United States Dollar	TE2300362		Currency	CIBC- 549300TDJKVQJ41VN 031	04/05/2023	05/15/2023	05/15/2023	Sale		2,254,869	0.8010070000000000			4,645								4,645		0/0
Long: British Pounds Short: United States Dollar	TE2101036		Currency	CIBC- 549300TDJKVQJ41VN 031	11/08/2021	05/15/2023	05/15/2023	Sale		1,808,720	0.7409289999999999			(132,214)					191,813			(132,214)		0/0
Long: British Pounds Short: United States Dollar	TE2101131		Currency	NTX- 549300E62W0K0ZY1 023	12/01/2021	05/15/2023	05/15/2023	Sale		3,472,817	0.7529270000000000			(201,730)					318,017			(201,730)		0/0
Long: British Pounds Short: United States Dollar	TE2300541		Currency	BBS- PR30WICWIPCS8A4S 074	05/11/2023	05/15/2023	05/15/2023	Sale		1,079,268	0.7996799999999999			432								432		0/0
Long: British Pounds Short: United States Dollar	TE2300278		Currency	CITI- E570XZMZFF32WEF A76	03/14/2023	05/15/2023	05/15/2023	Sale		243,417	0.8216339999999999			6,783								6,783		0/0
Long: British Pounds Short: United States Dollar	TE2300535		Currency	CITI- E570XZMZFF32WEF A76	05/11/2023	05/15/2023	05/15/2023	Sale		1,879,589	0.7988499999999999			(1,201)								(1,201)		0/0
Long: British Pounds Short: United States Dollar	TE2300505		Currency	CITI- E570XZMZFF32WEF A76	05/10/2023	05/15/2023	05/15/2023	Sale		379,315	0.7909000000000000			(4,015)								(4,015)		0/0

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Long: British Pounds Short: United States Dollar	TE2300401		Currency	CIBC- 549300TDJKVQJ41VN031	04/18/2023	05/16/2023	05/16/2023	Sale		1,681,858	0.804854999999999			9,665										0/0
Long: British Pounds Short: United States Dollar	TE2300134		Currency	CITI- E570ZMNZFF32WEF076	02/13/2023	05/18/2023	05/18/2023	Sale		1,413,914	0.822537999999999			29,075										0/0
Long: British Pounds Short: United States Dollar	TE2200643		Currency	CITI- E570ZMNZFF32WEF076	06/17/2022	05/18/2023	05/18/2023	Sale		4,864,562	0.809749000000000			22,847					111,762					0/0
Long: British Pounds Short: United States Dollar	TE2300423		Currency	CITI- E570ZMNZFF32WEF076	04/26/2023	05/18/2023	05/18/2023	Sale		49,571	0.801436999999999			(278)										0/0
Long: British Pounds Short: United States Dollar	TE2100474		Currency	CIBC- 549300TDJKVQJ41VN031	06/03/2021	05/19/2023	05/19/2023	Sale		3,043,157	0.709216999999999			(358,821)					439,014					0/0
Long: British Pounds Short: United States Dollar	TE2200284		Currency	CITI- E570ZMNZFF32WEF076	03/24/2022	05/19/2023	05/19/2023	Sale		20,705,664	0.75722			(1,205,240)					1,787,787					0/0
Long: British Pounds Short: United States Dollar	TE2000918		Currency	NTX- 549300EIG20W0KZ1I023	12/18/2020	05/22/2023	05/22/2023	Sale		2,131,441	0.736388000000000			(182,117)					237,552					0/0
Long: British Pounds Short: United States Dollar	TE2300388		Currency	CITI- E570ZMNZFF32WEF076	04/14/2023	05/22/2023	05/22/2023	Sale		248,499	0.804831999999999			(109)										0/0
Long: British Pounds Short: United States Dollar	TE1900300		Currency	CIBC- 549300TDJKVQJ41VN031	06/19/2019	05/24/2023	05/24/2023	Sale		2,356,549	0.762897999999999			(133,473)					187,177					0/0
Long: British Pounds Short: United States Dollar	TE2300305		Currency	CITI- E570ZMNZFF32WEF076	03/20/2023	05/25/2023	05/25/2023	Sale		5,633,946	0.813412000000000			18,610										0/0
Long: British Pounds Short: United States Dollar	TE2300583		Currency	CITI- E570ZMNZFF32WEF076	05/24/2023	05/25/2023	05/25/2023	Sale		7,241	0.809073999999999			(15)										0/0
Long: British Pounds Short: United States Dollar	TE2100153		Currency	CIBC- 549300TDJKVQJ41VN031	02/25/2021	05/26/2023	05/26/2023	Sale		2,801,121	0.703308999999999			(371,552)					423,835					0/0
Long: British Pounds Short: United States Dollar	TE2300578		Currency	NTX- 549300EIG20W0KZ1I023	05/24/2023	05/26/2023	05/26/2023	Sale		3,592,725	0.806321999999999			(20,133)										0/0
Long: British Pounds Short: United States Dollar	TE2300416		Currency	NTX- 549300EIG20W0KZ1I023	04/19/2023	05/26/2023	05/26/2023	Sale		642,470	0.801957000000000			(7,059)										0/0
Long: British Pounds Short: United States Dollar	TE2000105		Currency	CIBC- 549300TDJKVQJ41VN031	01/30/2020	05/30/2023	05/30/2023	Sale		995,653	0.745318000000000			(74,735)					100,130					0/0
Long: British Pounds Short: United States Dollar	TE2300518		Currency	CITI- E570ZMNZFF32WEF076	05/10/2023	05/30/2023	05/30/2023	Sale		378,836	0.791899000000000			(6,536)										0/0

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Long: British Pounds Short: United States Dollar	TE2100802		Currency	CITI- E570DZMZFF32WEF A76	08/11/2021	05/31/2023	05/31/2023	Sale		6,289,607	0.721500999999999			(663,149)					810,639			(663,149)		0/0
Long: British Pounds Short: United States Dollar	TE2101082		Currency	MTX- 549300JEV620W0KZ1/023	11/18/2021	05/31/2023	05/31/2023	Sale		5,132,642	0.745251			(391,806)					516,523			(391,806)		0/0
Long: British Pounds Short: United States Dollar	TE2300396		Currency	BMO-	04/14/2023	05/31/2023	05/31/2023	Sale		4,897,036	0.804796999999999			(12,415)								(12,415)		0/0
Long: British Pounds Short: United States Dollar	TE2300600		Currency	CITI- E570DZMZ7FF32WEF A76	05/26/2023	05/31/2023	05/31/2023	Sale		23,059	0.809520000000000													0/0
Long: British Pounds Short: United States Dollar	TE2200148		Currency	CITI- E570DZMZ7FF32WEF A76	02/23/2022	05/31/2023	05/31/2023	Sale		7,477	0.738350999999999			(635)					815					0/0
Long: British Pounds Short: United States Dollar	TE2300506		Currency	CITI- E570DZMZ7FF32WEF A76	05/10/2023	06/01/2023	06/01/2023	Sale		1,391,326	0.790613000000000			(14,126)								(14,126)		0/0
Long: British Pounds Short: United States Dollar	TE2300605		Currency	SG&S-	05/30/2023	05/31/2023	05/31/2023	Sale		23,848,405	0.806061999999999			(23,068)								(23,068)		0/0
Long: British Pounds Short: United States Dollar	TE2300638		Currency	CITI- E570DZMZ7FF32WEF A76	06/02/2023	06/05/2023	06/05/2023	Sale		8,384,652	0.803163999999999			(27,782)								(27,782)		0/0
Long: British Pounds Short: United States Dollar	TE2100607		Currency	CITI- E570DZMZ7FF32WEF A76	06/30/2021	06/07/2023	06/07/2023	Sale		8,614,115	0.723700000000000			(845,884)					1,090,223			(845,884)		0/0
Long: British Pounds Short: United States Dollar	TE2300641		Currency	CITI- E570DZMZ7FF32WEF A76	06/05/2023	06/07/2023	06/07/2023	Sale		2,273,196	0.804440999999999			5,486								5,486		0/0
Long: British Pounds Short: United States Dollar	TE2300643		Currency	CIBC- 549300TDJKVQJ41W	06/06/2023	06/08/2023	06/08/2023	Sale		2,755,915	0.806061999999999			12,218								12,218		0/0
Long: British Pounds Short: United States Dollar	TE2300497		Currency	CIBC- 549300TDJKVQJ41W	05/09/2023	06/12/2023	06/12/2023	Sale		2,240,314	0.791822000000000			(21,128)								(21,128)		0/0
Long: British Pounds Short: United States Dollar	TE2100943		Currency	CITI- E570DZMZ7FF32WEF A76	10/13/2021	06/14/2023	06/14/2023	Sale		6,377,143	0.736703			(412,724)					706,512			(412,724)		0/0
Long: British Pounds Short: United States Dollar	TE2100895		Currency	CITI- E570DZMZ7FF32WEF A76	09/24/2021	06/14/2023	06/14/2023	Sale		22,545,066	0.733487			(1,551,126)					2,585,219			(1,551,126)		0/0
Long: British Pounds Short: United States Dollar	TE2100279		Currency	CITI- E570DZMZ7FF32WEF A76	04/08/2021	06/14/2023	06/14/2023	Sale		9,314,415	0.725320999999999			(737,411)					1,159,886			(737,411)		0/0
Long: British Pounds Short: United States Dollar	TE2300685		Currency	CITI- E570DZMZ7FF32WEF A76	06/13/2023	06/14/2023	06/14/2023	Sale		41,046,925	0.792970999999999			275,680								275,680		0/0

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Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty Central Clearinghouse	Trade Date	Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
Long: British Pounds Short: United States Dollar	TE2201050		Currency	CITI- E570ZMNZFF32WEF A76	10/14/2022	06/15/2023	06/15/2023	Sale		201,065	0.888210000000000			26,554					(14,496)			26,554		0/0
Long: British Pounds Short: United States Dollar	TE2101202		Currency	CITI- E570ZMNZFF32WEF A76	12/14/2021	06/15/2023	06/15/2023	Sale		4,317,273	0.757454999999999			(149,315)					370,108			(149,315)		0/0
Long: British Pounds Short: United States Dollar	TE2100677		Currency	CITI- E570ZMNZFF32WEF A76	07/09/2021	06/15/2023	06/15/2023	Sale		276,250	0.721912			(22,069)					35,534			(22,069)		0/0
Long: British Pounds Short: United States Dollar	TE2300693		Currency	NTX- 549300E/62W0KZY/ 023	06/13/2023	06/15/2023	06/15/2023	Sale		601,441	0.794281000000000			7,428								7,428		0/0
Long: British Pounds Short: United States Dollar	TE2101132		Currency	NTX- 549300E/62W0KZY/ 023	12/01/2021	06/15/2023	06/15/2023	Sale		3,542,318	0.752932999999999			(142,931)					323,011			(142,931)		0/0
Long: British Pounds Short: United States Dollar	TE2200921		Currency	CIBC- 549300DJKV0J41W/ 031	09/14/2022	06/15/2023	06/15/2023	Sale		1,058,944	0.861781000000000			104,183					(42,567)			104,183		0/0
Long: British Pounds Short: United States Dollar	TE2101178		Currency	CIBC- 549300DJKV0J41W/ 031	12/14/2021	06/15/2023	06/15/2023	Sale		1,376,414	0.759515999999999			(49,251)					119,557			(49,251)		0/0
Long: British Pounds Short: United States Dollar	TE2300172		Currency	CITI- E570ZMNZFF32WEF A76	02/17/2023	06/15/2023	06/15/2023	Sale		241,476	0.828239999999999			13,434								13,434		0/0
Long: British Pounds Short: United States Dollar	TE2300160		Currency	CITI- E570ZMNZFF32WEF A76	02/17/2023	06/15/2023	06/15/2023	Sale		241,476	0.828238000000000			13,434								13,434		0/0
Long: British Pounds Short: United States Dollar	TE2300619		Currency	CITI- E570ZMNZFF32WEF A76	05/31/2023	06/15/2023	06/15/2023	Sale		124,464	0.803447000000000			2,991								2,991		0/0
Long: British Pounds Short: United States Dollar	TE2300570		Currency	BMO- 05/24/2023	05/24/2023	06/16/2023	06/16/2023	Sale		4,417,575	0.808473			158,038								158,038		0/0
Long: British Pounds Short: United States Dollar	TE2300557		Currency	CIBC- 549300TDJKV0J41W/ 031	05/15/2023	06/20/2023	06/20/2023	Sale		1,523,762	0.798772000000000			26,386								26,386		0/0
Long: British Pounds Short: United States Dollar	TE2100475		Currency	CIBC- 549300TDJKV0J41W/ 031	06/03/2021	06/20/2023	06/20/2023	Sale		2,163,195	0.709177999999999			(209,379)					311,379			(209,379)		0/0
Long: British Pounds Short: United States Dollar	TE2200644		Currency	CITI- E570ZMNZFF32WEF A76	06/17/2022	06/20/2023	06/20/2023	Sale		4,354,217	0.809415			134,419					99,913			134,419		0/0
Long: British Pounds Short: United States Dollar	TE2300403		Currency	CITI- E570ZMNZFF32WEF A76	04/18/2023	06/20/2023	06/20/2023	Sale		687,761	0.802794000000000			15,656								15,656		0/0
Long: British Pounds Short: United States Dollar	TE2300563		Currency	CITI- E570ZMNZFF32WEF A76	05/15/2023	06/20/2023	06/20/2023	Sale		955,483	0.799038000000000			16,516								16,516		0/0

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Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
Long: British Pounds Short: United States Dollar	TE2200285		Currency	CITI- E570XZNF32WEF A76	03/24/2022	06/21/2023	06/21/2023	Sale		19,685,024	0.756892000000000			(678,003)					1,611,448			(678,003)		0/0
Long: British Pounds Short: United States Dollar	TE2200956		Currency	NTX- 549300E/62W0KZ1/ 023	09/22/2022	06/22/2023	06/22/2023	Sale		26,469,988	0.881912000000000			3,278,693					(1,709,786)			3,278,693		0/0
Long: British Pounds Short: United States Dollar	TE2200754		Currency	NTX- 549300E/62W0KZ1/ 023	07/19/2022	06/22/2023	06/22/2023	Sale		12,884,876	0.825177999999999			664,929					50,197			664,929		0/0
Long: British Pounds Short: United States Dollar	TE2201275		Currency	NTX- 549300E/62W0KZ1/ 023	12/21/2022	06/22/2023	06/22/2023	Sale		2,428,940	0.823404000000000			119,760					14,655			119,760		0/0
Long: British Pounds Short: United States Dollar	TE2201302		Currency	NTX- 549300E/62W0KZ1/ 023	12/28/2022	06/22/2023	06/22/2023	Sale		39,713,773	0.822181999999999			1,896,263					298,196			1,896,263		0/0
Long: British Pounds Short: United States Dollar	TE2100844		Currency	NTX- 549300E/62W0KZ1/ 023	08/23/2021	06/22/2023	06/22/2023	Sale		4,801,416	0.727836999999999			(348,011)					582,878			(348,011)		0/0
Long: British Pounds Short: United States Dollar	TE2300577		Currency	CITI- E570XZNF32WEF A76	05/24/2023	06/22/2023	06/22/2023	Sale		2,292,669	0.806652999999999			64,100					64,100			64,100		0/0
Long: British Pounds Short: United States Dollar	TE2300418		Currency	CITI- E570XZNF32WEF A76	04/19/2023	06/23/2023	06/23/2023	Sale		9,851,593	0.802568999999999			197,277								197,277		0/0
Long: British Pounds Short: United States Dollar	TE2300580		Currency	NTX- 549300E/62W0KZ1/ 023	05/24/2023	06/23/2023	06/23/2023	Sale		1,442,166	0.805802000000000			34,805					34,805			34,805		0/0
Long: British Pounds Short: United States Dollar	TE2300716		Currency	NTX- 549300E/62W0KZ1/ 023	06/21/2023	06/23/2023	06/23/2023	Sale		2,232,386	0.785977999999999			(2,369)								(2,369)		0/0
Long: British Pounds Short: United States Dollar	TE1900299		Currency	CIBC- 549300TDJKV0J41VN 031	06/19/2019	06/26/2023	06/26/2023	Sale		2,328,012	0.762294999999999			(72,392)					185,507			(72,392)		0/0
Long: British Pounds Short: United States Dollar	TE2100218		Currency	CIBC- 549300TDJKV0J41VN 031	03/23/2021	06/26/2023	06/26/2023	Sale		2,538,640	0.725257999999999			(198,515)					315,971			(198,515)		0/0
Long: British Pounds Short: United States Dollar	TE2300722		Currency	CITI- E570XZNF32WEF A76	06/23/2023	06/27/2023	06/27/2023	Sale		3,492,708	0.786781999999999			9,618								9,618		0/0
Long: British Pounds Short: United States Dollar	TE2000107		Currency	CIBC- 549300TDJKV0J41VN 031	01/30/2020	06/28/2023	06/28/2023	Sale		967,974	0.745017999999999			(58,486)					97,366			(58,486)		0/0
Long: British Pounds Short: United States Dollar	TE2300599		Currency	CITI- E570XZNF32WEF A76	05/24/2023	06/28/2023	06/28/2023	Sale		426,324	0.808162000000000			8,191								8,191		0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty Central Clearinghouse	Trade Date	Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
Long: British Pounds Short: United States Dollar	TE2300620		Currency	CITI- E570ZMNZ7FF32WEF A76	05/31/2023	06/28/2023	06/28/2023	Sale		1,883,113	0.803228999999999			24,466								24,466		0/0
Long: British Pounds Short: United States Dollar	TE2300741		Currency	CITI- E570ZMNZ7FF32WEF A76	06/26/2023	06/30/2023	06/30/2023	Sale		14,371	0.786587999999999													0/0
Long: British Pounds Short: United States Dollar	TE2100803		Currency	CITI- E570ZMNZ7FF32WEF A76	08/11/2021	06/30/2023	06/30/2023	Sale		6,740,109	0.721489999999999			(558,376)					870,435			(558,376)		0/0
Long: British Pounds Short: United States Dollar	TE2101083		Currency	NTX- 549300E/62W0KZY1 023	11/18/2021	06/30/2023	06/30/2023	Sale		5,125,635	0.745305			(268,874)					513,691			(268,874)		0/0
Long: British Pounds Short: United States Dollar	TE2300699		Currency	BMO- 06/15/2023	06/15/2023	06/30/2023	06/30/2023	Sale		14,286,002	0.782181000000000			(80)								(80)		0/0
Long: British Pounds Short: United States Dollar	TE2300751		Currency	CITI- E570ZMNZ7FF32WEF A76	06/29/2023	06/30/2023	06/30/2023	Sale		1,563	0.793538999999999			14								14		0/0
Long: British Pounds Short: United States Dollar	TE2300763		Currency	CIBC- 549300DJKVQJ41VN 031	06/30/2023	07/05/2023	07/05/2023	Sale		2,104,463	0.787587999999999			3,398								3,398		0/0
Long: British Pounds Short: United States Dollar	TE2300651		Currency	CITI- E570ZMNZ7FF32WEF A76	05/10/2023	07/06/2023	07/06/2023	Sale		2,654,757	0.791302999999999			12,207								12,207		0/0
Long: British Pounds Short: United States Dollar	TE2300767		Currency	CITI- E570ZMNZ7FF32WEF A76	07/05/2023	07/06/2023	07/06/2023	Sale		8,341,189	0.786788000000000			(9,456)								(9,456)		0/0
Long: British Pounds Short: United States Dollar	TE2100608		Currency	CITI- E570ZMNZ7FF32WEF A76	06/30/2021	07/07/2023	07/07/2023	Sale		8,720,257	0.723536999999999			(630,015)					1,103,736			(630,015)		0/0
Long: British Pounds Short: United States Dollar	TE2300646		Currency	CIBC- 549300TDJKVQJ41VN 031	06/06/2023	07/10/2023	07/10/2023	Sale		1,717,103	0.805526999999999			55,641								55,641		0/0
Long: British Pounds Short: United States Dollar	TE2200531		Currency	CITI- E570ZMNZ7FF32WEF A76	05/12/2022	07/14/2023	07/14/2023	Sale		6,635,169	0.813805			448,475					115,381			448,475		0/0
Long: British Pounds Short: United States Dollar	TE2300783		Currency	CITI- E570ZMNZ7FF32WEF A76	07/12/2023	07/14/2023	07/14/2023	Sale		30,232,087	0.769407999999999			282,619								282,619		0/0
Long: British Pounds Short: United States Dollar	TE2100944		Currency	CITI- E570ZMNZ7FF32WEF A76	10/13/2021	07/14/2023	07/14/2023	Sale		6,987,614	0.73673			(234,233)					771,801			(234,233)		0/0
Long: British Pounds Short: United States Dollar	TE2100896		Currency	CITI- E570ZMNZ7FF32WEF A76	09/24/2021	07/14/2023	07/14/2023	Sale		62,327,279	0.733451999999999			(2,357,247)					7,130,848			(2,357,247)		0/0
Long: British Pounds Short: United States Dollar	TE2100404		Currency	CITI- E570ZMNZ7FF32WEF A76	05/13/2021	07/14/2023	07/14/2023	Sale		10,313,636	0.710888999999999			(695,352)					1,460,966			(695,352)		0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty Central Clearinghouse	Trade Date	Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
Long: British Pounds Short: United States Dollar	TE2201051		Currency	CITI- E570ZMZ7FF32WEF A76	10/14/2022	07/17/2023	07/17/2023	Sale		121,197	0.888391000000000			19,652					(8,811)			19,652		0/0
Long: British Pounds Short: United States Dollar	TE2101203		Currency	CITI- E570ZMZ7FF32WEF A76	12/14/2021	07/17/2023	07/17/2023	Sale		4,091,104	0.757311999999999			(38,139)					350,096			(38,139)		0/0
Long: British Pounds Short: United States Dollar	TE2100678		Currency	CITI- E570ZMZ7FF32WEF A76	07/09/2021	07/17/2023	07/17/2023	Sale		1,363,620	0.721839000000000			(75,989)					175,098			(75,989)		0/0
Long: British Pounds Short: United States Dollar	TE2300787		Currency	NTX- 549300E/62W0KZY/ 023	07/12/2023	07/17/2023	07/17/2023	Sale		176,154	0.769272999999999			1,114								1,114		0/0
Long: British Pounds Short: United States Dollar	TE2101133		Currency	NTX- 549300E/62W0KZY/ 023	12/01/2021	07/17/2023	07/17/2023	Sale		3,455,455	0.752847999999999			(52,393)					314,326			(52,393)		0/0
Long: British Pounds Short: United States Dollar	TE2200922		Currency	CIBC- 549300TDJKVQJ41VN 031	09/14/2022	07/17/2023	07/17/2023	Sale		1,035,467	0.981650999999999			131,679					(41,844)			131,679		0/0
Long: British Pounds Short: United States Dollar	TE2300540		Currency	CIBC- 549300TDJKVQJ41VN 031	05/11/2023	07/17/2023	07/17/2023	Sale		61,184	0.798652000000000			2,738								2,738		0/0
Long: British Pounds Short: United States Dollar	TE2101179		Currency	CIBC- 549300TDJKVQJ41VN 031	12/14/2021	07/17/2023	07/17/2023	Sale		1,411,930	0.756333999999999			(14,969)					122,493			(14,969)		0/0
Long: British Pounds Short: United States Dollar	TE2300173		Currency	CITI- E570ZMZ7FF32WEF A76	02/17/2023	07/17/2023	07/17/2023	Sale		120,843	0.827520999999999			9,972								9,972		0/0
Long: British Pounds Short: United States Dollar	TE2300161		Currency	CITI- E570ZMZ7FF32WEF A76	02/17/2023	07/17/2023	07/17/2023	Sale		120,843	0.827517999999999			9,972								9,972		0/0
Long: British Pounds Short: United States Dollar	TE2300251		Currency	CITI- E570ZMZ7FF32WEF A76	03/14/2023	07/17/2023	07/17/2023	Sale		121,944	0.820046999999999			8,871								8,871		0/0
Long: British Pounds Short: United States Dollar	TE2300149		Currency	CIBC- 549300TDJKVQJ41VN 031	02/13/2023	07/18/2023	07/18/2023	Sale		1,619,719	0.821739			121,544								121,544		0/0
Long: British Pounds Short: United States Dollar	TE2300291		Currency	CIBC- 549300TDJKVQJ41VN 031	03/17/2023	07/18/2023	07/18/2023	Sale		709,094	0.820351000000000			51,922								51,922		0/0
Long: British Pounds Short: United States Dollar	TE2300558		Currency	CIBC- 549300TDJKVQJ41VN 031	05/15/2023	07/18/2023	07/18/2023	Sale		1,106,188	0.798362000000000			49,178								49,178		0/0
Long: British Pounds Short: United States Dollar	TE2300696		Currency	CIBC- 549300TDJKVQJ41VN 031	06/13/2023	07/18/2023	07/18/2023	Sale		206,668	0.793680000000000			7,922								7,922		0/0

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Long: British Pounds Short: United States Dollar	TE2200845		Currency.....	CITI- E570ZMNZFF32WEF A76.....	06/17/2022, 07/19/2023	07/19/2023	07/19/2023	Sale.....		4,882,945	0.809030000000000			206,778					112,536			206,778		0/0.....
Long: British Pounds Short: United States Dollar	TE2300404		Currency.....	CITI- E570ZMNZFF32WEF A76.....	04/18/2023, 07/19/2023	07/19/2023	07/19/2023	Sale.....		1,167,811	0.802355999999999			39,654					39,654					0/0.....
Long: British Pounds Short: United States Dollar	TE2300803		Currency.....	CITI- E570ZMNZFF32WEF A76.....	07/14/2023	07/19/2023	07/19/2023	Sale.....		72,478	0.763118999999999			(1,204)								(1,204)		0/0.....
Long: British Pounds Short: United States Dollar	TE2100476		Currency.....	CIBC- 549300TDJKVQJ41VN 031.....	06/03/2021, 07/20/2023	07/20/2023	07/20/2023	Sale.....		582,428	0.709076999999999			(51,473)					83,749			(51,473)		0/0.....
Long: British Pounds Short: United States Dollar	TE2200286		Currency.....	CITI- E570ZMNZFF32WEF A76.....	03/24/2022, 07/21/2023	07/21/2023	07/21/2023	Sale.....		13,462,948	0.756545000000000			(379,101)					1,163,214			(379,101)		0/0.....
Long: British Pounds Short: United States Dollar	TE2300718		Currency.....	NTX- 549300E620W0KZ1/ 023.....	06/21/2023	07/21/2023	07/21/2023	Sale.....		2,644,725	0.785687000000000			24,474										0/0.....
Long: British Pounds Short: United States Dollar	TE2300837		Currency.....	NTX- 549300E620W0KZ1/ 023.....	07/19/2023	07/21/2023	07/21/2023	Sale.....		1,289,530	0.775374000000000			(5,165)								(5,165)		0/0.....
Long: British Pounds Short: United States Dollar	TE1900298		Currency.....	CIBC- 549300TDJKVQJ41VN 031.....	06/19/2019, 07/24/2023	07/24/2023	07/24/2023	Sale.....		2,059,297	0.761785999999999			(48,482)					164,972			(48,482)		0/0.....
Long: British Pounds Short: United States Dollar	TE2300582		Currency.....	CITI- E570ZMNZFF32WEF A76.....	05/24/2023	07/25/2023	07/25/2023	Sale.....		11,026,968	0.806030000000000			399,594										0/0.....
Long: British Pounds Short: United States Dollar	TE2100155		Currency.....	CIBC- 549300TDJKVQJ41VN 031.....	02/25/2021, 07/26/2023	07/26/2023	07/26/2023	Sale.....		2,494,247	0.703030000000000			(228,336)					376,826			(228,336)		0/0.....
Long: British Pounds Short: United States Dollar	TE2300723		Currency.....	CITI- E570ZMNZFF32WEF A76.....	06/23/2023	07/26/2023	07/26/2023	Sale.....		5,440,934	0.786614999999999			89,941										0/0.....
Long: British Pounds Short: United States Dollar	TE2300820		Currency.....	SS-	07/19/2023	07/27/2023	07/27/2023	Sale.....		7,621,744	0.773970000000000			(42,709)								(42,709)		0/0.....
Long: British Pounds Short: United States Dollar	TE2300829		Currency.....	SS-	07/19/2023	07/27/2023	07/27/2023	Sale.....		1,439,333	0.773970000000000			(8,065)										0/0.....
Long: British Pounds Short: United States Dollar	TE2000109		Currency.....	CIBC- 549300TDJKVQJ41VN 031.....	01/30/2020, 07/28/2023	07/28/2023	07/28/2023	Sale.....		739,605	0.744596000000000			(31,176)					74,577			(31,176)		0/0.....
Long: British Pounds Short: United States Dollar	TE2300852		Currency.....	CITI- E570ZMNZFF32WEF A76.....	07/26/2023	07/31/2023	07/31/2023	Sale.....		1,541	0.773931999999999			(7)										0/0.....
Long: British Pounds Short: United States Dollar	TE2100804		Currency.....	CITI- E570ZMNZFF32WEF A76.....	08/11/2021, 07/31/2023	07/31/2023	07/31/2023	Sale.....		6,554,302	0.721449000000000			(470,254)					843,935			(470,254)		0/0.....

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
Long: British Pounds Short: United States Dollar	TE2101084		Currency	MTX-549300JE/6200KZ1/023	11/18/2021	07/31/2023	07/31/2023	Sale		5,083,124	0.745299000000000			(209,131)					509,105			(209,131)		0/0
Long: British Pounds Short: United States Dollar	TE2300560		Currency	CIBC-549300TD/JK/QJ41W	05/15/2023	07/31/2023	07/31/2023	Sale		832,285	0.798219000000000			22,495								22,495		0/0
Long: British Pounds Short: United States Dollar	TE2300697		Currency	CIBC-549300TD/JK/QJ41W	06/13/2023	07/31/2023	07/31/2023	Sale		2,013,455	0.793530899999999			42,276								42,276		0/0
Long: British Pounds Short: United States Dollar	TE2300802		Currency	CIBC-549300TD/JK/QJ41W	07/14/2023	07/31/2023	07/31/2023	Sale		2,491,490	0.762020999999999			(45,813)								(45,813)		0/0
Long: British Pounds Short: United States Dollar	TE2200150		Currency	CITI-E570ZMZFF32WEF	02/23/2022	07/31/2023	07/31/2023	Sale		7,026	0.738237000000000			(352)						762		(352)		0/0
Long: British Pounds Short: United States Dollar	TE2300870		Currency	BMO-07/28/2023	07/28/2023	07/31/2023	07/31/2023	Sale		14,841	0.778035000000000			16								16		0/0
Long: British Pounds Short: United States Dollar	TE2300857		Currency	CITI-E570ZMZFF32WEF	07/28/2023	07/31/2023	07/31/2023	Sale		62,324,839	0.777398999999999			12,597								12,597		0/0
Long: British Pounds Short: United States Dollar	TE2300871		Currency	SG-07/28/2023	07/28/2023	07/31/2023	07/31/2023	Sale		24,711,530	0.777907000000000			22,107								22,107		0/0
Long: British Pounds Short: United States Dollar	TE2300884		Currency	CITI-E570ZMZFF32WEF	08/03/2023	08/07/2023	08/07/2023	Sale		278,997	0.787402000000000			1,571								1,571		0/0
Long: British Pounds Short: United States Dollar	TE2100609		Currency	CITI-E570ZMZFF32WEF	06/30/2021	08/07/2023	08/07/2023	Sale		8,553,236	0.723392999999999			(651,059)					1,080,736			(651,059)		0/0
Long: British Pounds Short: United States Dollar	TE2100774		Currency	CITI-E570ZMZFF32WEF	07/27/2021	08/07/2023	08/07/2023	Sale		163,732	0.720087999999999			(13,154)					21,342			(13,154)		0/0
Long: British Pounds Short: United States Dollar	TE2300766		Currency	CIBC-549300TD/JK/QJ41W	06/30/2023	08/07/2023	08/07/2023	Sale		1,870,438	0.787386999999999			10,495								10,495		0/0
Long: British Pounds Short: United States Dollar	TE2300886		Currency	CIBC-549300TD/JK/QJ41W	08/04/2023	08/09/2023	08/09/2023	Sale		26,993	0.784186000000000			(43)								(43)		0/0
Long: British Pounds Short: United States Dollar	TE2300898		Currency	CITI-E570ZMZFF32WEF	08/07/2023	08/09/2023	08/09/2023	Sale		69,818,691	0.783822000000000			(140,249)								(140,249)		0/0
Long: British Pounds Short: United States Dollar	TE2200532		Currency	CITI-E570ZMZFF32WEF	05/12/2022	08/14/2023	08/14/2023	Sale		5,874,235	0.813208000000000			174,130						104,670		174,130		0/0

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Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty Central Clearinghouse	Trade Date	Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
Long: British Pounds Short: United States Dollar	TE200530		Currency	CITI- E570ZMNZFF32WEF A76	05/10/2023	08/14/2023	08/14/2023	Sale		39,111,764	0.790344999999999			27,202							27,202			0/0
Long: British Pounds Short: United States Dollar	TE2100312		Currency	CITI- E570ZMNZFF32WEF A76	04/13/2021	08/14/2023	08/14/2023	Sale		12,017,073	0.726006000000000			(970,596)					1,479,785		(970,596)			0/0
Long: British Pounds Short: United States Dollar	TE2100280		Currency	CITI- E570ZMNZFF32WEF A76	04/08/2021	08/14/2023	08/14/2023	Sale		20,947,895	0.724999999999999			(1,718,587)					2,604,963		(1,718,587)			0/0
Long: British Pounds Short: United States Dollar	TE2100346		Currency	CITI- E570ZMNZFF32WEF A76	04/21/2021	08/14/2023	08/14/2023	Sale		4,701,634	0.715871000000000			(440,074)					636,511		(440,074)			0/0
Long: British Pounds Short: United States Dollar	TE2100190		Currency	CITI- E570ZMNZFF32WEF A76	03/11/2021	08/14/2023	08/14/2023	Sale		3,921,242	0.713948999999999			(376,570)					539,962		(376,570)			0/0
Long: British Pounds Short: United States Dollar	TE2100503		Currency	CITI- E570ZMNZFF32WEF A76	06/11/2021	08/14/2023	08/14/2023	Sale		18,418,908	0.707864000000000			(1,910,732)					2,671,678		(1,910,732)			0/0
Long: British Pounds Short: United States Dollar	TE200963		Currency	CITI- E570ZMNZFF32WEF A76	08/11/2023	08/14/2023	08/14/2023	Sale		47,382,823	0.788023000000000			(106,341)							(106,341)			0/0
Long: British Pounds Short: United States Dollar	TE2201052		Currency	CITI- E570ZMNZFF32WEF A76	10/14/2022	08/15/2023	08/15/2023	Sale		164,574	0.888652			21,828					(12,065)		21,828			0/0
Long: British Pounds Short: United States Dollar	TE200689		Currency	CITI- E570ZMNZFF32WEF A76	06/13/2023	08/15/2023	08/15/2023	Sale		10,932,664	0.792835999999999			114,892							114,892			0/0
Long: British Pounds Short: United States Dollar	TE2100679		Currency	CITI- E570ZMNZFF32WEF A76	07/09/2021	08/15/2023	08/15/2023	Sale		849,518	0.721760999999999			(68,029)					108,958		(68,029)			0/0
Long: British Pounds Short: United States Dollar	TE2101134		Currency	NTX- 549300E/62W0K2Y1 023	12/01/2021	08/15/2023	08/15/2023	Sale		3,412,259	0.752801999999999			(138,250)					309,719		(138,250)			0/0
Long: British Pounds Short: United States Dollar	TE2200923		Currency	CIBC- 549300TDJKV0J41W 031	09/14/2022	08/15/2023	08/15/2023	Sale		1,266,323	0.861627000000000			124,336					(51,503)		124,336			0/0
Long: British Pounds Short: United States Dollar	TE2101180		Currency	CIBC- 549300TDJKV0J41W 031	12/14/2021	08/15/2023	08/15/2023	Sale		1,470,100	0.756164999999999			(53,262)					127,466		(53,262)			0/0
Long: British Pounds Short: United States Dollar	TE2000174		Currency	CITI- E570ZMNZFF32WEF A76	02/17/2023	08/15/2023	08/15/2023	Sale		241,865	0.826906999999999			13,045							13,045			0/0
Long: British Pounds Short: United States Dollar	TE2000252		Currency	CITI- E570ZMNZFF32WEF A76	03/14/2023	08/15/2023	08/15/2023	Sale		121,992	0.819729000000000			5,463							5,463			0/0
Long: British Pounds Short: United States Dollar	TE2000523		Currency	CITI- E570ZMNZFF32WEF A76	05/10/2023	08/15/2023	08/15/2023	Sale		126,445	0.790854999999999			1,010							1,010			0/0

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Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty Central Clearinghouse	Trade Date	Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
Long: British Pounds Short: United States Dollar		TE2300972	Currency	NTX-549300E/6200KZY/023	08/14/2023	08/15/2023	08/15/2023	Sale		190,852	0.78771199999999			759										0/0
Long: British Pounds Short: United States Dollar		TE2200646	CITI- E570ZMZ7FF32WEF	A76	06/17/2022	08/17/2023	08/17/2023	Sale		4,262,603	0.80879999999999			135,490					98,527					0/0
Long: British Pounds Short: United States Dollar		TE2300405	CITI- E570ZMZ7FF32WEF	A76	04/18/2023	08/17/2023	08/17/2023	Sale		1,418,691	0.80195700000000			32,710										0/0
Long: British Pounds Short: United States Dollar		TE2200287	CITI- E570ZMZ7FF32WEF	A76	03/24/2022	08/21/2023	08/21/2023	Sale		16,319,477	0.75622100000000			(610,454)					1,413,023					0/0
Long: British Pounds Short: United States Dollar		TE2300830	SS-		07/19/2023	08/21/2023	08/21/2023	Sale		7,156,425	0.77385000000000			(107,105)										0/0
Long: British Pounds Short: United States Dollar		TE2300858	CITI- E570ZMZ7FF32WEF	A76	07/28/2023	08/22/2023	08/22/2023	Sale		2,467,604	0.77727900000000			(25,490)										0/0
Long: British Pounds Short: United States Dollar		TE2300724	CITI- E570ZMZ7FF32WEF	A76	06/23/2023	08/23/2023	08/23/2023	Sale		6,245,068	0.78654100000000			(15,178)										0/0
Long: British Pounds Short: United States Dollar		TE1900297	CIBC- 549300TDJKV0J41VN	031	06/19/2019	08/24/2023	08/24/2023	Sale		1,008,574	0.76122199999999			(37,487)					81,208					0/0
Long: British Pounds Short: United States Dollar		TE2300153	CITI- E570ZMZ7FF32WEF	A76	02/17/2023	08/24/2023	08/24/2023	Sale		8,518,785	0.82636399999999			385,278										0/0
Long: British Pounds Short: United States Dollar		TE2300843	CITI- E570ZMZ7FF32WEF	A76	07/20/2023	08/24/2023	08/24/2023	Sale		2,485,292	0.77806600000000			(39,425)										0/0
Long: British Pounds Short: United States Dollar		TE2301031	Currency	NTX-549300E/6200KZY/023	08/24/2023	08/25/2023	08/25/2023	Sale		4,982,181	0.79171899999999			(31,257)										0/0
Long: British Pounds Short: United States Dollar		TE2100565	CIBC- 549300TDJKV0J41VN	031	06/25/2021	08/29/2023	08/29/2023	Sale		1,652,194	0.71915499999999			(156,329)					216,914					0/0
Long: British Pounds Short: United States Dollar		TE23001015	CITI- E570ZMZ7FF32WEF	A76	08/21/2023	08/29/2023	08/29/2023	Sale		2,474,369	0.78403800000000			(32,006)										0/0
Long: British Pounds Short: United States Dollar		TE23001013	CITI- E570ZMZ7FF32WEF	A76	08/21/2023	08/29/2023	08/29/2023	Sale		5,792,359	0.78379100000000			(76,726)										0/0
Long: British Pounds Short: United States Dollar		TE2300986	SS-		08/18/2023	08/29/2023	08/29/2023	Sale		7,039,158	0.78674200000000			(67,093)										0/0

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Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty Central Clearinghouse	Trade Date	Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
Long: British Pounds Short: United States Dollar	TE2301025		Currency	IS-	08/22/2023	08/28/2023	08/29/2023	Sale		3,251,248	0.784928999999999			(38,408)										0/0
Long: British Pounds Short: United States Dollar	TE2100805		CITI- Currency	E570DZMZFF32WEF A76	08/11/2021	08/31/2023	08/31/2023	Sale		5,888,039	0.721362999999999			(506,016)					757,362			(506,016)		0/0
Long: British Pounds Short: United States Dollar	TE2101085		Currency	NTX- 549300E/62W0KZ1023	11/18/2021	08/31/2023	08/31/2023	Sale		5,008,297	0.745337999999999			(278,189)					499,048			(278,189)		0/0
Long: British Pounds Short: United States Dollar	TE2300888		Currency	IS-	08/04/2023	08/31/2023	08/31/2023	Sale		66,622	0.784135000000000			(425)								(425)		0/0
Long: British Pounds Short: United States Dollar	TE2200151		CITI- Currency	E570DZMZFF32WEF A76	02/23/2022	08/31/2023	08/31/2023	Sale		6,733	0.738137999999999			(435)					729			(435)		0/0
Long: British Pounds Short: United States Dollar	TE2300163		CITI- Currency	E570DZMZFF32WEF A76	08/31/2023	09/05/2023	09/05/2023	Sale		7,656,236	0.789078999999999			(71,590)								(71,590)		0/0
Long: British Pounds Short: United States Dollar	TE2100610		Currency	CITI- E570DZMZFF32WEF A76	06/30/2021	09/07/2023	09/07/2023	Sale		8,403,607	0.723299999999999			(819,993)					1,080,887			(819,993)		0/0
Long: British Pounds Short: United States Dollar	TE2301057		CIBC- Currency	549300DJKVQJ41VN 031	08/31/2023	09/07/2023	09/07/2023	Sale		2,440,716	0.788945000000000			(38,156)								(38,156)		0/0
Long: British Pounds Short: United States Dollar	TE2301029		CIBC- Currency	549300TDJKVQJ41VN 031	08/23/2023	09/11/2023	09/11/2023	Sale		980,744	0.792116999999999			(7,449)								(7,449)		0/0
Long: British Pounds Short: United States Dollar	TE2301103		CITI- Currency	E570DZMZFF32WEF A76	09/13/2023	09/14/2023	09/14/2023	Sale		26,134,098	0.800000999999999			(172,446)								(172,446)		0/0
Long: British Pounds Short: United States Dollar	TE2100721		CITI- Currency	E570DZMZFF32WEF A76	07/13/2021	09/14/2023	09/14/2023	Sale		9,595,896	0.720559999999999			(1,009,920)					1,242,269			(1,009,920)		0/0
Long: British Pounds Short: United States Dollar	TE2301106		CITI- Currency	E570DZMZFF32WEF A76	09/13/2023	09/15/2023	09/15/2023	Sale		3,943,557	0.800019000000000			(32,717)								(32,717)		0/0
Long: British Pounds Short: United States Dollar	TE2300690		CITI- Currency	E570DZMZFF32WEF A76	06/13/2023	09/15/2023	09/15/2023	Sale		12,435,228	0.792565999999999			(218,058)								(218,058)		0/0
Long: British Pounds Short: United States Dollar	TE2200380		CITI- Currency	E570DZMZFF32WEF A76	04/13/2022	09/15/2023	09/15/2023	Sale		254,572	0.764012000000000			(13,475)					19,580			(13,475)		0/0
Long: British Pounds Short: United States Dollar	TE2100680		CITI- Currency	E570DZMZFF32WEF A76	07/09/2021	09/15/2023	09/15/2023	Sale		225,529	0.721647000000000			(23,781)					28,899			(23,781)		0/0
Long: British Pounds Short: United States Dollar	TE2200924		CIBC- Currency	549300TDJKVQJ41VN 031	09/14/2022	09/15/2023	09/15/2023	Sale		307,429	0.861623000000000			20,926					(12,598)			20,926		0/0

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty Central Clearinghouse	Trade Date	Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
Long: British Pounds Short: United States Dollar		TE2201117	Currency	CIBC- 549300TDJKVQJ41VN 031	11/10/2022	09/15/2023	09/15/2023	Sale		1,180,661	0.854688999999999			70,232					(38,504)			70,232		0/0
Long: British Pounds Short: United States Dollar		TE2101037	Currency	CIBC- 549300TDJKVQJ41VN 031	11/08/2021	09/15/2023	09/15/2023	Sale		1,575,168	0.741026999999999			(128,254)					164,955			(128,254)		0/0
Long: British Pounds Short: United States Dollar		TE2301083	Currency	NTX- 549300E62W0KZY1 023	09/12/2023	09/15/2023	09/15/2023	Sale		852,909	0.800764000000000			(6,288)								(6,288)		0/0
Long: British Pounds Short: United States Dollar		TE2101135	Currency	NTX- 549300E62W0KZY1 023	12/01/2021	09/15/2023	09/15/2023	Sale		3,528,211	0.752844999999999			(235,458)					318,927			(235,458)		0/0
Long: British Pounds Short: United States Dollar		TE2300175	Currency	CITI- E570ZMZ7FF32WEF A76	02/17/2023	09/15/2023	09/15/2023	Sale		121,028	0.826254000000000			2,932								2,932		0/0
Long: British Pounds Short: United States Dollar		TE2300623	Currency	CITI- E570ZMZ7FF32WEF A76	05/31/2023	09/15/2023	09/15/2023	Sale		124,643	0.802290999999999			(683)								(683)		0/0
Long: British Pounds Short: United States Dollar		TE2300524	Currency	CITI- E570ZMZ7FF32WEF A76	05/10/2023	09/15/2023	09/15/2023	Sale		252,968	0.790613000000000			(5,048)								(5,048)		0/0
Long: British Pounds Short: United States Dollar		TE2200647	Currency	CITI- E570ZMZ7FF32WEF A76	06/17/2022	09/19/2023	09/19/2023	Sale		4,592,316	0.808537999999999			12,624					106,177			12,624		0/0
Long: British Pounds Short: United States Dollar		TE2301042	Currency	CITI- E570ZMZ7FF32WEF A76	08/29/2023	09/19/2023	09/19/2023	Sale		114,286	0.792803999999999			(1,916)								(1,916)		0/0
Long: British Pounds Short: United States Dollar		TE2300982	Currency	CITI- E570ZMZ7FF32WEF A76	08/15/2023	09/19/2023	09/19/2023	Sale		1,005,887	0.785575000000000			(25,881)								(25,881)		0/0
Long: British Pounds Short: United States Dollar		TE2300993	Currency	CITI- E570ZMZ7FF32WEF A76	08/21/2023	09/19/2023	09/19/2023	Sale		1,666,475	0.785532000000000			(42,968)								(42,968)		0/0
Long: British Pounds Short: United States Dollar		TE2300859	Currency	CITI- E570ZMZ7FF32WEF A76	07/28/2023	09/19/2023	09/19/2023	Sale		784,044	0.777177000000000			(28,339)								(28,339)		0/0
Long: British Pounds Short: United States Dollar		TE2300988	Currency	CITI- E570ZMZ7FF32WEF A76	08/18/2023	09/21/2023	09/21/2023	Sale		2,393,013	0.784163000000000			(87,342)								(87,342)		0/0
Long: British Pounds Short: United States Dollar		TE2300708	Currency	CITI- E570ZMZ7FF32WEF A76	06/20/2023	09/21/2023	09/21/2023	Sale		10,258,420	0.783317999999999			(385,066)								(385,066)		0/0
Long: British Pounds Short: United States Dollar		TE2200288	Currency	CITI- E570ZMZ7FF32WEF A76	03/24/2022	09/21/2023	09/21/2023	Sale		11,984,715	0.755892000000000			(852,310)					1,037,463			(852,310)		0/0

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Long: British Pounds Short: United States Dollar	TE2301133		Currency	MTX-549300E/620N0KZY/023	09/20/2023	09/22/2023	09/22/2023	Sale		3,880,818	0.806647			(40,953)								(40,953)		0/0
Long: British Pounds Short: United States Dollar	TE2300831		Currency	SG-549300TDJK/0J41VN	07/19/2023	09/22/2023	09/22/2023	Sale		6,089,647	0.77377200000000			(310,144)								(310,144)		0/0
Long: British Pounds Short: United States Dollar	TE1900296		Currency	CIBC-031	06/19/2019	09/25/2023	09/25/2023	Sale		875,501	0.76064100000000			(63,151)						70,860		(63,151)		0/0
Long: British Pounds Short: United States Dollar	TE2300725		Currency	CITI-E570ZMZ7FF32WEF	06/23/2023	09/27/2023	09/27/2023	Sale		5,388,638	0.78657600000000			(245,038)								(245,038)		0/0
Long: British Pounds Short: United States Dollar	TE2301016		Currency	CITI-E570ZMZ7FF32WEF	08/21/2023	09/27/2023	09/27/2023	Sale		2,987,532	0.78392499999999			(145,515)								(145,515)		0/0
Long: British Pounds Short: United States Dollar	TE2301014		Currency	CITI-E570ZMZ7FF32WEF	08/21/2023	09/27/2023	09/27/2023	Sale		254,924	0.78367399999999			(12,494)								(12,494)		0/0
Long: British Pounds Short: United States Dollar	TE2301128		Currency	SG-	09/20/2023	09/29/2023	09/28/2023	Sale		6,382,450	0.88467000000000			(88,540)								(88,540)		0/0
Long: British Pounds Short: United States Dollar	TE2301158		Currency	CITI-E570ZMZ7FF32WEF	09/26/2023	09/29/2023	09/29/2023	Sale		7,988,511	0.82087900000000			15,384								15,384		0/0
Long: British Pounds Short: United States Dollar	TE2300994		Currency	CITI-E570ZMZ7FF32WEF	08/21/2023	09/29/2023	09/29/2023	Sale		290,197	0.78552599999999			(11,964)								(11,964)		0/0
Long: British Pounds Short: United States Dollar	TE2300899		Currency	CITI-E570ZMZ7FF32WEF	08/07/2023	09/29/2023	09/29/2023	Sale		2,540,953	0.78360099999999			(110,725)								(110,725)		0/0
Long: British Pounds Short: United States Dollar	TE2100806		Currency	CITI-E570ZMZ7FF32WEF	08/11/2021	09/29/2023	09/29/2023	Sale		5,637,223	0.72131100000000			(674,235)						723,963		(674,235)		0/0
Long: British Pounds Short: United States Dollar	TE2101086		Currency	MTX-549300E/620N0KZY/023	11/18/2021	09/29/2023	09/29/2023	Sale		4,883,131	0.74533400000000			(440,860)						485,371		(440,860)		0/0
Long: British Pounds Short: United States Dollar	TE2301086		Currency	SG-	09/13/2023	09/29/2023	09/29/2023	Sale		23,995,367	0.80112499999999			(532,389)								(532,389)		0/0
Long: British Pounds Short: United States Dollar	TE2301155		Currency	CITI-E570ZMZ7FF32WEF	09/26/2023	09/29/2023	09/29/2023	Sale		844,217	0.82087900000000			1,624								1,624		0/0
Long: British Pounds Short: United States Dollar	TE2301087		Currency	SG-	09/13/2023	10/05/2023	10/05/2023	Sale		4,327,014	0.80110999999999			(112,029)								(112,029)		0/0
Long: British Pounds Short: United States Dollar	TE2301182		Currency	CITI-E570ZMZ7FF32WEF	10/03/2023	10/05/2023	10/05/2023	Sale		7,510,427	0.82788300000000			50,053								50,053		0/0

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Long: British Pounds Short: United States Dollar	TE2301187		Currency	CIBC-549300TDJKVQJ41VN031	10/03/2023	10/05/2023	10/05/2023	Sale		5,195,931	0.827471999999999			32,031										0/0
Long: British Pounds Short: United States Dollar	TE2100611		Currency	CITI-E570ZMZF32WEF076	06/30/2021	10/10/2023	10/10/2023	Sale		8,559,675	0.723060999999999			(972,689)					1,080,732					0/0
Long: British Pounds Short: United States Dollar	TE2301030		Currency	CIBC-549300TDJKVQJ41VN031	08/23/2023	10/10/2023	10/10/2023	Sale		1,028,438	0.792050000000000			(29,892)										0/0
Long: British Pounds Short: United States Dollar	TE2300531		Currency	CITI-E570ZMZF32WEF076	05/10/2023	10/13/2023	10/13/2023	Sale		17,721,200	0.790013999999999			(728,000)										0/0
Long: British Pounds Short: United States Dollar	TE2301200		Currency	CITI-E570ZMZF32WEF076	10/12/2023	10/13/2023	10/13/2023	Sale		22,129,229	0.821162999999999			(72,414)										0/0
Long: British Pounds Short: United States Dollar	TE2301197		Currency	CITI-E570ZMZF32WEF076	10/11/2023	10/16/2023	10/16/2023	Sale		37,530	0.813193000000000			(329)										0/0
Long: British Pounds Short: United States Dollar	TE2300691		Currency	CITI-E570ZMZF32WEF076	06/13/2023	10/16/2023	10/16/2023	Sale		3,679,086	0.792424000000000			(125,362)										0/0
Long: British Pounds Short: United States Dollar	TE2200381		Currency	CITI-E570ZMZF32WEF076	04/13/2022	10/16/2023	10/16/2023	Sale		257,699	0.763653000000000			(17,819)					19,889					0/0
Long: British Pounds Short: United States Dollar	TE2300792		Currency	CITI-E570ZMZF32WEF076	07/14/2023	10/16/2023	10/16/2023	Sale		870,814	0.763195999999999			(60,699)										0/0
Long: British Pounds Short: United States Dollar	TE2100681		Currency	CITI-E570ZMZF32WEF076	07/09/2021	10/16/2023	10/16/2023	Sale		223,434	0.721500999999999			(26,930)					28,626					0/0
Long: British Pounds Short: United States Dollar	TE2301196		Currency	NTX-549300E/62W0KZY1023	10/11/2023	10/16/2023	10/16/2023	Sale		639,859	0.812594999999999			(6,070)										0/0
Long: British Pounds Short: United States Dollar	TE2101136		Currency	NTX-549300E/62W0KZY1023	12/01/2021	10/16/2023	10/16/2023	Sale		2,883,705	0.752790999999999			(238,399)					261,316					0/0
Long: British Pounds Short: United States Dollar	TE2200925		Currency	CIBC-549300TDJKVQJ41VN031	09/14/2022	10/16/2023	10/16/2023	Sale		384,853	0.861643999999999			19,358					(15,870)					0/0
Long: British Pounds Short: United States Dollar	TE2201118		Currency	CIBC-549300TDJKVQJ41VN031	11/10/2022	10/16/2023	10/16/2023	Sale		713,248	0.854318000000000			29,507					(23,097)					0/0
Long: British Pounds Short: United States Dollar	TE2300128		Currency	CIBC-549300TDJKVQJ41VN031	02/13/2023	10/16/2023	10/16/2023	Sale		1,280,929	0.819555000000000			(1,286)										0/0

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Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
Long: British Pounds Short: United States Dollar	TE2300624		Currency	CITI- E570XZMZFF32WEF A76	05/31/2023	10/16/2023	10/16/2023	Sale		124.671	0.802113999999999			(2,776)							(2,776)			0/0
Long: British Pounds Short: United States Dollar																								
Long: British Pounds Short: United States Dollar	TE2300625		Currency	CITI- E570XZMZFF32WEF A76	05/10/2023	10/16/2023	10/16/2023	Sale		379.518	0.790475999999999			(13,833)							(13,833)			0/0
Long: British Pounds Short: United States Dollar																								
Long: British Pounds Short: United States Dollar	TE2300700		Currency	BMO-	06/15/2023	10/17/2023	10/17/2023	Sale		58.634	0.781360999999999			(2,823)							(2,823)			0/0
Long: British Pounds Short: United States Dollar																								
Long: British Pounds Short: United States Dollar	TE2200648		Currency	CITI- E570XZMZFF32WEF A76	06/17/2022	10/18/2023	10/18/2023	Sale		4,775.082	0.808211000000000			(87,606)						111,370		(87,606)		0/0
Long: British Pounds Short: United States Dollar																								
Long: British Pounds Short: United States Dollar	TE2301108		Currency	CITI- E570XZMZFF32WEF A76	09/14/2023	10/19/2023	10/18/2023	Sale		1,296.190	0.805316000000000			(28,338)							(28,338)			0/0
Long: British Pounds Short: United States Dollar																								
Long: British Pounds Short: United States Dollar	TE2301111		Currency	CITI- E570XZMZFF32WEF A76	09/14/2023	10/19/2023	10/19/2023	Sale		2,963.505	0.806475999999999			(61,332)							(61,332)			0/0
Long: British Pounds Short: United States Dollar																								
Long: British Pounds Short: United States Dollar	TE2300861		Currency	CITI- E570XZMZFF32WEF A76	07/28/2023	10/19/2023	10/19/2023	Sale		2,237.009	0.777178999999999			(125,880)							(125,880)			0/0
Long: British Pounds Short: United States Dollar																								
Long: British Pounds Short: United States Dollar	TE2300306		Currency	CITI- E570XZMZFF32WEF A76	03/20/2023	10/20/2023	10/20/2023	Sale		4,146.616	0.811737999999999			(57,137)							(57,137)			0/0
Long: British Pounds Short: United States Dollar																								
Long: British Pounds Short: United States Dollar	TE2300989		Currency	CITI- E570XZMZFF32WEF A76	08/18/2023	10/20/2023	10/20/2023	Sale		5,709.449	0.784171999999999			(269,885)							(269,885)			0/0
Long: British Pounds Short: United States Dollar																								
Long: British Pounds Short: United States Dollar	TE2300709		Currency	CITI- E570XZMZFF32WEF A76	06/20/2023	10/20/2023	10/20/2023	Sale		1,938.930	0.783251000000000			(93,823)							(93,823)			0/0
Long: British Pounds Short: United States Dollar																								
Long: British Pounds Short: United States Dollar	TE2200289		Currency	CITI- E570XZMZFF32WEF A76	03/24/2022	10/20/2023	10/20/2023	Sale		1,825.815	0.755561000000000			(149,774)					158,735			(149,774)		0/0
Long: British Pounds Short: United States Dollar																								
Long: British Pounds Short: United States Dollar	TE2300832		Currency	S6-	07/19/2023	10/20/2023	10/20/2023	Sale		5,638.349	0.773808000000000			(337,522)							(337,522)			0/0
Long: British Pounds Short: United States Dollar																								
Long: British Pounds Short: United States Dollar	TE1900295		Currency	CIBC- 546300TDJXV041W 031	06/19/2019	10/24/2023	10/24/2023	Sale		341.283	0.760114999999999			(25,355)					27,796		(25,355)			0/0
Long: British Pounds Short: United States Dollar																								
Long: British Pounds Short: United States Dollar	TE2301149		Currency	CITI- E570XZMZFF32WEF A76	09/26/2023	10/25/2023	10/25/2023	Sale		192.505	0.820759000000000			(630)								(630)		0/0
Long: British Pounds Short: United States Dollar																								
Long: British Pounds Short: United States Dollar	TE2300726		Currency	CITI- E570XZMZFF32WEF A76	06/23/2023	10/25/2023	10/25/2023	Sale		4,414.350	0.786752000000000			(196,739)							(196,739)			0/0
Long: British Pounds Short: United States Dollar																								
Long: British Pounds Short: United States Dollar	TE2301017		Currency	CITI- E570XZMZFF32WEF A76	08/21/2023	10/25/2023	10/25/2023	Sale		2,802.568	0.783923999999999			(134,531)								(134,531)		0/0
Long: British Pounds Short: United States Dollar																								

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Long: British Pounds Short: United States Dollar	TE2100566		Currency	CIBC-549300TDJKVQJ41VN031	06/25/2021	10/26/2023	10/26/2023	Sale		1,088,775	0.718828000000000			(139,716)					143,091			(139,716)		0/0
Long: British Pounds Short: United States Dollar	TE2301166		Currency	SS-NTX-549300E/62W0KZY1023	09/26/2023	10/26/2023	10/26/2023	Sale		5,861,971	0.820543000000000			(28,403)								(28,403)		0/0
Long: British Pounds Short: United States Dollar	TE2301246		Currency	NTX-549300E/62W0KZY1023	10/25/2023	10/27/2023	10/27/2023	Sale		3,837,358	0.824062999999999			3,004								3,004		0/0
Long: British Pounds Short: United States Dollar	TE2201278		Currency	NTX-549300E/62W0KZY1023	12/21/2022	10/27/2023	10/27/2023	Sale		1,334,369	0.824062999999999			1,045								1,045		0/0
Long: British Pounds Short: United States Dollar	TE2301135		Currency	NTX-549300E/62W0KZY1023	09/20/2023	10/27/2023	10/27/2023	Sale		316,054	0.806582000000000			(6,462)								(6,462)		0/0
Long: British Pounds Short: United States Dollar	TE2301255		Currency	CITI-E570ZMZFF32WEF076	10/25/2023	10/30/2023	10/30/2023	Sale		3,384,986	0.823847			4,831								4,831		0/0
Long: British Pounds Short: United States Dollar	TE2301258		Currency	CITI-E570ZMZFF32WEF076	10/25/2023	10/31/2023	10/31/2023	Sale		22,772	0.824045999999999			(1)								(1)		0/0
Long: British Pounds Short: United States Dollar	TE2301227		Currency	CITI-E570ZMZFF32WEF076	10/18/2023	10/31/2023	10/31/2023	Sale		5,785	0.823061999999999			(7)								(7)		0/0
Long: British Pounds Short: United States Dollar	TE2301044		Currency	CITI-E570ZMZFF32WEF076	08/30/2023	10/31/2023	10/31/2023	Sale		1,130,855	0.785552000000000			(52,892)								(52,892)		0/0
Long: British Pounds Short: United States Dollar	TE2300995		Currency	CITI-E570ZMZFF32WEF076	08/21/2023	10/31/2023	10/31/2023	Sale		317,178	0.785524			(14,846)								(14,846)		0/0
Long: British Pounds Short: United States Dollar	TE2300900		Currency	CITI-E570ZMZFF32WEF076	08/07/2023	10/31/2023	10/31/2023	Sale		3,581,339	0.783541000000000			(176,247)								(176,247)		0/0
Long: British Pounds Short: United States Dollar	TE2100807		Currency	CITI-E570ZMZFF32WEF076	08/11/2021	10/31/2023	10/31/2023	Sale		5,220,108	0.721195999999999			(651,805)								(651,805)		0/0
Long: British Pounds Short: United States Dollar	TE2101087		Currency	NTX-549300E/62W0KZY1023	11/18/2021	10/31/2023	10/31/2023	Sale		4,743,519	0.745294000000000			(453,591)								(453,591)		0/0
Long: British Pounds Short: United States Dollar	TE2200153		Currency	CITI-E570ZMZFF32WEF076	02/23/2022	10/31/2023	10/31/2023	Sale		6,646	0.737936999999999			(895)								(895)		0/0
Long: British Pounds Short: United States Dollar	TE2301268		Currency	CITI-E570ZMZFF32WEF076	10/30/2023	10/31/2023	10/31/2023	Sale		4,861	0.821828			(13)								(13)		0/0

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
Long: British Pounds Short: United States Dollar	TE2301278		CITI - Currency	E570DZMZFF32WEF A76	11/03/2023	11/03/2023	11/03/2023	Sale		8,473,193	0.817872999999999			101,296										0/0
Long: British Pounds Short: United States Dollar	TE2301088		Currency	SP	09/13/2023	11/06/2023	11/06/2023	Sale		5,665,290	0.801078999999999			(41,599)										0/0
Long: British Pounds Short: United States Dollar	TE2301245		CIBC - Currency	549300TDJKUJ41VN 031	10/25/2023	11/06/2023	11/06/2023	Sale		290,116	0.824085999999999			6,141										0/0
Long: British Pounds Short: United States Dollar	TE2301274		CITI - Currency	E570DZMZFF32WEF A76	11/02/2023	11/06/2023	11/06/2023	Sale		4,490,664	0.821153000000000			78,729										0/0
Long: British Pounds Short: United States Dollar	TE2301275		CITI - Currency	E570DZMZFF32WEF A76	11/02/2023	11/07/2023	11/07/2023	Sale		53,678,136	0.821149000000000			533,076										0/0
Long: British Pounds Short: United States Dollar	TE2100865		CITI - Currency	E570DZMZFF32WEF A76	09/07/2021	11/07/2023	11/07/2023	Sale		3,879,450	0.725090000000000			(419,804)										0/0
Long: British Pounds Short: United States Dollar	TE2100775		CITI - Currency	E570DZMZFF32WEF A76	07/27/2021	11/07/2023	11/07/2023	Sale		282,653	0.719941999999999			(30,085)										0/0
Long: British Pounds Short: United States Dollar	TE2301316		CIBC - Currency	549300TDJKUJ41VN 031	11/03/2023	11/09/2023	11/09/2023	Sale		11,401,316	0.812080899999999			(26,043)										0/0
Long: British Pounds Short: United States Dollar	TE2100627		CITI - Currency	E570DZMZFF32WEF A76	08/16/2021	11/14/2023	11/14/2023	Sale		4,642,139	0.722586000000000			(463,959)										0/0
Long: British Pounds Short: United States Dollar	TE2301328		CITI - Currency	E570DZMZFF32WEF A76	11/13/2023	11/14/2023	11/14/2023	Sale		8,138,572	0.814401999999999			117,685										0/0
Long: British Pounds Short: United States Dollar	TE2200597		CITI - Currency	E570DZMZFF32WEF A76	06/13/2022	11/15/2023	11/15/2023	Sale		405,985	0.814311000000000			5,395										0/0
Long: British Pounds Short: United States Dollar	TE2301107		CITI - Currency	E570DZMZFF32WEF A76	09/14/2023	11/15/2023	11/15/2023	Sale		2,389,835	0.806456999999999			8,399										0/0
Long: British Pounds Short: United States Dollar	TE2300969		CITI - Currency	E570DZMZFF32WEF A76	08/14/2023	11/15/2023	11/15/2023	Sale		1,353,173	0.798136999999999			(26,092)										0/0
Long: British Pounds Short: United States Dollar	TE2300793		CITI - Currency	E570DZMZFF32WEF A76	07/14/2023	11/15/2023	11/15/2023	Sale		85,303	0.763414000000000			(4,269)										0/0
Long: British Pounds Short: United States Dollar	TE2200382		CITI - Currency	E570DZMZFF32WEF A76	04/13/2022	11/15/2023	11/15/2023	Sale		275,237	0.763347			(13,797)										0/0
Long: British Pounds Short: United States Dollar	TE2101207		CITI - Currency	E570DZMZFF32WEF A76	12/14/2021	11/15/2023	11/15/2023	Sale		84,673	0.756722000000000			(4,943)										0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
Long: British Pounds Short: United States Dollar	TE2100682		Currency	CITI- E570ZMZ7FF32WEF A76	07/09/2021	11/15/2023	11/15/2023	Sale		236,150	0.721376000000000			(24,171)					30,259			(24,171)		0/0
Long: British Pounds Short: United States Dollar	TE2101137		Currency	NTX- 549300E/620M0K2Y1 023	12/01/2021	11/15/2023	11/15/2023	Sale		2,324,582	0.752728999999999			(147,244)					209,775			(147,244)		0/0
Long: British Pounds Short: United States Dollar	TE2200926		Currency	CIBC- 549300TDJK/QJ41VW 031	09/14/2022	11/15/2023	11/15/2023	Sale		226,844	0.861666000000000			16,381					(9,396)			16,381		0/0
Long: British Pounds Short: United States Dollar	TE2300129		Currency	CIBC- 549300TDJK/QJ41VW 031	02/13/2023	11/15/2023	11/15/2023	Sale		2,281,545	0.818966999999999			43,622								43,622		0/0
Long: British Pounds Short: United States Dollar	TE2300625		Currency	CITI- E570ZMZ7FF32WEF A76	05/31/2023	11/15/2023	11/15/2023	Sale		124,676	0.802078999999999			(241)								(241)		0/0
Long: British Pounds Short: United States Dollar	TE2300526		Currency	CITI- E570ZMZ7FF32WEF A76	05/10/2023	11/15/2023	11/15/2023	Sale		253,015	0.790467999999999			(4,145)								(4,145)		0/0
Long: British Pounds Short: United States Dollar	TE2300512		Currency	CITI- E570ZMZ7FF32WEF A76	05/10/2023	11/15/2023	11/15/2023	Sale		253,428	0.789178999999999			(4,558)								(4,558)		0/0
Long: British Pounds Short: United States Dollar	TE2301337		Currency	CITI- E570ZMZ7FF32WEF A76	11/14/2023	11/15/2023	11/15/2023	Sale		44,054	0.800512			(171)								(171)		0/0
Long: British Pounds Short: United States Dollar	TE2301333		Currency	NTX- 549300E/620M0K2Y1 023	11/14/2023	11/15/2023	11/15/2023	Sale		522,346	0.803212999999999			(273)								(273)		0/0
Long: British Pounds Short: United States Dollar	TE2200649		Currency	CITI- E570ZMZ7FF32WEF A76	06/17/2022	11/17/2023	11/17/2023	Sale		4,717,337	0.807949999999999			21,725					110,813			21,725		0/0
Long: British Pounds Short: United States Dollar	TE2300154		Currency	CITI- E570ZMZ7FF32WEF A76	02/17/2023	11/21/2023	11/21/2023	Sale		5,490,790	0.824435999999999			184,694								184,694		0/0
Long: British Pounds Short: United States Dollar	TE2301230		Currency	CITI- E570ZMZ7FF32WEF A76	10/20/2023	11/21/2023	11/21/2023	Sale		2,188,273	0.822513999999999			68,333								68,333		0/0
Long: British Pounds Short: United States Dollar	TE2301117		Currency	CITI- E570ZMZ7FF32WEF A76	09/19/2023	11/21/2023	11/21/2023	Sale		7,225,152	0.807050000000000			85,542								85,542		0/0
Long: British Pounds Short: United States Dollar	TE2300844		Currency	CITI- E570ZMZ7FF32WEF A76	07/20/2023	11/21/2023	11/21/2023	Sale		3,855,318	0.778146			(94,068)								(94,068)		0/0
Long: British Pounds Short: United States Dollar	TE2200290		Currency	CITI- E570ZMZ7FF32WEF A76	03/24/2022	11/21/2023	11/21/2023	Sale		2,558,287	0.755237000000000			(135,901)					223,039			(135,901)		0/0

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Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
Long: British Pounds Short: United States Dollar	TE2100120		Currency	NTX-549300E/620W0KZ1/023	02/12/2021	11/22/2023	11/22/2023	Sale		111,444,329	0.717427000000000			(11,818,676)					14,808,420			(11,818,676)		0/0
Long: British Pounds Short: United States Dollar	TE2300833		Currency	SG-549300TDJK/QJ41VN	07/19/2023	11/22/2023	11/22/2023	Sale		5,344,126	0.773934000000000			(190,463)								(190,463)		0/0
Long: British Pounds Short: United States Dollar	TE1900294		Currency	CIBC-549300TDJK/QJ41VN	06/19/2019	11/24/2023	11/24/2023	Sale		332,171	0.759652			(13,931)					27,222			(13,931)		0/0
Long: British Pounds Short: United States Dollar	TE2300701		Currency	BMO-	06/15/2023	11/24/2023	11/24/2023	Sale		5,013,976	0.781417999999999			(71,990)								(71,990)		0/0
Long: British Pounds Short: United States Dollar	TE2300890		Currency	SG-	08/04/2023	11/24/2023	11/24/2023	Sale		96,649,954	0.783951999999999			(1,078,798)								(1,078,798)		0/0
Long: British Pounds Short: United States Dollar	TE2301248		Currency	NTX-549300E/620W0KZ1/023	10/25/2023	11/24/2023	11/24/2023	Sale		427,947	0.823898000000000			16,785								16,785		0/0
Long: British Pounds Short: United States Dollar	TE2301359		Currency	NTX-549300E/620W0KZ1/023	11/21/2023	11/24/2023	11/24/2023	Sale		4,498,531	0.798085000000000			29,978								29,978		0/0
Long: British Pounds Short: United States Dollar	TE2301242		Currency	SG-	10/24/2023	11/24/2023	11/24/2023	Sale		2,863,490	0.822165999999999			106,060								106,060		0/0
Long: British Pounds Short: United States Dollar	TE2301237		Currency	CITI-E570ZMZ7FF32WEF	10/24/2023	11/28/2023	11/28/2023	Sale		304,530	0.820937000000000			12,533								12,533		0/0
Long: British Pounds Short: United States Dollar	TE2301150		Currency	CITI-E570ZMZ7FF32WEF	09/26/2023	11/28/2023	11/28/2023	Sale		132,827	0.820613999999999			5,412								5,412		0/0
Long: British Pounds Short: United States Dollar	TE2300727		Currency	CITI-E570ZMZ7FF32WEF	06/23/2023	11/28/2023	11/28/2023	Sale		3,900,260	0.787127000000000			(6,733)								(6,733)		0/0
Long: British Pounds Short: United States Dollar	TE2301018		Currency	CITI-E570ZMZ7FF32WEF	08/21/2023	11/28/2023	11/28/2023	Sale		2,169,561	0.78403			(12,268)								(12,268)		0/0
Long: British Pounds Short: United States Dollar	TE2301368		Currency	CITI-E570ZMZ7FF32WEF	11/27/2023	11/28/2023	11/28/2023	Sale		3,145,339	0.793277000000000			19,103								19,103		0/0
Long: British Pounds Short: United States Dollar	TE2301363		Currency	CITI-E570ZMZ7FF32WEF	11/27/2023	11/28/2023	11/28/2023	Sale		1,021,729	0.792773999999999			5,554								5,554		0/0
Long: British Pounds Short: United States Dollar	TE2300349		Currency	CITI-E570ZMZ7FF32WEF	03/30/2023	11/30/2023	11/30/2023	Sale		2,086,567	0.805444999999999			41,007								41,007		0/0
Long: British Pounds Short: United States Dollar	TE2301367		Currency	CITI-E570ZMZ7FF32WEF	11/27/2023	11/30/2023	11/30/2023	Sale		2,649	0.793270000000000			11								11		0/0

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Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Consider- ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz- ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)	
Long: British Pounds Short: United States Dollar	TE2300901		Currency	CITI- E570DZMZFF32WEF A76	08/07/2023	11/30/2023	11/30/2023	Sale		3,817,713	0.783560999999999			(30,737)								(30,737)			0/0
Long: British Pounds Short: United States Dollar	TE2100808		Currency	CITI- E570DZMZFF32WEF A76	08/11/2021	11/30/2023	11/30/2023	Sale		4,713,710	0.721090000000000			(410,736)					605,311			(410,736)			0/0
Long: British Pounds Short: United States Dollar	TE2101088		Currency	NTX- 549300E62W0K2Y1 023	11/18/2021	11/30/2023	11/30/2023	Sale		4,611,082	0.745260999999999			(260,693)					457,413			(260,693)			0/0
Long: British Pounds Short: United States Dollar	TE2200154		Currency	CITI- E570DZMZFF32WEF A76	02/23/2022	11/30/2023	11/30/2023	Sale		6,233	0.737871000000000			(411)					674			(411)			0/0
Long: British Pounds Short: United States Dollar	TE2301355		Currency	SG- E570DZMZFF32WEF A76	11/21/2023	11/30/2023	11/30/2023	Sale		5,892,132	0.797673999999999			57,834								57,834			0/0
Long: British Pounds Short: United States Dollar	TE2301378		Currency	CITI- E570DZMZFF32WEF A76	11/29/2023	11/30/2023	11/30/2023	Sale		15,123	0.787408			(48)								(48)			0/0
Long: British Pounds Short: United States Dollar	TE2301262		Currency	SG- E570DZMZFF32WEF A76	10/30/2023	12/05/2023	12/05/2023	Sale		2,427,143	0.824504000000000			96,858							96,858			0/0	
Long: British Pounds Short: United States Dollar	TE2301089		Currency	SG- E570DZMZFF32WEF A76	09/13/2023	12/05/2023	12/05/2023	Sale		8,588,089	0.801064			88,616								88,616			0/0
Long: British Pounds Short: United States Dollar	TE2301384		Currency	CITI- E570DZMZFF32WEF A76	12/04/2023	12/05/2023	12/05/2023	Sale		3,061,450	0.793529000000000			2,566							2,566			0/0	
Long: British Pounds Short: United States Dollar	TE2301385		Currency	CITI- E570DZMZFF32WEF A76	12/04/2023	12/06/2023	12/06/2023	Sale		30,244,800	0.793525000000000			(19,200)							(19,200)			0/0	
Long: British Pounds Short: United States Dollar	TE2301386		Currency	CITI- E570DZMZFF32WEF A76	12/04/2023	12/07/2023	12/07/2023	Sale		70,202,063	0.793521000000000			(150,782)							(150,782)			0/0	
Long: British Pounds Short: United States Dollar	TE2301390		Currency	CIBC- 549300TDJKVQJ41W 031	12/07/2023	12/08/2023	12/08/2023	Sale		2,474,946	0.794606000000000			(8,035)							(8,035)			0/0	
Long: British Pounds Short: United States Dollar	TE2201011		Currency	CIBC- 549300TDJKVQJ41W 031	10/06/2022	12/11/2023	12/11/2023	Sale		705,197	0.901774999999999			92,894					(63,497)			92,894			0/0
Long: British Pounds Short: United States Dollar	TE2301362		Currency	CIBC- 549300TDJKVQJ41W 031	11/21/2023	12/11/2023	12/11/2023	Sale		1,390,443	0.798317000000000			2,624								2,624			0/0
Long: British Pounds Short: United States Dollar	TE2301387		Currency	CITI- E570DZMZFF32WEF A76	12/04/2023	12/11/2023	12/11/2023	Sale		1,677,004	0.793503999999999			(6,964)							(6,964)			0/0	

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
Long: British Pounds Short: United States Dollar	TE2301377		Currency	CITI- E570ZMNZ7FF32WEF A76	11/29/2023	12/11/2023	12/11/2023	Sale		6,540,040	0.787356999999999			(77,611)										0/0
Long: British Pounds Short: United States Dollar	TE2301398		Currency	CITI- E570ZMNZ7FF32WEF A76	12/08/2023	12/13/2023	12/13/2023	Sale		3,443,336	0.797953000000000			(1,804)										0/0
Long: British Pounds Short: United States Dollar	TE2301202		Currency	CITI- E570ZMNZ7FF32WEF A76	10/12/2023	12/14/2023	12/14/2023	Sale		21,927,420	0.820890000000000			1,041,480							1,041,480			0/0
Long: British Pounds Short: United States Dollar	TE2301411		Currency	CITI- E570ZMNZ7FF32WEF A76	12/13/2023	12/14/2023	12/14/2023	Sale		882,561	0.797132999999999			15,164										0/0
Long: British Pounds Short: United States Dollar	TE2301199		Currency	CITI- E570ZMNZ7FF32WEF A76	10/11/2023	12/15/2023	12/15/2023	Sale		1,628,023	0.812545999999999			51,923										0/0
Long: British Pounds Short: United States Dollar	TE2301336		Currency	CITI- E570ZMNZ7FF32WEF A76	11/14/2023	12/15/2023	12/15/2023	Sale		2,199,513	0.800491999999999			36,478										0/0
Long: British Pounds Short: United States Dollar	TE2300794		Currency	CITI- E570ZMNZ7FF32WEF A76	07/14/2023	12/15/2023	12/15/2023	Sale		345,245	0.763708999999999			(10,402)										0/0
Long: British Pounds Short: United States Dollar	TE2300383		Currency	CITI- E570ZMNZ7FF32WEF A76	04/13/2022	12/15/2023	12/15/2023	Sale		273,484	0.763037999999999			(8,472)										0/0
Long: British Pounds Short: United States Dollar	TE2100683		Currency	CITI- E570ZMNZ7FF32WEF A76	07/09/2021	12/15/2023	12/15/2023	Sale		230,886	0.721241000000000			(19,408)										0/0
Long: British Pounds Short: United States Dollar	TE2300030		Currency	NTX- 549300E/62W0KZY/023	01/11/2023	12/15/2023	12/15/2023	Sale		866,917	0.818431000000000			34,128										0/0
Long: British Pounds Short: United States Dollar	TE2301334		Currency	NTX- 549300E/62W0KZY/023	11/14/2023	12/15/2023	12/15/2023	Sale		58,795	0.803064			1,167										0/0
Long: British Pounds Short: United States Dollar	TE2301405		Currency	NTX- 549300E/62W0KZY/023	12/11/2023	12/15/2023	12/15/2023	Sale		1,188,626	0.796601			13,839										0/0
Long: British Pounds Short: United States Dollar	TE2101138		Currency	NTX- 549300E/62W0KZY/023	12/01/2021	12/15/2023	12/15/2023	Sale		2,620,209	0.752638000000000			(115,780)										0/0
Long: British Pounds Short: United States Dollar	TE2200927		Currency	CIBC- 549300TDJKVQJ41VN031	09/14/2022	12/15/2023	12/15/2023	Sale		621,202	0.881685999999999			58,578										0/0
Long: British Pounds Short: United States Dollar	TE2300130		Currency	CIBC- 549300TDJKVQJ41VN031	02/13/2023	12/15/2023	12/15/2023	Sale		3,854,626	0.818431000000000			151,743										0/0
Long: British Pounds Short: United States Dollar	TE2301191		Currency	CIBC- 549300TDJKVQJ41VN031	10/09/2023	12/15/2023	12/15/2023	Sale		82,893	0.816748999999999			3,086										0/0

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Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
Long: British Pounds Short: United States Dollar	TE2301326		Currency	CIBC- 549300TDJKVQJ41VN031	11/13/2023	12/15/2023	12/15/2023	Sale		462,546	0.816451999999999			17,047							17,047			0/0
Long: British Pounds Short: United States Dollar	TE2301082		Currency	CIBC- 549300TDJKVQJ41VN031	09/12/2023	12/15/2023	12/15/2023	Sale		83,194	0.800734999999999			1,405							1,405			0/0
Long: British Pounds Short: United States Dollar	TE2301401		Currency	CIBC- 549300TDJKVQJ41VN031	12/11/2023	12/15/2023	12/15/2023	Sale		12,878,612	0.797181000000000			159,440							159,440			0/0
Long: British Pounds Short: United States Dollar	TE2300673		Currency	CIBC- 549300TDJKVQJ41VN031	06/13/2023	12/15/2023	12/15/2023	Sale		14,168,923	0.793745000000000			113,590							113,590			0/0
Long: British Pounds Short: United States Dollar	TE2300957		Currency	CIBC- 549300TDJKVQJ41VN031	08/09/2023	12/15/2023	12/15/2023	Sale		79,055	0.785170999999999			(227)							(227)			0/0
Long: British Pounds Short: United States Dollar	TE2300790		Currency	CIBC- 549300TDJKVQJ41VN031	07/12/2023	12/15/2023	12/15/2023	Sale		212,279	0.770391999999999			(4,594)							(4,594)			0/0
Long: British Pounds Short: United States Dollar	TE2300166		Currency	CITI- E570DZMZFF32WEF A76	02/17/2023	12/15/2023	12/15/2023	Sale		1,455,806	0.824285000000000			68,134							68,134			0/0
Long: British Pounds Short: United States Dollar	TE2300626		Currency	CITI- E570DZMZFF32WEF A76	05/31/2023	12/15/2023	12/15/2023	Sale		124,664	0.802158999999999			2,332							2,332			0/0
Long: British Pounds Short: United States Dollar	TE2300513		Currency	CITI- E570DZMZFF32WEF A76	05/10/2023	12/15/2023	12/15/2023	Sale		126,702	0.789255999999999			293							293			0/0
Long: British Pounds Short: United States Dollar	TE2301416		Currency	CITI- E570DZMZFF32WEF A76	12/14/2023	12/15/2023	12/15/2023	Sale		51,914	0.786152999999999			(84)							(84)			0/0
Long: British Pounds Short: United States Dollar	TE2201134		Currency	CITI- E570DZMZFF32WEF A76	11/10/2022	12/19/2023	12/19/2023	Sale		2,414,476	0.848917999999999			196,627					(63,236)		196,627			0/0
Long: British Pounds Short: United States Dollar	TE2200650		Currency	CITI- E570DZMZFF32WEF A76	06/17/2022	12/19/2023	12/19/2023	Sale		2,816,838	0.807753999999999			81,684					66,390		81,684			0/0
Long: British Pounds Short: United States Dollar	TE2301109		Currency	CITI- E570DZMZFF32WEF A76	09/14/2023	12/19/2023	12/19/2023	Sale		1,871,917	0.805285000000000			48,393							48,393			0/0
Long: British Pounds Short: United States Dollar	TE2301236		Currency	CITI- E570DZMZFF32WEF A76	10/24/2023	12/19/2023	12/19/2023	Sale		233,651	0.820836000000000			10,669							10,669			0/0
Long: British Pounds Short: United States Dollar	TE2301151		Currency	CITI- E570DZMZFF32WEF A76	09/28/2023	12/19/2023	12/19/2023	Sale		354,650	0.820525999999999			16,054							16,054			0/0

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Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)	
Long: British Pounds Short: United States Dollar	TE2300728	Currency	CITI- E570DZMZFF32WEF A76	06/23/2023	12/19/2023	12/19/2023	Sale		2,081,530	0.787402000000000			6,392								6,392			0/0
Long: British Pounds Short: United States Dollar	TE2301019	Currency	CITI- E570DZMZFF32WEF A76	08/21/2023	12/19/2023	12/19/2023	Sale		1,146,223	0.784127000000000			(1,261)								(1,261)			0/0
Long: British Pounds Short: United States Dollar	TE2301435	Currency	NTX- 549300E/62W0KZ1/023	12/18/2023	12/20/2023	12/20/2023	Sale		6,111,794	0.791578			16,691								16,691			0/0
Long: British Pounds Short: United States Dollar	TE2300834	Currency	SS-	07/19/2023	12/20/2023	12/20/2023	Sale		4,543,507	0.774071999999999			(88,347)								(88,347)			0/0
Long: British Pounds Short: United States Dollar	TE2300210	Currency	CITI- E570DZMZFF32WEF A76	03/02/2023	12/21/2023	12/21/2023	Sale		2,734,533	0.831412000000000			142,498								142,498			0/0
Long: British Pounds Short: United States Dollar	TE2300155	Currency	CITI- E570DZMZFF32WEF A76	02/17/2023	12/21/2023	12/21/2023	Sale		3,109,536	0.823760999999999			131,931								131,931			0/0
Long: British Pounds Short: United States Dollar	TE2301229	Currency	CITI- E570DZMZFF32WEF A76	10/20/2023	12/21/2023	12/21/2023	Sale		6,148,467	0.822385000000000			250,166								250,166			0/0
Long: British Pounds Short: United States Dollar	TE2301418	Currency	CITI- E570DZMZFF32WEF A76	12/14/2023	12/21/2023	12/21/2023	Sale		3,862,634	0.783012000000000			(35,296)								(35,296)			0/0
Long: British Pounds Short: United States Dollar	TE2300291	Currency	CITI- E570DZMZFF32WEF A76	03/24/2022	12/21/2023	12/21/2023	Sale		3,087,816	0.754935000000000			(137,926)						269,904		(137,926)			0/0
Long: British Pounds Short: United States Dollar	TE1900293	Currency	CIBC- 549300TDJKVQJ41VN031	06/19/2019	12/22/2023	12/22/2023	Sale		752,434	0.759044000000000			(26,185)						62,029		(26,185)			0/0
Long: British Pounds Short: United States Dollar	TE2100122	Currency	NTX- 549300E/62W0KZ1/023	02/12/2021	12/22/2023	12/22/2023	Sale		366,614	0.71736			(32,190)						48,696		(32,190)			0/0
Long: British Pounds Short: United States Dollar	TE2301475	Currency	CITI- E570DZMZFF32WEF A76	12/21/2023	12/22/2023	12/22/2023	Sale		5,120,738	0.788224000000000			11,806								11,806			0/0
Long: British Pounds Short: United States Dollar	TE2100567	Currency	CIBC- 549300TDJKVQJ41VN031	06/25/2021	12/27/2023	12/27/2023	Sale		1,260,394	0.718423000000000			(102,491)						165,767		(102,491)			0/0
Long: British Pounds Short: United States Dollar	TE2301466	Currency	CITI- E570DZMZFF32WEF A76	12/21/2023	12/27/2023	12/27/2023	Sale		2,234,181	0.788208000000000			17,698								17,698			0/0
Long: British Pounds Short: United States Dollar	TE2301472	Currency	CITI- E570DZMZFF32WEF A76	12/21/2023	12/27/2023	12/27/2023	Sale		2,879,949	0.788208000000000			22,814								22,814			0/0
Long: British Pounds Short: United States Dollar	TE2301469	Currency	SS-	12/21/2023	12/27/2023	12/27/2023	Sale		5,439,720	0.788644000000000			46,118								46,118			0/0

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Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
Long: British Pounds Short: United States Dollar	TE2301423		Currency	CITI- E570DZMZ7FF32WEF A76	12/14/2023	12/28/2023	12/28/2023	Sale		2,161,970	0.781695000000000			(3,840)										0/0
Long: British Pounds Short: United States Dollar	TE2301421		Currency	CITI- E570DZMZ7FF32WEF A76	12/14/2023	12/28/2023	12/28/2023	Sale		1,152,995	0.781695000000000			(2,048)										0/0
Long: British Pounds Short: United States Dollar	TE2301433		Currency	S6-	12/18/2023	12/28/2023	12/28/2023	Sale		3,589,061	0.791233000000000			37,619										0/0
Long: British Pounds Short: United States Dollar	TE2301250		Currency	CITI- E570DZMZ7FF32WEF A76	10/25/2023	12/29/2023	12/29/2023	Sale		4,109,320	0.824582000000000			210,306										0/0
Long: British Pounds Short: United States Dollar	TE2301228		Currency	CITI- E570DZMZ7FF32WEF A76	10/18/2023	12/29/2023	12/29/2023	Sale		5,039,837	0.822814999999999			246,572										0/0
Long: British Pounds Short: United States Dollar	TE2300350		Currency	CITI- E570DZMZ7FF32WEF A76	03/30/2023	12/29/2023	12/29/2023	Sale		1,889,165	0.805335000000000			50,328										0/0
Long: British Pounds Short: United States Dollar	TE2301370		Currency	CITI- E570DZMZ7FF32WEF A76	11/27/2023	12/29/2023	12/29/2023	Sale		389,446	0.793123000000000			4,091										0/0
Long: British Pounds Short: United States Dollar	TE2301453		Currency	CITI- E570DZMZ7FF32WEF A76	12/19/2023	12/29/2023	12/29/2023	Sale		61,859,405	0.786318999999999			148,453										0/0
Long: British Pounds Short: United States Dollar	TE2300902		Currency	CITI- E570DZMZ7FF32WEF A76	08/07/2023	12/29/2023	12/29/2023	Sale		3,822,746	0.783619999999999			(3,981)										0/0
Long: British Pounds Short: United States Dollar	TE2301489		Currency	CITI- E570DZMZ7FF32WEF A76	12/27/2023	12/29/2023	12/29/2023	Sale		235,153	0.781738999999999			(809)										0/0
Long: British Pounds Short: United States Dollar	TE2100809		Currency	CITI- E570DZMZ7FF32WEF A76	08/11/2021	12/29/2023	12/29/2023	Sale		4,084,211	0.720975000000000			(328,797)					521,948					0/0
Long: British Pounds Short: United States Dollar	TE2101089		Currency	MTX- 549300E/620W0KZY/ 023	11/18/2021	12/29/2023	12/29/2023	Sale		4,227,695	0.745153999999999			(211,712)					419,370					0/0
Long: Canadian Dollar Short: United States Dollar	TE2300443		Currency	CITI- E570DZMZ7FF32WEF A76	05/02/2023	05/12/2023	05/12/2023	Sale		309,469	1.362200000000000			2,081										0/0
Long: Canadian Dollar Short: United States Dollar	TE2300545		Currency	CITI- E570DZMZ7FF32WEF A76	05/12/2023	05/15/2023	05/15/2023	Sale		85,510,153	1.35649			465,215										0/0
Long: Canadian Dollar Short: United States Dollar	TE2200572		Currency	CITI- E570DZMZ7FF32WEF A76	05/25/2022	08/02/2023	08/02/2023	Sale		978,129	1.283164999999999			(37,591)					49,350					0/0

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Long: Canadian Dollar Short: United States Dollar	TE2300877		Currency.....	CITI- E570XZMZFF32WEF A76.....	08/01/2023	08/02/2023	08/02/2023	Sale.....		8,150,029	1,32985.....			(28,094).....										0/0.....
Long: Canadian Dollar Short: United States Dollar	TE2300990		Currency.....	CITI- E570XZMZFF32WEF A76.....	08/18/2023	08/23/2023	08/23/2023	Sale.....		287,083	1,3546.....			(296).....										0/0.....
Long: Canadian Dollar Short: United States Dollar	TE2200378		Currency.....	CIBC- 549300TDJKVQJ41VW 031.....	04/12/2022	11/17/2023	11/17/2023	Sale.....		40,514,032	01.....			(3,203,943).....					2,543,901.....			(3,203,943).....		0/0.....
Long: Canadian Dollar Short: United States Dollar	TE2301341		Currency.....	CIBC- 549300TDJKVQJ41VW 031.....	11/16/2023	11/17/2023	11/17/2023	Sale.....		89,557,259	99.....			326,137.....										0/0.....
Long: Euro Short: United States Dollar	TE2201282		Currency.....	E570XZMZFF32WEF A76.....	12/22/2022	01/03/2023	01/03/2023	Sale.....		18,541,905	997.....			(79,844).....					(128,512).....					0/0.....
Long: Euro Short: United States Dollar	TE2300002		Currency.....	E570XZMZFF32WEF A76.....	01/04/2023	01/10/2023	01/10/2023	Sale.....		971,267	002.....			10,345.....										0/0.....
Long: Euro Short: United States Dollar	TE2300013		Currency.....	E570XZMZFF32WEF A76.....	01/06/2023	01/10/2023	01/10/2023	Sale.....		4,642,082	996.....			35,316.....										0/0.....
Long: Euro Short: United States Dollar	TE2100529		Currency.....	E570XZMZFF32WEF A76.....	06/16/2021	01/17/2023	01/17/2023	Sale.....		1,215	003.....			(135).....					147.....					0/0.....
Long: Euro Short: United States Dollar	TE2300037		Currency.....	E570XZMZFF32WEF A76.....	01/13/2023	01/17/2023	01/17/2023	Sale.....		26,242,180	996.....			20,667.....										0/0.....
Long: Euro Short: United States Dollar	TE2300044		Currency.....	E570XZMZFF32WEF A76.....	01/13/2023	01/17/2023	01/17/2023	Sale.....		16,371,900	998.....			(9,350).....										0/0.....
Long: Euro Short: United States Dollar	TE2300051		Currency.....	E570XZMZFF32WEF A76.....	01/13/2023	01/17/2023	01/17/2023	Sale.....		1,082,700	002.....			(2,550).....										0/0.....
Long: Euro Short: United States Dollar	TE2201244		Currency.....	E570XZMZFF32WEF A76.....	12/14/2022	01/18/2023	01/18/2023	Sale.....		1,272,819	997.....			14,228.....					3,056.....					0/0.....
Long: Euro Short: United States Dollar	TE2201240		Currency.....	E570XZMZFF32WEF A76.....	12/14/2022	01/18/2023	01/18/2023	Sale.....		42,280,028	997.....			472,734.....					101,543.....					0/0.....
Long: Euro Short: United States Dollar	TE2300054		Currency.....	CIBC- 549300TDJKVQJ41VW 031.....	01/17/2023	01/20/2023	01/20/2023	Sale.....		49,833,084	002.....			235,759.....										0/0.....
Long: Euro Short: United States Dollar	TE2201079		Currency.....	E570XZMZFF32WEF A76.....	10/18/2022	01/20/2023	01/20/2023	Sale.....		1,009,939	01.....			91,438.....					(76,856).....					0/0.....
Long: Euro Short: United States Dollar	TE2200845		Currency.....	E570XZMZFF32WEF A76.....	08/16/2022	01/20/2023	01/20/2023	Sale.....		757,602	998.....			38,598.....					(28,055).....					0/0.....
Long: Euro Short: United States Dollar	TE2300057		Currency.....	E570XZMZFF32WEF A76.....	01/18/2023	01/20/2023	01/20/2023	Sale.....		25,884,000	996.....			110,400.....										0/0.....
Long: Euro Short: United States Dollar	TE2201184		Currency.....	E570XZMZFF32WEF A76.....	11/23/2022	01/30/2023	01/30/2023	Sale.....		587,010	999.....			23,644.....					(13,808).....					0/0.....
Long: Euro Short: United States Dollar	TE2100418		Currency.....	CIBC- 549300TDJKVQJ41VW 031.....	05/20/2021	01/31/2023	01/31/2023	Sale.....		19,829,456	004.....			(2,452,656).....					2,715,729.....					0/0.....
Long: Euro Short: United States Dollar	TE2201180		Currency.....	E570XZMZFF32WEF A76.....	11/23/2022	01/31/2023	01/31/2023	Sale.....		2,172,560	004.....			85,278.....					(51,096).....					0/0.....

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty Central Clearinghouse	Trade Date	Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
Long: Euro Short: United States Dollar.....	TE2201041		Currency.....	CIBC-031-5493001DJKVQJ41VN	10/13/2022	01/31/2023	01/31/2023	Sale.....		150,377.01	1.01112200000000			14,729,852					(12,234,343)			14,729,852		0/0.....
Long: Euro Short: United States Dollar.....	TE2000612		Currency.....	CIBC-031-5493001DJKVQJ41VN	08/26/2020	01/31/2023	01/31/2023	Sale.....		472,655.996	0.82935899999999			(46,922)					53,388			(46,922)		0/0.....
Long: Euro Short: United States Dollar.....	TE2100026		Currency.....	CIBC-031-5493001DJKVQJ41VN	01/11/2021	01/31/2023	01/31/2023	Sale.....		9,196,081.002	0.80658200000000			(1,140,424)					1,262,381			(1,140,424)		0/0.....
Long: Euro Short: United States Dollar.....	TE2201042		Currency.....	E570XZMZFF32WNEF	10/13/2022	01/31/2023	01/31/2023	Sale.....		36,135,433.01	1.01121400000000			3,549,561					(2,948,756)			3,549,561		0/0.....
Long: Euro Short: United States Dollar.....	TE2201249		Currency.....	E570XZMZFF32WNEF	12/15/2022	01/31/2023	01/31/2023	Sale.....		5,401,499.003	0.93730800000000			97,030					(13,786)			97,030		0/0.....
Long: Euro Short: United States Dollar.....	TE2300102		Currency.....	E570XZMZFF32WNEF	01/30/2023	01/31/2023	01/31/2023	Sale.....		40,384,337.999	0.92102899999999			11,450								11,450		0/0.....
Long: Euro Short: United States Dollar.....	TE2300005		Currency.....	E570XZMZFF32WNEF	01/04/2023	02/03/2023	02/03/2023	Sale.....		1,051,594.001	0.94047700000000			22,213								22,213		0/0.....
Long: Euro Short: United States Dollar.....	TE2300015		Currency.....	E570XZMZFF32WNEF	01/06/2023	02/03/2023	02/03/2023	Sale.....		3,863,455.002	0.93765500000000			69,771								69,771		0/0.....
Long: Euro Short: United States Dollar.....	TE2300103		Currency.....	E570XZMZFF32WNEF	01/30/2023	02/03/2023	02/03/2023	Sale.....		2,136,526.005	0.92084600000000			(409)								(409)		0/0.....
Long: Euro Short: United States Dollar.....	TE2300098		Currency.....	E570XZMZFF32WNEF	01/30/2023	02/06/2023	02/06/2023	Sale.....		2,345,982.996	0.92072299999999			(27,978)								(27,978)		0/0.....
Long: Euro Short: United States Dollar.....	TE2300113		Currency.....	E570XZMZFF32WNEF	02/02/2023	02/09/2023	02/09/2023	Sale.....		459,031.001	0.91497200000000			(7,027)								(7,027)		0/0.....
Long: Euro Short: United States Dollar.....	TE2100530		Currency.....	E570XZMZFF32WNEF	06/16/2021	02/15/2023	02/15/2023	Sale.....		1,216.995	0.82230099999999			(149)					145			(149)		0/0.....
Long: Euro Short: United States Dollar.....	TE2300131		Currency.....	E570XZMZFF32WNEF	02/13/2023	02/15/2023	02/15/2023	Sale.....		163,764.001	0.93301000000000			(642)								(642)		0/0.....
Long: Euro Short: United States Dollar.....	TE2300082		Currency.....	E570XZMZFF32WNEF	01/27/2023	02/15/2023	02/15/2023	Sale.....		1,087,911.004	0.91919300000000			(20,311)								(20,311)		0/0.....
Long: Euro Short: United States Dollar.....	TE2300111		Currency.....	E570XZMZFF32WNEF	02/02/2023	02/15/2023	02/15/2023	Sale.....		6,116,103.996	0.91556099999999			(137,897)								(137,897)		0/0.....
Long: Euro Short: United States Dollar.....	TE2300150		Currency.....	E570XZMZFF32WNEF	02/15/2023	02/21/2023	02/21/2023	Sale.....		60,918,845.996	0.93562599999999			(25,820)								(25,820)		0/0.....
Long: Euro Short: United States Dollar.....	TE2300074		Currency.....	E570XZMZFF32WNEF	01/24/2023	02/21/2023	02/21/2023	Sale.....		684,124.003	0.91840900000000			(12,874)								(12,874)		0/0.....
Long: Euro Short: United States Dollar.....	TE2300181		Currency.....	E570XZMZFF32WNEF	02/17/2023	02/21/2023	02/21/2023	Sale.....		6,416,400.005	0.93510400000000			(6,300)								(6,300)		0/0.....
Long: Euro Short: United States Dollar.....	TE2300088		Currency.....	E570XZMZFF32WNEF	01/30/2023	02/28/2023	02/28/2023	Sale.....		1,455,434.998	0.91891699999999			(37,097)								(37,097)		0/0.....
Long: Euro Short: United States Dollar.....	TE2201485		Currency.....	E570XZMZFF32WNEF	11/23/2022	02/28/2023	02/28/2023	Sale.....		441,474.003	0.95499100000000			5,637					(10,279)			5,637		0/0.....
Long: Euro Short: United States Dollar.....	TE2201250		Currency.....	E570XZMZFF32WNEF	12/15/2022	02/28/2023	02/28/2023	Sale.....		4,897,323.001	0.93545400000000			(38,940)					(11,499)			(38,940)		0/0.....

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider- ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz- ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
Long: Euro Short: United States Dollar	TE2300083		Currency	E570XZMZFF32WEF CITI- A76	01/27/2023	02/28/2023	02/28/2023	Sale		18,041	0.9184360000000000			(469)										0/0
Long: Euro Short: United States Dollar	TE2300197		Currency	E570XZMZFF32WEF CITI- A76	02/27/2023	03/07/2023	03/07/2023	Sale		1,419,255	0.9423420000000000			(3,525)								(3,525)		0/0
Long: Euro Short: United States Dollar	TE2300193		Currency	E570XZMZFF32WEF CITI- A76	02/27/2023	03/07/2023	03/07/2023	Sale		4,186,060	0.9423420000000000			(10,398)								(10,398)		0/0
Long: Euro Short: United States Dollar	TE2300199		Currency	E570XZMZFF32WEF CITI- A76	02/27/2023	03/07/2023	03/07/2023	Sale		295,852	0.9423420000000000			(735)								(735)		0/0
Long: Euro Short: United States Dollar	TE2200614		Currency	E570XZMZFF32WEF CITI- A76	06/14/2022	03/15/2023	03/15/2023	Sale		22,548,536	0.940079			(218,121)					(188,363)			(218,121)		0/0
Long: Euro Short: United States Dollar	TE2300219		Currency	E570XZMZFF32WEF CITI- A76	03/03/2023	03/15/2023	03/15/2023	Sale		830,162	0.9395759999999999			(8,471)								(8,471)		0/0
Long: Euro Short: United States Dollar	TE2300182		Currency	E570XZMZFF32WEF CITI- A76	02/17/2023	03/15/2023	03/15/2023	Sale		1,014,974	0.9338549999999999			(16,473)								(16,473)		0/0
Long: Euro Short: United States Dollar	TE2300071		Currency	E570XZMZFF32WEF CITI- A76	01/20/2023	03/15/2023	03/15/2023	Sale		117,269	0.9194660000000000			(3,681)								(3,681)		0/0
Long: Euro Short: United States Dollar	TE2300259		Currency	E570XZMZFF32WEF CITI- A76	03/14/2023	03/16/2023	03/16/2023	Sale		1,822,570	0.9327490000000000			(17,085)								(17,085)		0/0
Long: Euro Short: United States Dollar	TE2300280		Currency	E570XZMZFF32WEF CITI- A76	03/15/2023	03/16/2023	03/16/2023	Sale		615,734	0.9484620000000000			4,503								4,503		0/0
Long: Euro Short: United States Dollar	TE2100555		Currency	E570XZMZFF32WEF CITI- A76	06/21/2021	03/20/2023	03/20/2023	Sale		16,131	0.9267780000000000			(1,832)					1,821			(1,832)		0/0
Long: Euro Short: United States Dollar	TE2300227		Currency	E570XZMZFF32WEF CITI- A76	03/03/2023	03/20/2023	03/20/2023	Sale		1,077,304	0.9398229999999999			8,221								8,221		0/0
Long: Euro Short: United States Dollar	TE2300006		Currency	E570XZMZFF32WEF CITI- A76	01/04/2023	03/20/2023	03/20/2023	Sale		764,074	0.937616			4,023								4,023		0/0
Long: Euro Short: United States Dollar	TE2201245		Currency	E570XZMZFF32WEF CITI- A76	12/14/2022	03/20/2023	03/20/2023	Sale		753,025	0.9295839999999999			(2,520)					1,925			(2,520)		0/0
Long: Euro Short: United States Dollar	TE2300296		Currency	E570XZMZFF32WEF CITI- A76	03/17/2023	03/20/2023	03/20/2023	Sale		150,563	0.9372639999999999			736								736		0/0
Long: Euro Short: United States Dollar	TE2300292		Currency	E570XZMZFF32WEF CITI- A76	03/17/2023	03/21/2023	03/21/2023	Sale		62,554,479	0.9380599999999999			648,431								648,431		0/0
Long: Euro Short: United States Dollar	TE2300246		Currency	E570XZMZFF32WEF CITI- A76	03/13/2023	03/30/2023	03/30/2023	Sale		837,775	0.931037			13,439								13,439		0/0
Long: Euro Short: United States Dollar	TE2300230		Currency	E570XZMZFF32WEF CITI- A76	03/06/2023	03/31/2023	03/31/2023	Sale		1,440,824	0.9369640000000000			25,884								25,884		0/0
Long: Euro Short: United States Dollar	TE2201186		Currency	E570XZMZFF32WEF CITI- A76	11/23/2022	03/31/2023	03/31/2023	Sale		442,418	0.9529530000000000			15,633					(10,310)			15,633		0/0
Long: Euro Short: United States Dollar	TE2201251		Currency	E570XZMZFF32WEF CITI- A76	12/15/2022	03/31/2023	03/31/2023	Sale		1,611,180	0.9335409999999999			22,953					(3,962)			22,953		0/0
Long: Euro Short: United States Dollar	TE2300099		Currency	E570XZMZFF32WEF A76	01/30/2023	03/31/2023	03/31/2023	Sale		2,659,579	0.9176630000000000			(7,993)								(7,993)		0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty Central Clearinghouse	Trade Date	Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A/C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
Long: Euro Short: United States Dollar	E570XZMZFF32WEF	TE2300084	Currency	CITI- A76	01/27/2023	03/31/2023	03/31/2023	Sale		286,054	0.91669500000000			(1,160)										0/0
Long: Euro Short: United States Dollar	E570XZMZFF32WEF	TE2200480	Currency	CITI- A76	05/03/2022	04/04/2023	04/04/2023	Sale		1,282,795	0.92887600000000			24,473					2,980					0/0
Long: Euro Short: United States Dollar	E570XZMZFF32WEF	TE2300363	Currency	CITI- A76	04/13/2023	04/14/2023	04/14/2023	Sale		607,758	0.90496600000000			(2,345)										0/0
Long: Euro Short: United States Dollar	E570XZMZFF32WEF	TE2300233	Currency	CITI- A76	03/06/2023	04/17/2023	04/17/2023	Sale		1,806,145	0.93625899999999			39,771										0/0
Long: Euro Short: United States Dollar	E570XZMZFF32WEF	TE2300183	Currency	CITI- A76	02/17/2023	04/17/2023	04/17/2023	Sale		3,718,428	0.93206999999999			64,877										0/0
Long: Euro Short: United States Dollar	E570XZMZFF32WEF	TE2300260	Currency	CITI- A76	03/14/2023	04/17/2023	04/17/2023	Sale		750,591	0.93090799999999			12,144										0/0
Long: Euro Short: United States Dollar	E570XZMZFF32WEF	TE2300384	Currency	CITI- A76	04/14/2023	04/17/2023	04/17/2023	Sale		69,718,455	0.91079900000000			(402,396)										0/0
Long: Euro Short: United States Dollar	E570XZMZFF32WEF	TE2300381	Currency	CITI- A76	04/14/2023	04/17/2023	04/17/2023	Sale		20,883,103	0.90930909999999			(152,703)										0/0
Long: Euro Short: United States Dollar	E570XZMZFF32WEF	TE2201071	Currency	CITI- A76	10/14/2022	04/18/2023	04/18/2023	Sale		46,363	1.013749			5,161					(4,163)					0/0
Long: Euro Short: United States Dollar	E570XZMZFF32WEF	TE2300282	Currency	CITI- A76	03/15/2023	04/18/2023	04/18/2023	Sale		454,364	0.94637800000000			17,024										0/0
Long: Euro Short: United States Dollar	E570XZMZFF32WEF	TE2300007	Currency	CITI- A76	01/04/2023	04/18/2023	04/18/2023	Sale		793,925	0.93585600000000			20,589										0/0
Long: Euro Short: United States Dollar	E570XZMZFF32WEF	TE2200895	Currency	CITI- A76	09/08/2022	04/20/2023	04/20/2023	Sale		347,009	0.98590199999999			28,584					(20,817)					0/0
Long: Euro Short: United States Dollar	E570XZMZFF32WEF	TE2300228	Currency	CITI- A76	03/03/2023	04/20/2023	04/20/2023	Sale		584,767	0.93815800000000			17,818										0/0
Long: Euro Short: United States Dollar	E570XZMZFF32WEF	TE2300315	Currency	CITI- A76	03/27/2023	04/20/2023	04/20/2023	Sale		444,159	0.92534300000000			7,057										0/0
Long: Euro Short: United States Dollar	E570XZMZFF32WEF	TE2300392	Currency	CITI- A76	04/14/2023	04/25/2023	04/25/2023	Sale		1,472,780	0.90922499999999			(2,796)										0/0
Long: Euro Short: United States Dollar	E570XZMZFF32WEF	TE2201188	Currency	CITI- A76	11/23/2022	04/28/2023	04/28/2023	Sale		443,299	0.95105899999999			22,151					(10,210)					0/0
Long: Euro Short: United States Dollar	E570XZMZFF32WEF	TE2300194	Currency	CITI- A76	02/27/2023	05/02/2023	05/02/2023	Sale		13,315,277	0.939222			415,062										0/0
Long: Euro Short: United States Dollar	E570XZMZFF32WEF	TE2300100	Currency	CITI- A76	01/30/2023	05/02/2023	05/02/2023	Sale		10,918,280	0.91589500000000			60,720										0/0
Long: Euro Short: United States Dollar	E570XZMZFF32WEF	TE2300420	Currency	CITI- A76	04/21/2023	05/02/2023	05/02/2023	Sale		1,471,425	0.91062000000000			(1,240)										0/0
Long: Euro Short: United States Dollar		TE2300425	Currency	86-	05/01/2023	05/03/2023	05/03/2023	Sale		543,065	0.91149400000000			4,059										0/0
Long: Euro Short: United States Dollar	E570XZMZFF32WEF	TE2300429	Currency	CITI- A76	05/01/2023	05/03/2023	05/03/2023	Sale		8,785	0.91066400000000			58										0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty Central Clearinghouse	Trade Date	Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
Long: Euro Short: United States Dollar.....	E570XZMZFF32WEF	TE2300336	Currency.....	CITI- A76.....	03/30/2023	05/04/2023	05/04/2023	Sale.....		1,047,874	0.914232000000000			5,974							5,974			0/0.....
Long: Euro Short: United States Dollar.....	E570XZMZFF32WEF	TE2300330	Currency.....	CITI- A76.....	03/29/2023	05/04/2023	05/04/2023	Sale.....		309,882	0.920505000000000			3,905							3,905			0/0.....
Long: Euro Short: United States Dollar.....	E570XZMZFF32WEF	TE2300434	Currency.....	CITI- A76.....	05/01/2023	05/10/2023	05/10/2023	Sale.....		438,059	0.910835999999999			(277)							(277)			0/0.....
Long: Euro Short: United States Dollar.....	E570XZMZFF32WEF	TE2300261	Currency.....	CITI- A76.....	03/14/2023	05/15/2023	05/15/2023	Sale.....		1,503,782	0.929279999999999			14,630							14,630			0/0.....
Long: Euro Short: United States Dollar.....	E570XZMZFF32WEF	TE2300431	Currency.....	CITI- A76.....	05/01/2023	05/15/2023	05/15/2023	Sale.....		463,299	0.910003000000000			(5,206)							(5,206)			0/0.....
Long: Euro Short: United States Dollar.....	E570XZMZFF32WEF	TE2300550	Currency.....	CITI- A76.....	05/12/2023	05/15/2023	05/15/2023	Sale.....		27,123,600	0.921707000000000			40,150							40,150			0/0.....
Long: Euro Short: United States Dollar.....	E570XZMZFF32WEF	TE2300566	Currency.....	CITI- A76.....	05/15/2023	05/17/2023	05/17/2023	Sale.....		943,950	0.919540000000000			(4,731)							(4,731)			0/0.....
Long: Euro Short: United States Dollar.....	E570XZMZFF32WEF	TE2300567	Currency.....	CITI- A76.....	05/15/2023	05/22/2023	05/22/2023	Sale.....		456,875	0.919287999999999			(3,317)							(3,317)			0/0.....
Long: Euro Short: United States Dollar.....	E570XZMZFF32WEF	TE2300114	Currency.....	CITI- A76.....	02/02/2023	05/22/2023	05/22/2023	Sale.....		625,584	0.909549999999999			(11,121)							(11,121)			0/0.....
Long: Euro Short: United States Dollar.....	E570XZMZFF32WEF	TE2300390	Currency.....	CITI- A76.....	04/14/2023	05/22/2023	05/22/2023	Sale.....		769,848	0.907622000000000			(15,288)							(15,288)			0/0.....
Long: Euro Short: United States Dollar.....	E570XZMZFF32WEF	TE2300393	Currency.....	CITI- A76.....	04/14/2023	05/24/2023	05/24/2023	Sale.....		2,306,732	0.907738000000000			(53,164)							(53,164)			0/0.....
Long: Euro Short: United States Dollar.....	E570XZMZFF32WEF	TE2300571	Currency.....	CITI- A76.....	05/24/2023	05/30/2023	05/30/2023	Sale.....		1,776,113	0.928995000000000			(6,075)							(6,075)			0/0.....
Long: Euro Short: United States Dollar.....	E570XZMZFF32WEF	TE2300595	Currency.....	CITI- A76.....	05/24/2023	05/30/2023	05/30/2023	Sale.....		513,586	0.923764000000000			(1,884)							(1,884)			0/0.....
Long: Euro Short: United States Dollar.....	E570XZMZFF32WEF	TE2201190	Currency.....	CITI- A76.....	11/23/2022	05/31/2023	05/31/2023	Sale.....		444,265	0.948991999999999			5,207					(10,149)		5,207			0/0.....
Long: Euro Short: United States Dollar.....	E570XZMZFF32WEF	TE2300584	Currency.....	CITI- A76.....	05/24/2023	05/31/2023	05/31/2023	Sale.....		1,209,661	0.929112999999999			(11,458)							(11,458)			0/0.....
Long: Euro Short: United States Dollar.....	E570XZMZFF32WEF	TE2300607	Currency.....	CITI- A76.....	05/31/2023	06/05/2023	06/05/2023	Sale.....		156,959	0.938635			851							851			0/0.....
Long: Euro Short: United States Dollar.....	E570XZMZFF32WEF	TE2300608	Currency.....	CITI- A76.....	05/31/2023	06/07/2023	06/07/2023	Sale.....		12,040	0.938528000000000			59							59			0/0.....
Long: Euro Short: United States Dollar.....	BN0- CITI- E570XZMZFF32WEF	TE2300610	Currency.....	BN0- CITI- E570XZMZFF32WEF	05/31/2023	06/07/2023	06/07/2023	Sale.....		643,318	0.938883000000000			3,415							3,415			0/0.....
Long: Euro Short: United States Dollar.....	E570XZMZFF32WEF	TE2300647	Currency.....	CITI- A76.....	06/07/2023	06/08/2023	06/08/2023	Sale.....		52,704,136	0.934366999999999			335,191							335,191			0/0.....
Long: Euro Short: United States Dollar.....	E570XZMZFF32WEF	TE2300653	Currency.....	CITI- A76.....	06/07/2023	06/08/2023	06/08/2023	Sale.....		1,075,595	0.934366999999999			6,841							6,841			0/0.....
Long: Euro Short: United States Dollar.....	E570XZMZFF32WEF	TE2300663	Currency.....	CITI- A76.....	06/09/2023	06/14/2023	06/14/2023	Sale.....		382,032	0.929749000000000			3,605							3,605			0/0.....

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Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A./C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
Long: Euro Short: United States Dollar	TE2300221		Currency	ES570XZMZFF32WEF CITI-A76	03/03/2023	06/15/2023	06/15/2023	Sale		7,719,076	0.934675999999999			153,387							153,387			0/0
Long: Euro Short: United States Dollar	TE2300282		Currency	ES570XZMZFF32WEF CITI-A76	03/14/2023	06/15/2023	06/15/2023	Sale		2,259,895	0.927562			27,366							27,366			0/0
Long: Euro Short: United States Dollar	TE2300332		Currency	ES570XZMZFF32WEF CITI-A76	03/29/2023	06/15/2023	06/15/2023	Sale		469,137	0.918252999999999			896							896			0/0
Long: Euro Short: United States Dollar	TE2300682		Currency	ES570XZMZFF32WEF CITI-A76	06/13/2023	06/20/2023	06/20/2023	Sale		45,954	0.926784000000000			477							477			0/0
Long: Euro Short: United States Dollar	TE2100556		Currency	ES570XZMZFF32WEF CITI-A76	06/21/2021	06/20/2023	06/20/2023	Sale		30,986	0.924398999999999			(3,137)					3,426			(3,137)		0/0
Long: Euro Short: United States Dollar	TE2300297		Currency	ES570XZMZFF32WEF CITI-A76	03/17/2023	06/20/2023	06/20/2023	Sale		151,396	0.932104999999999			2,450							2,450			0/0
Long: Euro Short: United States Dollar	TE2300664		Currency	ES570XZMZFF32WEF CITI-A76	06/09/2023	06/20/2023	06/20/2023	Sale		312,784	0.929437999999999			4,152							4,152			0/0
Long: Euro Short: United States Dollar	TE2300365		Currency	ES570XZMZFF32WEF CITI-A76	04/13/2023	06/20/2023	06/20/2023	Sale		565,956	0.901635999999999			(9,642)							(9,642)			0/0
Long: Euro Short: United States Dollar	TE2300719		Currency	ES570XZMZFF32WEF CITI-A76	06/23/2023	06/27/2023	06/27/2023	Sale		4,606,047	0.918358000000000			25,803							25,803			0/0
Long: Euro Short: United States Dollar	TE2300732		Currency	ES570XZMZFF32WEF CITI-A76	06/23/2023	06/27/2023	06/27/2023	Sale		911,409	0.918358000000000			5,106							5,106			0/0
Long: Euro Short: United States Dollar	TE2300710		Currency	ES570XZMZFF32WEF CITI-A76	06/21/2023	06/27/2023	06/27/2023	Sale		1,371,638	0.911316999999999			(2,888)							(2,888)			0/0
Long: Euro Short: United States Dollar	TE2300499		Currency	SS- ES570XZMZFF32WEF CITI-A76	05/10/2023	06/28/2023	06/28/2023	Sale		2,949,221	0.908096000000000			(29,875)							(29,875)			0/0
Long: Euro Short: United States Dollar	TE2300633		Currency	ES570XZMZFF32WEF CITI-A76	05/31/2023	06/28/2023	06/28/2023	Sale		1,240,710	0.934003000000000			22,470							22,470			0/0
Long: Euro Short: United States Dollar	TE2300572		Currency	ES570XZMZFF32WEF CITI-A76	05/24/2023	06/29/2023	06/29/2023	Sale		8,050,282	0.927405000000000			78,929							78,929			0/0
Long: Euro Short: United States Dollar	TE2200985		Currency	ES570XZMZFF32WEF CITI-A76	09/29/2022	06/30/2023	06/30/2023	Sale		59,272	1.002104000000000			5,530					(4,843)			5,530		0/0
Long: Euro Short: United States Dollar	TE2300739		Currency	ES570XZMZFF32WEF CITI-A76	06/26/2023	06/30/2023	06/30/2023	Sale		8,183,985	0.917136999999999			4,879							4,879			0/0
Long: Euro Short: United States Dollar	TE2300427		Currency	SS- ES570XZMZFF32WEF CITI-A76	05/01/2023	06/30/2023	06/30/2023	Sale		5,305,053	0.908437999999999			(47,181)							(47,181)			0/0
Long: Euro Short: United States Dollar	TE2201192		Currency	ES570XZMZFF32WEF CITI-A76	11/23/2022	06/30/2023	06/30/2023	Sale		445,087	0.947290000000000			14,883					(10,010)			14,883		0/0
Long: Euro Short: United States Dollar	TE2300735		Currency	ES570XZMZFF32WEF CITI-A76	06/26/2023	07/03/2023	07/03/2023	Sale		4,461,302	0.916772999999999			(544)							(544)			0/0
Long: Euro Short: United States Dollar	TE2300611		Currency	BMO- ES570XZMZFF32WEF CITI-A76	05/31/2023	07/03/2023	07/03/2023	Sale		2,120,952	0.937419			47,501							47,501			0/0
Long: Euro Short: United States Dollar	TE2300752		Currency	ES570XZMZFF32WEF CITI-A76	06/29/2023	06/30/2023	06/30/2023	Sale		21,757,000	0.919243999999999			63,000							63,000			0/0

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Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty Central Clearinghouse	Trade Date	Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B /A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
Long: Euro Short: United States Dollar.....	TE2300010		Currency.....	CITI- A76.....	01/04/2023	07/05/2023	07/05/2023	Sale.....		249,257	0.931671000000000			3,265										0/0.....
Long: Euro Short: United States Dollar.....	TE2300748		Currency.....	BMO- CITI- E570XZMZFF32WEF A76.....	06/28/2023	07/05/2023	07/05/2023	Sale.....		1,499,154	0.913849000000000			(9,416)										0/0.....
Long: Euro Short: United States Dollar.....	TE2300275		Currency.....	CITI- E570XZMZFF32WEF A76.....	03/14/2023	07/06/2023	07/06/2023	Sale.....		1,042,653	0.925176.....			5,666										0/0.....
Long: Euro Short: United States Dollar.....	TE2300436		Currency.....	CITI- E570XZMZFF32WEF A76.....	05/01/2023	07/11/2023	07/11/2023	Sale.....		4,406,840	0.907680000000000			(10,640)										0/0.....
Long: Euro Short: United States Dollar.....	TE2300773		Currency.....	CITI- E570XZMZFF32WEF A76.....	07/11/2023	07/12/2023	07/12/2023	Sale.....		355,937	0.910125999999999			4,325										0/0.....
Long: Euro Short: United States Dollar.....	TE2300413		Currency.....	CITI- E570XZMZFF32WEF A76.....	04/19/2023	07/17/2023	07/17/2023	Sale.....		20,123	0.926077999999999			418										0/0.....
Long: Euro Short: United States Dollar.....	TE2300263		Currency.....	CITI- E570XZMZFF32WEF A76.....	03/14/2023	07/17/2023	07/17/2023	Sale.....		382,822	0.926007000000000			14,563										0/0.....
Long: Euro Short: United States Dollar.....	TE2300333		Currency.....	CITI- E570XZMZFF32WEF A76.....	03/29/2023	07/17/2023	07/17/2023	Sale.....		410,598	0.916657999999999			12,168										0/0.....
Long: Euro Short: United States Dollar.....	TE2300743		Currency.....	CITI- E570XZMZFF32WEF A76.....	06/28/2023	07/17/2023	07/17/2023	Sale.....		49,445	0.914657999999999			1,354										0/0.....
Long: Euro Short: United States Dollar.....	TE2300777		Currency.....	CITI- E570XZMZFF32WEF A76.....	07/12/2023	07/17/2023	07/17/2023	Sale.....		18,855,635	0.901587000000000			239,615										0/0.....
Long: Euro Short: United States Dollar.....	TE2300798		Currency.....	CITI- E570XZMZFF32WEF A76.....	07/14/2023	07/17/2023	07/17/2023	Sale.....		27,403,003	0.880789000000000			15,867										0/0.....
Long: Euro Short: United States Dollar.....	TE2300796		Currency.....	CITI- E570XZMZFF32WEF A76.....	07/14/2023	07/17/2023	07/17/2023	Sale.....		9,554	0.889878999999999			(4)										0/0.....
Long: Euro Short: United States Dollar.....	TE2300807		Currency.....	CITI- E570XZMZFF32WEF A76.....	07/14/2023	07/17/2023	07/17/2023	Sale.....		618,061	0.889878999999999			(274)										0/0.....
Long: Euro Short: United States Dollar.....	TE2300283		Currency.....	CITI- E570XZMZFF32WEF A76.....	03/15/2023	07/20/2023	07/20/2023	Sale.....		109,734	0.941088000000000			5,386										0/0.....
Long: Euro Short: United States Dollar.....	TE2300666		Currency.....	CITI- E570XZMZFF32WEF A76.....	06/09/2023	07/20/2023	07/20/2023	Sale.....		391,218	0.927872000000000			13,436										0/0.....
Long: Euro Short: United States Dollar.....	TE2300317		Currency.....	CITI- E570XZMZFF32WEF A76.....	03/27/2023	07/20/2023	07/20/2023	Sale.....		544,624	0.920641000000000			14,315										0/0.....
Long: Euro Short: United States Dollar.....	TE2300778		Currency.....	CITI- E570XZMZFF32WEF A76.....	07/12/2023	07/20/2023	07/20/2023	Sale.....		26,623,560	0.901456999999999			130,440										0/0.....
Long: Euro Short: United States Dollar.....	TE2300809		Currency.....	CITI- E570XZMZFF32WEF A76.....	07/19/2023	07/20/2023	07/20/2023	Sale.....		52,088,099	0.891464999999999			(324,872)										0/0.....
Long: Euro Short: United States Dollar.....	TE2300775		Currency.....	CITI- E570XZMZFF32WEF A76.....	07/11/2023	07/25/2023	07/25/2023	Sale.....		1,420,023	0.909585999999999			6,490										0/0.....
Long: Euro Short: United States Dollar.....	TE2300846		Currency.....	CITI- E570XZMZFF32WEF A76.....	07/24/2023	07/25/2023	07/25/2023	Sale.....		1,273,684	0.902829999999999			(3,566)										0/0.....
Long: Euro Short: United States Dollar.....	TE2300501		Currency.....	BS-.....	05/10/2023	07/26/2023	07/26/2023	Sale.....		49,793	0.906668000000000			156										0/0.....

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Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty Central Clearinghouse	Trade Date	Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
Long: Euro Short: United States Dollar.....	E570XNZ7FF32WEF	TE2300538	Currency.....	CITI- A76.....	05/11/2023	07/26/2023	07/26/2023	Sale.....		1,505,887	0.913058999999999			15,372								15,372		0/0.....
Long: Euro Short: United States Dollar.....	E570XNZ7FF32WEF	TE2300573	Currency.....	CITI- A76.....	05/24/2023	07/27/2023	07/27/2023	Sale.....		1,415,635	0.925910000000000			25,076								25,076		0/0.....
Long: Euro Short: United States Dollar.....	E570XNZ7FF32WEF	TE2300721	Currency.....	CITI- A76.....	06/23/2023	07/27/2023	07/27/2023	Sale.....		3,248,941	0.916691.....			25,702								25,702		0/0.....
Long: Euro Short: United States Dollar.....	E570XNZ7FF32WEF	TE2300816	Currency.....	CITI- A76.....	07/19/2023	07/27/2023	07/27/2023	Sale.....		380,361	0.893888000000000			(6,650)								(6,650)		0/0.....
Long: Euro Short: United States Dollar.....	E570XNZ7FF32WEF	TE2300813	Currency.....	CITI- A76.....	07/19/2023	07/27/2023	07/27/2023	Sale.....		2,071,464	0.893087999999999			(38,036)								(38,036)		0/0.....
Long: Euro Short: United States Dollar.....	E570XNZ7FF32WEF	TE2300840	Currency.....	CITI- A76.....	07/19/2023	07/27/2023	07/27/2023	Sale.....		617,155	0.891166000000000			(12,623)								(12,623)		0/0.....
Long: Euro Short: United States Dollar.....	E570XNZ7FF32WEF	TE2201194	Currency.....	CITI- A76.....	11/23/2022	07/31/2023	07/31/2023	Sale.....		446,056	0.945180000000000			18,782					(9,693)			18,782		0/0.....
Long: Euro Short: United States Dollar.....	BN0.....	TE2300612	Currency.....		05/31/2023	08/01/2023	08/01/2023	Sale.....		2,946,645	0.935841000000000			81,051								81,051		0/0.....
Long: Euro Short: United States Dollar.....	E570XNZ7FF32WEF	TE2300736	Currency.....	CITI- A76.....	06/26/2023	08/03/2023	08/03/2023	Sale.....		2,753,045	0.91535.....			1,945								1,945		0/0.....
Long: Euro Short: United States Dollar.....	E570XNZ7FF32WEF	TE2300854	Currency.....	CITI- A76.....	07/27/2023	08/03/2023	08/03/2023	Sale.....		603,335	0.911599000000000			(2,048)								(2,048)		0/0.....
Long: Euro Short: United States Dollar.....	E570XNZ7FF32WEF	TE2300896	Currency.....	CITI- A76.....	08/07/2023	08/08/2023	08/08/2023	Sale.....		1,264,944	0.909131000000000			(6,096)								(6,096)		0/0.....
Long: Euro Short: United States Dollar.....	E570XNZ7FF32WEF	TE2300680	Currency.....	CITI- A76.....	06/13/2023	08/10/2023	08/10/2023	Sale.....		4,858,529	0.923684999999999			86,299								86,299		0/0.....
Long: Euro Short: United States Dollar.....	E570XNZ7FF32WEF	TE2300771	Currency.....	CITI- A76.....	07/10/2023	08/10/2023	08/10/2023	Sale.....		2,198,730	0.909201999999999			3,970								3,970		0/0.....
Long: Euro Short: United States Dollar.....	E570XNZ7FF32WEF	TE2300960	Currency.....	CITI- A76.....	08/11/2023	08/15/2023	08/15/2023	Sale.....		1,259,020	0.913409000000000			(978)								(978)		0/0.....
Long: Euro Short: United States Dollar.....	E570XNZ7FF32WEF	TE2300848	Currency.....	CITI- A76.....	07/24/2023	08/15/2023	08/15/2023	Sale.....		467,430	0.901959999999999			(6,217)								(6,217)		0/0.....
Long: Euro Short: United States Dollar.....	E570XNZ7FF32WEF	TE2300892	Currency.....	CITI- A76.....	08/07/2023	08/16/2023	08/16/2023	Sale.....		1,320,432	0.908792999999999			(11,592)								(11,592)		0/0.....
Long: Euro Short: United States Dollar.....	E570XNZ7FF32WEF	TE2300880	Currency.....	CITI- A76.....	08/02/2023	08/17/2023	08/17/2023	Sale.....		1,204,797	0.913016999999999			(6,952)								(6,952)		0/0.....
Long: Euro Short: United States Dollar.....	E570XNZ7FF32WEF	TE2300855	Currency.....	CITI- A76.....	07/27/2023	08/17/2023	08/17/2023	Sale.....		1,155,511	0.910992000000000			(9,215)								(9,215)		0/0.....
Long: Euro Short: United States Dollar.....	E570XNZ7FF32WEF	TE2300976	Currency.....	CITI- A76.....	08/15/2023	08/24/2023	08/24/2023	Sale.....		1,199,831	0.916796000000000			(7,486)								(7,486)		0/0.....
Long: Euro Short: United States Dollar.....	E570XNZ7FF32WEF	TE2301004	Currency.....	CITI- A76.....	08/21/2023	08/25/2023	08/25/2023	Sale.....		1,253,618	0.917344999999999			(15,011)								(15,011)		0/0.....
Long: Euro Short: United States Dollar.....	E570XNZ7FF32WEF	TE2300772	Currency.....	CITI- A76.....	07/10/2023	08/30/2023	08/30/2023	Sale.....		521,629	0.908310999999999			(3,835)								(3,835)		0/0.....

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty Central Clearinghouse	Trade Date	Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
Long: Euro Short: United States Dollar.....	E570XZMZFF32WEF	TE2300893	Currency.....	CITI- A76.....	08/07/2023	08/30/2023	08/30/2023	Sale.....		19,861,693	0.908193000000000			(148,599)										0/0.....
Long: Euro Short: United States Dollar.....	E570XZMZFF32WEF	TE2300437	Currency.....	CITI- A76.....	05/01/2023	08/30/2023	08/30/2023	Sale.....		3,295,885	0.905428000000000			(34,617)										0/0.....
Long: Euro Short: United States Dollar.....	E570XZMZFF32WEF	TE2201196	Currency.....	CITI- A76.....	11/23/2022	08/31/2023	08/31/2023	Sale.....		513,567	0.943307000000000			12,232					(10,870)					0/0.....
Long: Euro Short: United States Dollar.....	E570XZMZFF32WEF	TE2300984	Currency.....	CITI- A76.....	08/16/2023	09/01/2023	09/01/2023	Sale.....		1,198,027	0.918177000000000			(9,202)										0/0.....
Long: Euro Short: United States Dollar.....		TE2300613	Currency.....	BMO- CITI-.....	05/31/2023	09/01/2023	09/01/2023	Sale.....		3,058,552	0.934232999999999			29,583										0/0.....
Long: Euro Short: United States Dollar.....	E570XZMZFF32WEF	TE2300737	Currency.....	CITI- A76.....	06/26/2023	09/05/2023	09/05/2023	Sale.....		1,028,642	0.913826000000000			(22,043)										0/0.....
Long: Euro Short: United States Dollar.....	E570XZMZFF32WEF	TE2301034	Currency.....	CITI- A76.....	08/28/2023	09/05/2023	09/05/2023	Sale.....		1,243,041	0.925150999999999			(11,563)										0/0.....
Long: Euro Short: United States Dollar.....	E570XZMZFF32WEF	TE2300997	Currency.....	CITI- A76.....	08/21/2023	09/05/2023	09/05/2023	Sale.....		1,198,863	0.917536000000000			(20,928)										0/0.....
Long: Euro Short: United States Dollar.....	E570XZMZFF32WEF	TE2300959	Currency.....	CITI- A76.....	08/09/2023	09/05/2023	09/05/2023	Sale.....		804,459	0.909507999999999			(20,958)										0/0.....
Long: Euro Short: United States Dollar.....	E570XZMZFF32WEF	TE2301040	Currency.....	CITI- A76.....	08/29/2023	09/11/2023	09/11/2023	Sale.....		1,194,606	0.920806000000000			(12,546)										0/0.....
Long: Euro Short: United States Dollar.....	E570XZMZFF32WEF	TE2301074	Currency.....	CITI- A76.....	09/06/2023	09/11/2023	09/11/2023	Sale.....		1,231,244	0.934015000000000			4,546										0/0.....
Long: Euro Short: United States Dollar.....	E570XZMZFF32WEF	TE2300850	Currency.....	CITI- A76.....	07/24/2023	09/15/2023	09/15/2023	Sale.....		468,142	0.900588999999999			(18,439)										0/0.....
Long: Euro Short: United States Dollar.....	E570XZMZFF32WEF	TE2300882	Currency.....	CITI- A76.....	08/02/2023	09/18/2023	09/18/2023	Sale.....		449,756	0.911606000000000			(12,060)										0/0.....
Long: Euro Short: United States Dollar.....	E570XZMZFF32WEF	TE2301079	Currency.....	CITI- A76.....	09/12/2023	09/18/2023	09/18/2023	Sale.....		1,232,564	0.933014000000000			(4,882)										0/0.....
Long: Euro Short: United States Dollar.....	E570XZMZFF32WEF	TE2300894	Currency.....	CITI- A76.....	08/07/2023	09/18/2023	09/18/2023	Sale.....		5,827,662	0.907353999999999			(182,724)										0/0.....
Long: Euro Short: United States Dollar.....	E570XZMZFF32WEF	TE2300298	Currency.....	CITI- A76.....	03/17/2023	09/20/2023	09/20/2023	Sale.....		162,012	0.928332999999999			(741)										0/0.....
Long: Euro Short: United States Dollar.....	E570XZMZFF32WEF	TE2301068	Currency.....	CITI- A76.....	09/06/2023	09/21/2023	09/21/2023	Sale.....		1,178,810	0.933145			(6,210)										0/0.....
Long: Euro Short: United States Dollar.....	E570XZMZFF32WEF	TE2301006	Currency.....	CITI- A76.....	08/21/2023	09/25/2023	09/25/2023	Sale.....		13,259	0.915967999999999			(412)										0/0.....
Long: Euro Short: United States Dollar.....	E570XZMZFF32WEF	TE2301136	Currency.....	CITI- A76.....	09/25/2023	09/26/2023	09/26/2023	Sale.....		26,746,813	0.944589000000000			(6,594)										0/0.....
Long: Euro Short: United States Dollar.....	E570XZMZFF32WEF	TE2301142	Currency.....	CITI- A76.....	09/26/2023	09/27/2023	09/27/2023	Sale.....		1,219,643	0.942899000000000			(10,820)										0/0.....
Long: Euro Short: United States Dollar.....	E570XZMZFF32WEF	TE2301130	Currency.....	CITI- A76.....	09/20/2023	09/29/2023	09/29/2023	Sale.....		1,176,887	0.934688999999999			(12,262)										0/0.....

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25	
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Consider- ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz- ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination- Deferred	Hedge Effectiveness at Inception and at Termination (b)	
Long: Euro Short: United States Dollar	E570ZMZ7FF32NEF	TE2300753	Currency, A76	CITI	06/29/2023	10/02/2023	10/02/2023	Sale		6,111,196	0.914896000000000			(242,207)								(242,207)			0/0
Long: Euro Short: United States Dollar	E570ZMZ7FF32NEF	TE2300069	Currency, A76	CITI	01/20/2023	10/02/2023	10/02/2023	Sale		1,997,923	0.909727999999999			(90,024)								(90,024)			0/0
Long: Euro Short: United States Dollar	E570ZMZ7FF32NEF	TE2300614	Currency, BMO	CITI	05/31/2023	10/02/2023	10/02/2023	Sale		1,846,469	0.932605000000000			(38,836)								(38,836)			0/0
Long: Euro Short: United States Dollar	E570ZMZ7FF32NEF	TE2301076	Currency, A76	CITI	09/06/2023	10/04/2023	10/04/2023	Sale		67,526	0.932972000000000			(1,423)								(1,423)			0/0
Long: Euro Short: United States Dollar	E570ZMZ7FF32NEF	TE2300999	Currency, A76	CITI	08/21/2023	10/05/2023	10/05/2023	Sale		5,771,464	0.916189000000000			(203,198)								(203,198)			0/0
Long: Euro Short: United States Dollar	E570ZMZ7FF32NEF	TE2301178	Currency, BMO	CITI	10/02/2023	10/05/2023	10/05/2023	Sale		535,776	0.951890000000000			1,279								1,279			0/0
Long: Euro Short: United States Dollar	E570ZMZ7FF32NEF	TE2301146	Currency, BMO	CITI	09/26/2023	10/05/2023	10/05/2023	Sale		1,835,236	0.942658			(13,459)								(13,459)			0/0
Long: Euro Short: United States Dollar	E570ZMZ7FF32NEF	TE2301077	Currency, A76	CITI	09/06/2023	10/11/2023	10/11/2023	Sale		11,655	0.932668000000000			(107)								(107)			0/0
Long: Euro Short: United States Dollar	E570ZMZ7FF32NEF	TE2301193	Currency, A76	CITI	10/11/2023	10/13/2023	10/13/2023	Sale		1,220,265	0.942417999999999			(12,363)								(12,363)			0/0
Long: Euro Short: United States Dollar	E570ZMZ7FF32NEF	TE2301208	Currency, A76	CITI	10/13/2023	10/16/2023	10/16/2023	Sale		66,761,824	0.950543000000000			185,303								185,303			0/0
Long: Euro Short: United States Dollar	E570ZMZ7FF32NEF	TE2301211	Currency, A76	CITI	10/13/2023	10/16/2023	10/16/2023	Sale		18,911,683	0.951783000000000			77,219								77,219			0/0
Long: Euro Short: United States Dollar	E570ZMZ7FF32NEF	TE2301069	Currency, A76	CITI	09/06/2023	10/23/2023	10/23/2023	Sale		440,055	0.931701			(4,246)								(4,246)			0/0
Long: Euro Short: United States Dollar	E570ZMZ7FF32NEF	TE2301141	Currency, A76	CITI	09/26/2023	10/26/2023	10/26/2023	Sale		1,168,024	0.941760999999999			(8,294)								(8,294)			0/0
Long: Euro Short: United States Dollar	E570ZMZ7FF32NEF	TE2301221	Currency, A76	CITI	10/18/2023	10/26/2023	10/26/2023	Sale		1,211,578	0.949174999999999			867								867			0/0
Long: Euro Short: United States Dollar	E570ZMZ7FF32NEF	TE2301241	Currency, A76	CITI	10/24/2023	10/26/2023	10/26/2023	Sale		60,880,537	0.943129			(344,509)								(344,509)			0/0
Long: Euro Short: United States Dollar	E570ZMZ7FF32NEF	TE2301009	Currency, A76	CITI	08/21/2023	10/31/2023	10/31/2023	Sale		544,005	0.914418999999999			(18,202)								(18,202)			0/0
Long: Euro Short: United States Dollar	E570ZMZ7FF32NEF	TE2300851	Currency, A76	CITI	07/24/2023	10/31/2023	10/31/2023	Sale		403,421	0.898594			(20,246)								(20,246)			0/0
Long: Euro Short: United States Dollar	E570ZMZ7FF32NEF	TE2300615	Currency, BMO	CITI	05/31/2023	11/01/2023	11/01/2023	Sale		1,469,310	0.931168			(27,596)								(27,596)			0/0
Long: Euro Short: United States Dollar	E570ZMZ7FF32NEF	TE2301222	Currency, A76	CITI	10/18/2023	11/03/2023	11/03/2023	Sale		74,435	0.948872000000000			1,375								1,375			0/0
Long: Euro Short: United States Dollar	E570ZMZ7FF32NEF	TE2301269	Currency, A76	CITI	11/02/2023	11/07/2023	11/07/2023	Sale		19,261,686	0.938137			46,212								46,212			0/0
Long: Euro Short: United States Dollar	E570ZMZ7FF32NEF	TE2300977	Currency, A76	CITI	08/15/2023	11/07/2023	11/07/2023	Sale		109,463	0.913551			(2,613)								(2,613)			0/0

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Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)	
Long: Euro Short: United States Dollar.....	TE2301050		Currency.....	E570XZMZ7FF32WNEF A76.....	08/30/2023	11/07/2023	11/07/2023	Sale.....		107,382	0.912633999999999			(2,669).....								(2,669)			0/0.....
Long: Euro Short: United States Dollar.....	TE2301267		Currency.....		10/30/2023	11/08/2023	11/08/2023	Sale.....		1,454,652	0.941806000000000			12,138.....								12,138			0/0.....
Long: Euro Short: United States Dollar.....	TE2301318		Currency.....	BMO.....	11/07/2023	11/10/2023	11/10/2023	Sale.....		1,142,271	0.936729999999999			(528).....								(528)			0/0.....
Long: Euro Short: United States Dollar.....	TE2301188		Currency.....	E570XZMZ7FF32WNEF A76.....	10/03/2023	11/13/2023	11/13/2023	Sale.....		5,541,483	0.954211999999999			111,386.....								111,386			0/0.....
Long: Euro Short: United States Dollar.....	TE2301223		Currency.....	E570XZMZ7FF32WNEF A76.....	10/18/2023	11/13/2023	11/13/2023	Sale.....		7,007	0.948482999999999			98.....								98			0/0.....
Long: Euro Short: United States Dollar.....	TE2301233		Currency.....	E570XZMZ7FF32WNEF A76.....	10/20/2023	11/17/2023	11/17/2023	Sale.....		1,167,121	0.942490000000000			30,504.....								30,504			0/0.....
Long: Euro Short: United States Dollar.....	TE2301323		Currency.....	E570XZMZ7FF32WNEF A76.....	11/10/2023	11/17/2023	11/17/2023	Sale.....		1,068,729	0.935691000000000			20,021.....								20,021			0/0.....
Long: Euro Short: United States Dollar.....	TE2301344		Currency.....	E570XZMZ7FF32WNEF A76.....	11/16/2023	11/28/2023	11/28/2023	Sale.....		543,070	0.920691999999999			5,980.....								5,980			0/0.....
Long: Euro Short: United States Dollar.....	TE2301371		Currency.....	E570XZMZ7FF32WNEF A76.....	11/27/2023	11/28/2023	11/28/2023	Sale.....		229,683	0.914301999999999			918.....								918			0/0.....
Long: Euro Short: United States Dollar.....	TE2300616		Currency.....	BMO.....	05/31/2023	12/01/2023	12/01/2023	Sale.....		1,311,900	0.929865000000000			9,912.....								9,912			0/0.....
Long: Euro Short: United States Dollar.....	TE2301412		Currency.....	BMO.....	12/13/2023	12/15/2023	12/15/2023	Sale.....		1,198,467	0.926182999999999			13,154.....								13,154			0/0.....
Long: Euro Short: United States Dollar.....	TE2301232		Currency.....	E570XZMZ7FF32WNEF A76.....	10/20/2023	12/18/2023	12/18/2023	Sale.....		435,582	0.941269000000000			11,933.....								11,933			0/0.....
Long: Euro Short: United States Dollar.....	TE2301345		Currency.....	E570XZMZ7FF32WNEF A76.....	11/16/2023	12/18/2023	12/18/2023	Sale.....		271,751	0.919958999999999			1,124.....								1,124			0/0.....
Long: Euro Short: United States Dollar.....	TE2301322		Currency.....	E570XZMZ7FF32WNEF A76.....	11/10/2023	12/18/2023	12/18/2023	Sale.....		31,986	0.934535.....			641.....								641			0/0.....
Long: Euro Short: United States Dollar.....	TE2301395		Currency.....	E570XZMZ7FF32WNEF A76.....	12/07/2023	12/18/2023	12/18/2023	Sale.....		8,179,502	0.926706999999999			94,068.....								94,068			0/0.....
Long: Euro Short: United States Dollar.....	TE2301441		Currency.....	E570XZMZ7FF32WNEF A76.....	12/18/2023	12/20/2023	12/20/2023	Sale.....		1,014	0.915667000000000			5.....								5			0/0.....
Long: Euro Short: United States Dollar.....	TE2300299		Currency.....	E570XZMZ7FF32WNEF A76.....	03/17/2023	12/20/2023	12/20/2023	Sale.....		152,477	0.925497000000000			2,378.....								2,378			0/0.....
Long: Euro Short: United States Dollar.....	TE2301426		Currency.....	E570XZMZ7FF32WNEF A76.....	12/14/2023	12/22/2023	12/22/2023	Sale.....		725,391	0.909854000000000			1,434.....								1,434			0/0.....
Long: Polish Zloty Short: United States Dollar.....	TE2200988		Currency.....	E570XZMZ7FF32WNEF A76.....	09/29/2022	01/03/2023	01/03/2023	Sale.....		371,849	5.029887000000000			50,297.....					(54,400).....			50,297			0/0.....
Long: Polish Zloty Short: United States Dollar.....	TE2201092		Currency.....	E570XZMZ7FF32WNEF A76.....	11/03/2022	01/03/2023	01/03/2023	Sale.....		308,401	4.863880000000000			30,154.....					(33,517).....			30,154			0/0.....
Long: Polish Zloty Short: United States Dollar.....	TE2300048		Currency.....	E570XZMZ7FF32WNEF A76.....	01/13/2023	01/17/2023	01/17/2023	Sale.....		87,305	4.337200000000000			(134).....								(134)			0/0.....

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty Central Clearinghouse	Trade Date	Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
Long: Polish Zloty Short: United States Dollar.....	TE2300063	CITI-	Currency.....	E570XNZ7FF32WEF	01/19/2023	01/20/2023	01/20/2023	Sale.....		385,076	4.353589000000000			808										0/0.....
Long: Polish Zloty Short: United States Dollar.....	TE2300079	CITI-	Currency.....	E570XNZ7FF32WEF	01/26/2023	01/27/2023	01/27/2023	Sale.....		387,270	4.329550000000000			(970)										0/0.....
Long: Polish Zloty Short: United States Dollar.....	TE2201093	CITI-	Currency.....	E570XNZ7FF32WEF	11/03/2022	01/31/2023	01/31/2023	Sale.....		266,366	4.880409999999999			33,152					(29,498)			33,152		0/0.....
Long: Polish Zloty Short: United States Dollar.....	TE2201166	CITI-	Currency.....	E570XNZ7FF32WEF	11/17/2022	01/31/2023	01/31/2023	Sale.....		657,468	4.6105			40,930					(32,409)			40,930		0/0.....
Long: Polish Zloty Short: United States Dollar.....	TE2300050	CITI-	Currency.....	E570XNZ7FF32WEF	01/13/2023	01/31/2023	01/31/2023	Sale.....		321,197	4.341000000000000			52								52		0/0.....
Long: Polish Zloty Short: United States Dollar.....	TE2300091	CITI-	Currency.....	E570XNZ7FF32WEF	01/30/2023	02/03/2023	02/03/2023	Sale.....		366,493	4.338029999999999			236								236		0/0.....
Long: Polish Zloty Short: United States Dollar.....	TE2300092	CITI-	Currency.....	E570XNZ7FF32WEF	01/30/2023	02/06/2023	02/06/2023	Sale.....		539,313	4.338849999999999			(9,758)								(9,758)		0/0.....
Long: Polish Zloty Short: United States Dollar.....	TE2300115	CITI-	Currency.....	E570XNZ7FF32WEF	02/06/2023	02/09/2023	02/09/2023	Sale.....		36,444	4.390270000000000			(165)								(165)		0/0.....
Long: Polish Zloty Short: United States Dollar.....	TE2201094	CITI-	Currency.....	E570XNZ7FF32WEF	11/03/2022	02/28/2023	02/28/2023	Sale.....		483,466	4.887300000000000			50,143					(54,009)			50,143		0/0.....
Long: Polish Zloty Short: United States Dollar.....	TE2300093	CITI-	Currency.....	E570XNZ7FF32WEF	01/30/2023	02/28/2023	02/28/2023	Sale.....		1,420,591	4.345100000000000			(29,455)								(29,455)		0/0.....
Long: Polish Zloty Short: United States Dollar.....	TE2300201	CITI-	Currency.....	E570XNZ7FF32WEF	02/27/2023	03/07/2023	03/07/2023	Sale.....		959,890	4.448425000000000			3,449								3,449		0/0.....
Long: Polish Zloty Short: United States Dollar.....	TE2300223	CITI-	Currency.....	E570XNZ7FF32WEF	03/03/2023	03/15/2023	03/15/2023	Sale.....		191,934	4.428600000000000			(1,358)								(1,358)		0/0.....
Long: Polish Zloty Short: United States Dollar.....	TE2300265	CITI-	Currency.....	E570XNZ7FF32WEF	03/14/2023	03/15/2023	03/15/2023	Sale.....		1,036,462	4.382609999999999			(17,998)								(17,998)		0/0.....
Long: Polish Zloty Short: United States Dollar.....	TE2300266	CITI-	Currency.....	E570XNZ7FF32WEF	03/14/2023	03/30/2023	03/30/2023	Sale.....		193,761	4.386849999999999			4,647								4,647		0/0.....
Long: Polish Zloty Short: United States Dollar.....	TE2201002	CITI-	Currency.....	E570XNZ7FF32WEF	10/05/2022	03/31/2023	03/31/2023	Sale.....		145,495	5.015500000000000			23,893					(19,742)			23,893		0/0.....
Long: Polish Zloty Short: United States Dollar.....	TE2200864	CITI-	Currency.....	E570XNZ7FF32WEF	08/29/2022	03/31/2023	03/31/2023	Sale.....		1,579,592	4.887800000000000			212,572					(168,663)			212,572		0/0.....
Long: Polish Zloty Short: United States Dollar.....	TE2300203	CITI-	Currency.....	E570XNZ7FF32WEF	02/27/2023	03/31/2023	03/31/2023	Sale.....		958,431	4.455199999999999			32,737								32,737		0/0.....
Long: Polish Zloty Short: United States Dollar.....	TE2300094	CITI-	Currency.....	E570XNZ7FF32WEF	01/30/2023	03/31/2023	03/31/2023	Sale.....		887,932	4.355609999999999			9,932								9,932		0/0.....
Long: Polish Zloty Short: United States Dollar.....	TE2300312	CITI-	Currency.....	E570XNZ7FF32WEF	03/27/2023	03/31/2023	03/31/2023	Sale.....		202,422	4.347351999999999			1,847								1,847		0/0.....
Long: Polish Zloty Short: United States Dollar.....	TE2300204	CITI-	Currency.....	E570XNZ7FF32WEF	02/27/2023	04/17/2023	04/17/2023	Sale.....		926,755	4.461000000000000			48,339								48,339		0/0.....
Long: Polish Zloty Short: United States Dollar.....	TE2300313	CITI-	Currency.....	E570XNZ7FF32WEF	03/27/2023	04/17/2023	04/17/2023	Sale.....		2,478,598	4.351250000000000			65,124								65,124		0/0.....

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Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty Central Clearinghouse	Trade Date	Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
Long: Polish Zloty Short: United States Dollar.....CITI-		TE2300953	Currency.....	E570XZMZFF32WEF	08/07/2023	10/26/2023	10/26/2023	Sale		266,097	4,038,142,999,999,999			(11,431)										0/0
Long: Polish Zloty Short: United States Dollar.....CITI-		TE2301219	Currency.....	E570XZMZFF32WEF							98													0/0
Long: Polish Zloty Short: United States Dollar.....A76			Currency.....		10/18/2023	11/13/2023	11/13/2023	Sale		38,884	03			864								864		0/0
Long: Polish Zloty Short: United States Dollar.....CITI-		TE2301320	Currency.....	E570XZMZFF32WEF																				0/0
Long: Polish Zloty Short: United States Dollar.....A76			Currency.....		11/08/2023	11/13/2023	11/13/2023	Sale		445,034	04			410								410		0/0
Long: Polish Zloty Short: United States Dollar.....CITI-		TE2300980	Currency.....	E570XZMZFF32WEF																				0/0
Long: Polish Zloty Short: United States Dollar.....CITI-		TE2301351	Currency.....	E570XZMZFF32WEF	08/15/2023	11/13/2023	11/13/2023	Sale		26,674	4,123799			(107)								(107)		0/0
Long: Polish Zloty Short: United States Dollar.....A76			Currency.....		11/21/2023	11/22/2023	11/22/2023	Sale		457,982	3,996619			(2,288)								(2,288)		0/0
Long: Polish Zloty Short: United States Dollar.....CITI-		TE2301403	Currency.....	E570XZMZFF32WEF																				0/0
Long: Polish Zloty Short: United States Dollar.....A76			Currency.....		12/11/2023	12/14/2023	12/14/2023	Sale		209,629	97			5,527								5,527		0/0
Long: Polish Zloty Short: United States Dollar.....CITI-		TE2301446	Currency.....	E570XZMZFF32WEF																				0/0
Long: Polish Zloty Short: United States Dollar.....A76			Currency.....		12/19/2023	12/22/2023	12/22/2023	Sale		214,574	98			15								15		0/0
Long: United States Dollar Short: British Pounds.....CITI-		TE2201308	Currency.....	E570XZMZFF32WEF																				0/0
Long: United States Dollar Short: British Pounds.....A76			Currency.....		12/29/2022	01/03/2023	01/03/2023	Sale		10,887	998			55								55		0/0
Long: United States Dollar Short: British Pounds.....CITI-		TE2200330	Currency.....	E570XZMZFF32WEF																				0/0
Long: United States Dollar Short: British Pounds.....A76			Currency.....		03/30/2022	01/03/2023	01/03/2023	Sale		245	001			21								(21)		0/0
Long: United States Dollar Short: British Pounds.....CITI-		TE2101310	Currency.....	E570XZMZFF32WEF																				0/0
Long: United States Dollar Short: British Pounds.....A76			Currency.....		12/29/2021	01/03/2023	01/03/2023	Sale		100,085	998			10,706								10,706		0/0
Long: United States Dollar Short: British Pounds.....CITI-		TE2201124	Currency.....	E570XZMZFF32WEF																				0/0
Long: United States Dollar Short: British Pounds.....A76			Currency.....		11/10/2022	01/12/2023	01/12/2023	Sale		3,335,392	001			(126,671)								(126,671)		0/0
Long: United States Dollar Short: British Pounds.....CITI-		TE2300023	Currency.....	E570XZMZFF32WEF																				0/0
Long: United States Dollar Short: British Pounds.....A76			Currency.....		01/11/2023	01/12/2023	01/12/2023	Sale		6,375,301	998			(15,682)								(15,682)		0/0
Long: United States Dollar Short: British Pounds.....CITI-		TE2200902	Currency.....	E570XZMZFF32WEF																				0/0
Long: United States Dollar Short: British Pounds.....A76			Currency.....		09/12/2022	01/13/2023	01/13/2023	Sale		13,872,007	001			(606,274)								(606,274)		0/0
Long: United States Dollar Short: British Pounds.....CITI-		TE2000691	Currency.....	E570XZMZFF32WEF																				0/0
Long: United States Dollar Short: British Pounds.....A76			Currency.....		10/06/2020	01/13/2023	01/13/2023	Sale		47,189,051	999			2,883,574								2,883,574		0/0
Long: United States Dollar Short: British Pounds.....CITI-		TE2000883	Currency.....	E570XZMZFF32WEF																				0/0
Long: United States Dollar Short: British Pounds.....A76			Currency.....		12/09/2020	01/13/2023	01/13/2023	Sale		4,338,916	004			396,171								396,171		0/0
Long: United States Dollar Short: British Pounds.....CITI-		TE2100403	Currency.....	E570XZMZFF32WEF																				0/0
Long: United States Dollar Short: British Pounds.....A76			Currency.....		05/13/2021	01/13/2023	01/13/2023	Sale		12,469,578	004			1,636,700								1,636,700		0/0
Long: United States Dollar Short: British Pounds.....CITI-		TE2300031	Currency.....	E570XZMZFF32WEF																				0/0
Long: United States Dollar Short: British Pounds.....A76			Currency.....		01/12/2023	01/13/2023	01/13/2023	Sale		8,325,896	004			5,286								5,286		0/0
Long: United States Dollar Short: British Pounds.....CITI-		TE2200910	Currency.....	E570XZMZFF32WEF																				0/0
Long: United States Dollar Short: British Pounds.....A76			Currency.....		09/14/2022	01/17/2023	01/17/2023	Sale		795,552	995			(46,872)								(46,872)		0/0
Long: United States Dollar Short: British Pounds.....CITI-		TE2300019	Currency.....	E570XZMZFF32WEF																				0/0
Long: United States Dollar Short: British Pounds.....A76			Currency.....		01/10/2023	01/17/2023	01/17/2023	Sale		930,979	999			(8,994)								(8,994)		0/0
Long: United States Dollar Short: British Pounds.....CITI-		TE2300032	Currency.....	E570XZMZFF32WEF																				0/0
Long: United States Dollar Short: British Pounds.....A76			Currency.....		01/12/2023	01/17/2023	01/17/2023	Sale		22,730,152	998			(103,201)								(103,201)		0/0
Long: United States Dollar Short: British Pounds.....CIBc-		TE2200916	Currency.....	94930010DKV041VN																				0/0
Long: United States Dollar Short: British Pounds.....031			Currency.....		09/14/2022	01/17/2023	01/17/2023	Sale		1,248,424	995			(74,715)								(74,715)		0/0

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Description	Description of Item(s) Hedged, Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Undiscounted Premium (Received) Paid	Consider- ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz- ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)	
Long: United States Dollar Short: British Pounds.....		TE230040	Currency.....	NTX-023	01/13/2023	01/17/2023	01/17/2023	Sale		2,806,379	0.82169300000000			(25,250)								(25,250)			0/0.....
Long: United States Dollar Short: British Pounds.....		TE230047	Currency.....	CITI-076	01/13/2023	01/17/2023	01/17/2023	Sale		17,164	0.82162500000000			(153)								(153)			0/0.....
Long: United States Dollar Short: British Pounds.....		TE220121	Currency.....	CIBC-031	11/10/2022	01/20/2023	01/20/2023	Sale		2,027,728	0.85846500000000			(125,298)					67,320			(125,298)			0/0.....
Long: United States Dollar Short: British Pounds.....		TE230035	Currency.....	CIBC-031	01/13/2023	01/20/2023	01/20/2023	Sale		1,061,950	0.82196999999999			(17,685)								(17,685)			0/0.....
Long: United States Dollar Short: British Pounds.....		TE230060	Currency.....	NTX-076	01/18/2023	01/20/2023	01/20/2023	Sale		19,577,071	0.81116200000000			(64,315)								(64,315)			0/0.....
Long: United States Dollar Short: British Pounds.....		TE2201295	Currency.....	CIBC-023	12/28/2022	01/23/2023	01/23/2023	Sale		3,880,227	0.82497500000000			(79,589)					(27,098)			(79,589)			0/0.....
Long: United States Dollar Short: British Pounds.....		TE200096	Currency.....	CIBC-031	01/30/2020	01/24/2023	01/24/2023	Sale		6,311,135	0.74721700000000			503,882					(634,820)			503,882			0/0.....
Long: United States Dollar Short: British Pounds.....		TE2201274	Currency.....	NTX-023	12/21/2022	01/24/2023	01/24/2023	Sale		2,421,520	0.825928			(41,380)					(14,152)			(41,380)			0/0.....
Long: United States Dollar Short: British Pounds.....		TE2201296	Currency.....	CIBC-023	12/28/2022	01/24/2023	01/24/2023	Sale		1,259,014	0.82495300000000			(20,004)					(8,835)			(20,004)			0/0.....
Long: United States Dollar Short: British Pounds.....		TE230061	Currency.....	CITI-076	01/18/2023	01/24/2023	01/24/2023	Sale		7,735,445	0.81108000000000			9,248								9,248			0/0.....
Long: United States Dollar Short: British Pounds.....		TE230017	Currency.....	CIBC-031	01/10/2023	01/30/2023	01/30/2023	Sale		4,917,202	0.82190700000000			(86,556)								(86,556)			0/0.....
Long: United States Dollar Short: British Pounds.....		TE230025	Currency.....	CITI-076	01/11/2023	01/31/2023	01/31/2023	Sale		18,905	0.82427600000000			(279)								(279)			0/0.....
Long: United States Dollar Short: British Pounds.....		TE230041	Currency.....	NTX-023	01/13/2023	01/31/2023	01/31/2023	Sale		464,041	0.82139200000000			(5,205)								(5,205)			0/0.....
Long: United States Dollar Short: British Pounds.....		TE230076	Currency.....	CIBC-023	01/25/2023	01/31/2023	01/31/2023	Sale		4,288,496	0.80683700000000			28,747								28,747			0/0.....
Long: United States Dollar Short: British Pounds.....		TE230078	Currency.....	CITI-076	01/26/2023	01/31/2023	01/31/2023	Sale		99,241	0.80812600000000			508								508			0/0.....
Long: United States Dollar Short: British Pounds.....		TE2200429	Currency.....	CITI-076	04/28/2022	01/31/2023	01/31/2023	Sale		27,836	0.79987200000000			425					(1,030)			425			0/0.....
Long: United States Dollar Short: British Pounds.....		TE2101255	Currency.....	CIBC-076	12/28/2021	01/31/2023	01/31/2023	Sale		275,686	0.74693799999999			22,178					(27,775)			22,178			0/0.....
Long: United States Dollar Short: British Pounds.....		TE2101339	Currency.....	CITI-076	12/29/2021	01/31/2023	01/31/2023	Sale		61,014	0.74430600000000			5,106					(6,340)			5,106			0/0.....
Long: United States Dollar Short: British Pounds.....		TE2300108	Currency.....	CIBC-031	02/01/2023	02/03/2023	02/03/2023	Sale		786,353	0.80755900000000			17,527								17,527			0/0.....
Long: United States Dollar Short: British Pounds.....		TE2300120	Currency.....	CIBC-031	02/07/2023	02/13/2023	02/13/2023	Sale		3,186,726	0.83335000000000			(36,181)								(36,181)			0/0.....
Long: United States Dollar Short: British Pounds.....		TE2200903	Currency.....	A76	09/12/2022	02/14/2023	02/14/2023	Sale		2,621,288	0.85416400000000			(100,789)					75,010			(100,789)			0/0.....

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Long: United States Dollar Short: British Pounds.....	TE2201223		Currency.....	E570DZMZFF32WFEF CITI- A76	12/13/2022	02/14/2023	02/14/2023	Sale		11,770,730	0.805701			240,933					(350,124)			240,933		0/0
Long: United States Dollar Short: British Pounds.....	TE2101166		Currency.....	E570DZMZFF32WFEF A76	12/13/2021	02/14/2023	02/14/2023	Sale		18,325,507	0.7546119999999999			1,513,337					(1,672,553)			1,513,337		0/0
Long: United States Dollar Short: British Pounds.....	TE2201152		Currency.....	NTX- 549300E/62W0K0Z1/023	11/15/2022	02/14/2023	02/14/2023	Sale		1,684,625	0.8385460000000000			(32,389)					16,327			(32,389)		0/0
Long: United States Dollar Short: British Pounds.....	TE2300144		Currency.....	NTX- 549300E/62W0K0Z1/023	02/13/2023	02/14/2023	02/14/2023	Sale		2,856,370	0.8240819999999999			(5,362)								(5,362)		0/0
Long: United States Dollar Short: British Pounds.....	TE2200906		Currency.....	NTX- 549300E/62W0K0Z1/023	09/14/2022	02/15/2023	02/15/2023	Sale		374,987	0.8628430000000000			(13,343)					14,657			(13,343)		0/0
Long: United States Dollar Short: British Pounds.....	TE2200911		Currency.....	E570DZMZFF32WFEF CITI- A76	09/14/2022	02/15/2023	02/15/2023	Sale		1,048,927	0.8620202000000000			(36,267)					39,937			(36,267)		0/0
Long: United States Dollar Short: British Pounds.....	TE2300141		Currency.....	E570DZMZFF32WFEF A76	02/13/2023	02/15/2023	02/15/2023	Sale		670,089	0.8243340000000000			7,126								7,126		0/0
Long: United States Dollar Short: British Pounds.....	TE2300139		Currency.....	E570DZMZFF32WFEF CITI- A76	02/13/2023	02/15/2023	02/15/2023	Sale		1,744,767	0.8234519999999999			20,402								20,402		0/0
Long: United States Dollar Short: British Pounds.....	TE2300122		Currency.....	E570DZMZFF32WFEF A76	02/09/2023	02/15/2023	02/15/2023	Sale		28,818	0.8205839999999999			436								436		0/0
Long: United States Dollar Short: British Pounds.....	TE2200917		Currency.....	CIBC- 549300TDJKVQJ41VN	09/14/2022	02/15/2023	02/15/2023	Sale		1,171,602	0.8627749999999999			(41,595)					45,688			(41,595)		0/0
Long: United States Dollar Short: British Pounds.....	TE2201115		Currency.....	CIBC- 549300TDJKVQJ41VN	11/10/2022	02/15/2023	02/15/2023	Sale		57,312	0.8582830000000000			(1,726)					1,925			(1,726)		0/0
Long: United States Dollar Short: British Pounds.....	TE2201125		Currency.....	E570DZMZFF32WFEF CITI- A76	11/10/2022	02/17/2023	02/17/2023	Sale		1,646,462	0.8532419999999999			(39,125)					45,383			(39,125)		0/0
Long: United States Dollar Short: British Pounds.....	TE2300132		Currency.....	E570DZMZFF32WFEF A76	02/13/2023	02/17/2023	02/17/2023	Sale		1,375,570	0.8241000000000000			15,411								15,411		0/0
Long: United States Dollar Short: British Pounds.....	TE2201026		Currency.....	CIBC- 549300TDJKVQJ41VN	10/13/2022	02/21/2023	02/21/2023	Sale		25,594	0.8798909999999999			(1,744)					1,529			(1,744)		0/0
Long: United States Dollar Short: British Pounds.....	TE2300148		Currency.....	CIBC- 549300TDJKVQJ41VN	02/13/2023	02/21/2023	02/21/2023	Sale		1,611,535	0.8244489999999999			(1,354)								(1,354)		0/0
Long: United States Dollar Short: British Pounds.....	TE2300152		Currency.....	E570DZMZFF32WFEF CITI- A76	02/17/2023	02/21/2023	02/21/2023	Sale		16,023,913	0.830013			(121,696)								(121,696)		0/0
Long: United States Dollar Short: British Pounds.....	TE2201297		Currency.....	NTX- 549300E/62W0K0Z1/023	12/28/2022	02/22/2023	02/22/2023	Sale		2,023,149	0.8243890000000000			10,708					(14,346)			10,708		0/0
Long: United States Dollar Short: British Pounds.....	TE2000098		Currency.....	CIBC- 549300TDJKVQJ41VN	01/30/2020	02/24/2023	02/24/2023	Sale		4,855,552	0.7468259999999999			525,807					(487,861)			525,807		0/0
Long: United States Dollar Short: British Pounds.....	TE2200831		Currency.....	NTX- 549300E/62W0K0Z1/023	08/12/2022	02/24/2023	02/24/2023	Sale		11,231,651	0.822098			206,831					(110,210)			206,831		0/0
Long: United States Dollar Short: British Pounds.....	TE2200280		Currency.....	NTX- 549300E/62W0K0Z1/023	03/16/2022	02/24/2023	02/24/2023	Sale		1,580,865	0.7654039999999999			136,125					(123,463)			136,125		0/0
Long: United States Dollar Short: British Pounds.....	TE2200111		Currency.....	NTX- 549300E/62W0K0Z1/023	01/13/2022	02/24/2023	02/24/2023	Sale		3,257,992	0.730514			416,262					(391,357)			416,262		0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty Central Clearinghouse	Trade Date	Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A/C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar Short: British Pounds.....023	NTX-549300E/6200KZ/1	TE2300186	Currency.....	CIBC-549300TD/JK/QJ41VN	02/21/2023	02/28/2023	02/28/2023	Sale.....		3,916,479	0.82598889999999			.65										0/0.....
Long: United States Dollar Short: British Pounds.....023	NTX-549300E/6200KZ/1	TE2300145	Currency.....	CIBC-549300TD/JK/QJ41VN	02/13/2023	02/28/2023	02/28/2023	Sale.....		404,809	0.82388300000000			1,039										0/0.....
Long: United States Dollar Short: British Pounds.....023	NTX-549300E/6200KZ/1	TE2300077	Currency.....	CIBC-549300TD/JK/QJ41VN	01/25/2023	02/28/2023	02/28/2023	Sale.....		514,775	0.80634799999999			12,249										0/0.....
Long: United States Dollar Short: British Pounds.....031	CITI-549300TD/JK/QJ41VN	TE2300121	Currency.....	CITI-549300TD/JK/QJ41VN	02/07/2023	02/28/2023	02/28/2023	Sale.....		224,466	0.83310499999999			(1,930)										0/0.....
Long: United States Dollar Short: British Pounds.....076	E570DZMZFF32NEF	TE2300133	Currency.....	CITI-549300TD/JK/QJ41VN	02/13/2023	02/28/2023	02/28/2023	Sale.....		24,928	0.82393000000000			.63										0/0.....
Long: United States Dollar Short: British Pounds.....076	E570DZMZFF32NEF	TE2300189	Currency.....	CITI-549300TD/JK/QJ41VN	02/24/2023	02/28/2023	02/28/2023	Sale.....		94,947	0.83709999999999			(1,276)										0/0.....
Long: United States Dollar Short: British Pounds.....076	E570DZMZFF32NEF	TE2200430	Currency.....	CITI-549300TD/JK/QJ41VN	04/28/2022	02/28/2023	02/28/2023	Sale.....		24,629	0.79952000000000			.789					(909)					0/0.....
Long: United States Dollar Short: British Pounds.....076	E570DZMZFF32NEF	TE2101256	Currency.....	CITI-549300TD/JK/QJ41VN	12/28/2021	02/28/2023	02/28/2023	Sale.....		241,154	0.74715699999999			23,019					(24,117)					0/0.....
Long: United States Dollar Short: British Pounds.....076	E570DZMZFF32NEF	TE2101340	Currency.....	CIBC-549300TD/JK/QJ41VN	12/29/2021	02/28/2023	02/28/2023	Sale.....		53,372	0.74451599999999			5,265					(5,507)					0/0.....
Long: United States Dollar Short: British Pounds.....031	CITI-549300TD/JK/QJ41VN	TE2300190	Currency.....	CITI-549300TD/JK/QJ41VN	02/27/2023	02/28/2023	02/28/2023	Sale.....		2,988,850	0.82982500000000			(13,737)										0/0.....
Long: United States Dollar Short: British Pounds.....076	E570DZMZFF32NEF	TE2300208	Currency.....	CITI-549300TD/JK/QJ41VN	03/02/2023	03/03/2023	03/03/2023	Sale.....		1,146,456	0.83721800000000			(3,137)										0/0.....
Long: United States Dollar Short: British Pounds.....076	E570DZMZFF32NEF	TE2201104	Currency.....	CIBC-549300TD/JK/QJ41VN	11/07/2022	03/09/2023	03/09/2023	Sale.....		612,185	0.87018899999999			(22,309)					29,610					0/0.....
Long: United States Dollar Short: British Pounds.....031	CITI-549300TD/JK/QJ41VN	TE2300215	Currency.....	CITI-549300TD/JK/QJ41VN	03/02/2023	03/09/2023	03/09/2023	Sale.....		2,940,952	0.837696.....			6,652										0/0.....
Long: United States Dollar Short: British Pounds.....076	E570DZMZFF32NEF	TE2201224	Currency.....	CITI-549300TD/JK/QJ41VN	12/13/2022	03/14/2023	03/14/2023	Sale.....		33,426,047	0.80521799999999			703,834					(996,670)					0/0.....
Long: United States Dollar Short: British Pounds.....076	E570DZMZFF32NEF	TE2200038	Currency.....	CITI-549300TD/JK/QJ41VN	01/21/2022	03/14/2023	03/14/2023	Sale.....		6,888,358	0.73936100000000			696,587					(751,978)					0/0.....
Long: United States Dollar Short: British Pounds.....076	E570DZMZFF32NEF	TE2100940	Currency.....	CITI-549300TD/JK/QJ41VN	10/13/2021	03/14/2023	03/14/2023	Sale.....		8,060,787	0.73632299999999			844,896					(909,472)					0/0.....
Long: United States Dollar Short: British Pounds.....076	E570DZMZFF32NEF	TE2100500	Currency.....	CITI-549300TD/JK/QJ41VN	06/11/2021	03/14/2023	03/14/2023	Sale.....		1,430,816	0.70830400000000			198,711					(209,737)					0/0.....
Long: United States Dollar Short: British Pounds.....023	NTX-549300E/6200KZ/1	TE2201110	Currency.....	CIBC-549300TD/JK/QJ41VN	11/09/2022	03/15/2023	03/15/2023	Sale.....		255,911	0.87295199999999			(12,859)					13,259					0/0.....
Long: United States Dollar Short: British Pounds.....023	NTX-549300E/6200KZ/1	TE2200907	Currency.....	CIBC-549300TD/JK/QJ41VN	09/14/2022	03/15/2023	03/15/2023	Sale.....		545,517	0.88261200000000			(20,625)					21,469					0/0.....
Long: United States Dollar Short: British Pounds.....031	CITI-549300TD/JK/QJ41VN	TE2201116	Currency.....	CIBC-549300TD/JK/QJ41VN	11/10/2022	03/15/2023	03/15/2023	Sale.....		2,206,680	0.85772899999999			(70,469)					73,861					0/0.....
Long: United States Dollar Short: British Pounds.....031	CITI-549300TD/JK/QJ41VN	TE2300124	Currency.....	CITI-549300TD/JK/QJ41VN	02/13/2023	03/15/2023	03/15/2023	Sale.....		110,796	0.82369499999999			999										0/0.....

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25	
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Premium Undiscounted (Received) Paid	Consider- ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz- ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)	
Long: United States Dollar Short: British Pounds.....	E570ZMZF32WEF	TE2300244	Currency, A76	CITI- A76	03/13/2023	03/15/2023	03/15/2023	Sale		849,733	0.821018000000000			10,395								10,395			0/0
Long: United States Dollar Short: British Pounds.....	E570ZMZF32WEF	TE2300288	Currency, A76	CITI- A76	03/14/2023	03/15/2023	03/15/2023	Sale		3,921,686	995			47,020								47,020			0/0
Long: United States Dollar Short: British Pounds.....	E570ZMZF32WEF	TE2300276	Currency, A76	CITI- A76	03/14/2023	03/15/2023	03/15/2023	Sale		384,613	005			3,683								3,683			0/0
Long: United States Dollar Short: British Pounds.....	E570ZMZF32WEF	TE2300270	Currency, A76	CITI- A76	03/14/2023	03/15/2023	03/15/2023	Sale		365,093	005			4,163								4,163			0/0
Long: United States Dollar Short: British Pounds.....	E570ZMZF32WEF	TE2200832	Currency, 023	549300E/6Z0M0KZV1	08/12/2022	03/17/2023	03/17/2023	Sale		1,643,925	005			4,255						(16,428)		4,255			0/0
Long: United States Dollar Short: British Pounds.....	E570ZMZF32WEF	TE2300284	Currency, A76	CITI- A76	03/16/2023	03/17/2023	03/17/2023	Sale		3,509,353	997			(18,357)								(18,357)			0/0
Long: United States Dollar Short: British Pounds.....	E570ZMZF32WEF	TE2300288	Currency, 023	549300E/6Z0M0KZV1	03/16/2023	03/17/2023	03/17/2023	Sale		4,286,777	999			(4,065)								(4,065)			0/0
Long: United States Dollar Short: British Pounds.....	E570ZMZF32WEF	TE2300036	Currency, 031	549300TD/KV0J41VN	01/13/2023	03/20/2023	03/20/2023	Sale		319,691	003			(1,921)								(1,921)			0/0
Long: United States Dollar Short: British Pounds.....	E570ZMZF32WEF	TE2201257	Currency, 031	549300TD/KV0J41VN	12/16/2022	03/20/2023	03/20/2023	Sale		1,306,961	003			(6,258)						(15,810)		(6,258)			0/0
Long: United States Dollar Short: British Pounds.....	E570ZMZF32WEF	TE2300290	Currency, 031	549300TD/KV0J41VN	03/17/2023	03/20/2023	03/20/2023	Sale		700,915	004			(5,724)								(5,724)			0/0
Long: United States Dollar Short: British Pounds.....	E570ZMZF32WEF	TE2300303	Currency, A76	CITI- A76	03/20/2023	03/21/2023	03/21/2023	Sale		2,030,896	996			13,104								13,104			0/0
Long: United States Dollar Short: British Pounds.....	E570ZMZF32WEF	TE2201298	Currency, 023	549300E/6Z0M0KZV1	12/28/2022	03/22/2023	03/22/2023	Sale		3,355,084	005			(25,776)						(24,118)		(25,776)			0/0
Long: United States Dollar Short: British Pounds.....	E570ZMZF32WEF	TE2000100	Currency, 031	549300TD/KV0J41VN	01/30/2020	03/24/2023	03/24/2023	Sale		3,587,893	002			312,963						(360,250)		312,963			0/0
Long: United States Dollar Short: British Pounds.....	E570ZMZF32WEF	TE2300304	Currency, A76	CITI- A76	03/20/2023	03/24/2023	03/24/2023	Sale		7,692,554	997			30,048								30,048			0/0
Long: United States Dollar Short: British Pounds.....	E570ZMZF32WEF	TE2300216	Currency, 031	549300TD/KV0J41VN	03/02/2023	03/28/2023	03/28/2023	Sale		2,799,358	998			(90,427)								(90,427)			0/0
Long: United States Dollar Short: British Pounds.....	E570ZMZF32WEF	TE2300187	Currency, 023	549300E/6Z0M0KZV1	02/21/2023	03/31/2023	03/31/2023	Sale		639,030	002			(13,230)								(13,230)			0/0
Long: United States Dollar Short: British Pounds.....	E570ZMZF32WEF	TE2201299	Currency, 023	549300E/6Z0M0KZV1	12/28/2022	03/31/2023	03/31/2023	Sale		22,838,775	0.823716			(422,156)						(164,761)		(422,156)			0/0
Long: United States Dollar Short: British Pounds.....	E570ZMZF32WEF	TE2300308	Currency, 023	549300E/6Z0M0KZV1	03/21/2023	03/31/2023	03/31/2023	Sale		3,928,984	997			(50,204)								(50,204)			0/0
Long: United States Dollar Short: British Pounds.....	E570ZMZF32WEF	TE2100119	Currency, 023	549300E/6Z0M0KZV1	02/12/2021	03/31/2023	03/31/2023	Sale		109,678,071	0.719217			12,143,944						(14,604,916)		12,143,944			0/0
Long: United States Dollar Short: British Pounds.....	E570ZMZF32WEF	TE2300285	Currency, A76	CITI- A76	03/16/2023	03/31/2023	03/31/2023	Sale		40,145	999			(946)								(946)			0/0
Long: United States Dollar Short: British Pounds.....	E570ZMZF32WEF	TE2300334	Currency, A76	CITI- A76	03/29/2023	03/31/2023	03/31/2023	Sale		24,441	004			(102)								(102)			0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty Central Clearinghouse	Trade Date	Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar Short: British Pounds.....	E570DZMZFF32WEF	TE2200331	Currency.....	CITI- A76	03/30/2022	03/31/2023	03/31/2023	Sale		245	0.759530000000000			15					(21)					0/0
Long: United States Dollar Short: British Pounds.....	E570DZMZFF32WEF	TE2101257	Currency.....	CITI- A76	12/28/2021	03/31/2023	03/31/2023	Sale		286,949	0.747276000000000			20,296					(26,520)			20,296		0/0
Long: United States Dollar Short: British Pounds.....	E570DZMZFF32WEF	TE2101341	Currency.....	CITI- A76	12/28/2021	03/31/2023	03/31/2023	Sale		59,075	0.744713999999999			4,679					(6,051)			4,679		0/0
Long: United States Dollar Short: British Pounds.....	E570DZMZFF32WEF	TE2101311	Currency.....	CITI- A76	12/29/2021	03/31/2023	03/31/2023	Sale		39,760	0.744313			7,950					(10,267)			7,950		0/0
Long: United States Dollar Short: British Pounds.....	E570DZMZFF32WEF	TE2200146	Currency.....	CITI- A76	02/23/2022	03/31/2023	03/31/2023	Sale		157,546	0.738542999999999			13,679					(17,309)			13,679		0/0
Long: United States Dollar Short: British Pounds.....	E570DZMZFF32WEF	TE2300337	Currency.....	CITI- A76	03/30/2023	03/31/2023	03/31/2023	Sale		3,557,028	0.806520000000000			(3,311)								(3,311)		0/0
Long: United States Dollar Short: British Pounds.....	E570DZMZFF32WEF	TE2300344	Currency.....	CITI- A76	03/30/2023	03/31/2023	03/31/2023	Sale		115,991	0.807796999999999			139								139		0/0
Long: United States Dollar Short: British Pounds.....	E570DZMZFF32WEF	TE2300339	Currency.....	CITI- A76	03/30/2023	03/31/2023	03/31/2023	Sale		110,400	0.808062999999999			96								96		0/0
Long: United States Dollar Short: British Pounds.....	E570DZMZFF32WEF	TE2300236	Currency.....	CITI- A76	03/06/2023	04/11/2023	04/11/2023	Sale		762,146	0.831316999999999			(25,622)								(25,622)		0/0
Long: United States Dollar Short: British Pounds.....	E570DZMZFF32WEF	TE2300357	Currency.....	CITI- A76	04/04/2023	04/11/2023	04/11/2023	Sale		6,711,810	0.800171999999999			34,275								34,275		0/0
Long: United States Dollar Short: British Pounds.....	E570DZMZFF32WEF	TE2300243	Currency.....	CITI- A76	03/13/2023	04/14/2023	04/14/2023	Sale		44,192,422	0.820478999999999			(928,229)								(928,229)		0/0
Long: United States Dollar Short: British Pounds.....	E570DZMZFF32WEF	TE2201225	Currency.....	CITI- A76	12/13/2022	04/14/2023	04/14/2023	Sale		22,843,165	0.804750999999999			(32,722)					(678,154)			(32,722)		0/0
Long: United States Dollar Short: British Pounds.....	E570DZMZFF32WEF	TE2200031	Currency.....	CITI- A76	01/18/2022	04/14/2023	04/14/2023	Sale		7,070,524	0.735986000000000			594,909					(796,141)			594,909		0/0
Long: United States Dollar Short: British Pounds.....	E570DZMZFF32WEF	TE2100893	Currency.....	CITI- A76	09/24/2021	04/14/2023	04/14/2023	Sale		31,009,084	0.733665000000000			2,698,638					(3,578,394)			2,698,638		0/0
Long: United States Dollar Short: British Pounds.....	E570DZMZFF32WEF	TE2100229	Currency.....	CITI- A76	03/24/2021	04/14/2023	04/14/2023	Sale		9,762,822	0.728894999999999			907,584					(1,182,763)			907,584		0/0
Long: United States Dollar Short: British Pounds.....	E570DZMZFF32WEF	TE2100857	Currency.....	CITI- A76	08/27/2021	04/14/2023	04/14/2023	Sale		7,059,633	0.726916000000000			673,672					(872,118)			673,672		0/0
Long: United States Dollar Short: British Pounds.....	E570DZMZFF32WEF	TE2100278	Currency.....	CITI- A76	04/08/2021	04/14/2023	04/14/2023	Sale		3,528,851	0.726211000000000			339,838					(438,938)			339,838		0/0
Long: United States Dollar Short: British Pounds.....	549300E/62W/0KZ/1	TE2201111	Currency.....	NTX- 023	11/09/2022	04/17/2023	04/17/2023	Sale		550,460	0.872221000000000			(43,140)					28,488			(43,140)		0/0
Long: United States Dollar Short: British Pounds.....	549300E/62W/0KZ/1	TE2200826	Currency.....	NTX- 023	08/12/2022	04/17/2023	04/17/2023	Sale		542,488	0.820613999999999			(7,902)					(5,684)			(7,902)		0/0
Long: United States Dollar Short: British Pounds.....	549300I0D/K/0J4/VN	TE2300125	Currency.....	CIBC- 031	02/13/2023	04/17/2023	04/17/2023	Sale		2,442,189	0.823183			(43,329)								(43,329)		0/0
Long: United States Dollar Short: British Pounds.....	E570DZMZFF32WEF	TE2300370	Currency.....	CITI- A76	04/13/2023	04/17/2023	04/17/2023	Sale		23,878,963	0.798657999999999			300,370								300,370		0/0

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Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty Central Clearinghouse	Trade Date	Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar Short: British Pounds.....	E570XZMZFF32WEF	TE2300380	Currency.....	CITI- A76	04/13/2023	04/17/2023	04/17/2023	Sale		19,987	0.79814799999999			264										0/0
Long: United States Dollar Short: British Pounds.....	E570XZMZFF32WEF	TE2300366	Currency.....	CITI- A76	04/13/2023	04/17/2023	04/17/2023	Sale		1,936,374	0.79789399999999			26,188										0/0
Long: United States Dollar Short: British Pounds.....	E570XZMZFF32WEF	TE2300158	Currency.....	CITI- A76	02/17/2023	04/17/2023	04/17/2023	Sale		2,652,582	0.82938100000000			(67,388)										0/0
Long: United States Dollar Short: British Pounds.....	E570XZMZFF32WEF	TE2300170	Currency.....	CITI- A76	02/17/2023	04/17/2023	04/17/2023	Sale		1,567,435	0.82938100000000			(39,820)										0/0
Long: United States Dollar Short: British Pounds.....	E570XZMZFF32WEF	TE2300394	Currency.....	BMO- CITI-	04/14/2023	04/17/2023	04/17/2023	Sale		4,433,511	0.80556099999999			17,933										0/0
Long: United States Dollar Short: British Pounds.....	E570XZMZFF32WEF	TE2300387	Currency.....	CITI- A76	04/14/2023	04/17/2023	04/17/2023	Sale		248,300	0.805477			1,030										0/0
Long: United States Dollar Short: British Pounds.....	E49300TDJKVQJ41VN	TE2300397	Currency.....	CIBC- 031	04/17/2023	04/19/2023	04/18/2023	Sale		161,547	0.80821100000000			(712)										0/0
Long: United States Dollar Short: British Pounds.....	E49300TDJKVQJ41VN	TE2300400	Currency.....	CIBC- 031	04/18/2023	04/20/2023	04/20/2023	Sale		1,675,314	0.80534799999999			(5,194)										0/0
Long: United States Dollar Short: British Pounds.....	E570XZMZFF32WEF	TE2300402	Currency.....	CITI- A76	04/18/2023	04/21/2023	04/21/2023	Sale		5,743,960	0.80384599999999			19,254										0/0
Long: United States Dollar Short: British Pounds.....	E570XZMZFF32WEF	TE2300417	Currency.....	CITI- A76	04/19/2023	04/21/2023	04/21/2023	Sale		9,582,805	0.80359999999999			34,965										0/0
Long: United States Dollar Short: British Pounds.....	E49300TDJKVQJ41VN	TE2000102	Currency.....	CIBC- 031	01/30/2020	04/24/2023	04/24/2023	Sale		3,649,909	0.74614599999999			255,778					(365,336)					0/0
Long: United States Dollar Short: British Pounds.....	E570XZMZFF32WEF	TE2201300	Currency.....	CITI- A76	12/28/2022	04/24/2023	04/24/2023	Sale		3,480,710	0.82327600000000			(90,667)					(24,612)					0/0
Long: United States Dollar Short: British Pounds.....	E570XZMZFF32WEF	TE2300345	Currency.....	CITI- A76	03/30/2023	04/28/2023	04/28/2023	Sale		5,103,574	0.80736300000000			(75,404)										0/0
Long: United States Dollar Short: British Pounds.....	E570XZMZFF32WEF	TE2300422	Currency.....	CIBC- A76	04/26/2023	04/28/2023	04/28/2023	Sale		39,228	0.80179599999999			(305)										0/0
Long: United States Dollar Short: British Pounds.....	E49300TDJKVQJ41VN	TE2300361	Currency.....	CITI- 031	04/05/2023	04/28/2023	04/28/2023	Sale		2,796,980	0.801319			(20,077)										0/0
Long: United States Dollar Short: British Pounds.....	E49300E620W0KZ1	TE2300415	Currency.....	CITI- 023	04/19/2023	04/28/2023	04/28/2023	Sale		4,762,451	0.80247199999999			(41,084)										0/0
Long: United States Dollar Short: British Pounds.....	E570XZMZFF32WEF	TE2300424	Currency.....	CITI- A76	04/26/2023	04/28/2023	04/28/2023	Sale		110,704	0.801925			(879)										0/0
Long: United States Dollar Short: British Pounds.....	E570XZMZFF32WEF	TE2200432	Currency.....	CITI- A76	04/28/2022	04/28/2023	04/28/2023	Sale		28,538	0.79848600000000			(103)					(1,052)					0/0
Long: United States Dollar Short: British Pounds.....	E570XZMZFF32WEF	TE2101258	Currency.....	CITI- A76	12/28/2021	04/28/2023	04/28/2023	Sale		241,093	0.74734599999999			14,025					(23,769)					0/0
Long: United States Dollar Short: British Pounds.....	E570XZMZFF32WEF	TE2101342	Currency.....	CITI- A76	12/29/2021	04/28/2023	04/28/2023	Sale		53,351	0.74481699999999			3,406					(5,420)					0/0
Long: United States Dollar Short: British Pounds.....	E570XZMZFF32WEF	TE2300395	Currency.....	BMO- CITI-	04/14/2023	05/02/2023	05/02/2023	Sale		414,149	0.80530199999999			(1,427)										0/0

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Long: United States Dollar Short: British Pounds.....	TE2300358		Currency.....	E570ZMZF32WFF C1T1- A76	04/04/2023	05/09/2023	05/09/2023	Sale		617,396	0.799709			(5,478)								(5,478)		0/0
Long: United States Dollar Short: British Pounds.....	TE2300504		Currency.....	E570ZMZF32WFF C1T1- A76	05/10/2023	05/11/2023	05/11/2023	Sale		126,427	995	0.790969999999999		1,202								1,202		0/0
Long: United States Dollar Short: British Pounds.....	TE2100894		Currency.....	E570ZMZF32WFF C1T1- A76	09/24/2021	05/12/2023	05/12/2023	Sale		15,612,437	0.733730000000000	0.733730000000000		1,326,248					(1,791,053)			1,326,248		0/0
Long: United States Dollar Short: British Pounds.....	TE2100310		Currency.....	E570ZMZF32WFF C1T1- A76	04/13/2021	05/12/2023	05/12/2023	Sale		21,655,877	0.728663000000000			2,026,242					(2,664,897)			2,026,242		0/0
Long: United States Dollar Short: British Pounds.....	TE2100345		Currency.....	E570ZMZF32WFF C1T1- A76	04/21/2021	05/12/2023	05/12/2023	Sale		20,114,233	0.716638			2,138,481					(2,723,327)			2,138,481		0/0
Long: United States Dollar Short: British Pounds.....	TE2100501		Currency.....	E570ZMZF32WFF C1T1- A76	06/11/2021	05/12/2023	05/12/2023	Sale		7,467,551	0.01	0.708299000000000		871,580					(1,086,182)			871,580		0/0
Long: United States Dollar Short: British Pounds.....	TE2300517		Currency.....	E570ZMZF32WFF C1B- A76	05/10/2023	05/12/2023	05/12/2023	Sale		3,673,293	0.05	0.792205000000000		44,378								44,378		0/0
Long: United States Dollar Short: British Pounds.....	TE2300126		Currency.....	549300TDJKVQJ41VN C1B- 031	02/13/2023	05/15/2023	05/15/2023	Sale		2,406,611	0.05	0.822683000000000		(70,216)								(70,216)		0/0
Long: United States Dollar Short: British Pounds.....	TE2300539		Currency.....	549300TDJKVQJ41VN C1B- 031	05/11/2023	05/15/2023	05/15/2023	Sale		74,944	995	0.799679999999999		(30)								(30)		0/0
Long: United States Dollar Short: British Pounds.....	TE2300495		Currency.....	549300TDJKVQJ41VN C1B- 031	05/09/2023	05/15/2023	05/15/2023	Sale		2,279,563	998	0.792329999999999		20,048								20,048		0/0
Long: United States Dollar Short: British Pounds.....	TE2200394		Currency.....	549300TDJKVQJ41VN C1B- 031	04/13/2022	05/15/2023	05/15/2023	Sale		209,280	0.04	0.764526000000000		9,120					(16,236)			9,120		0/0
Long: United States Dollar Short: British Pounds.....	TE2201112		Currency.....	549300E620W0KZ1/NTX- 023	11/09/2022	05/15/2023	05/15/2023	Sale		354,067	997	0.871683999999999		(32,039)					18,313			(32,039)		0/0
Long: United States Dollar Short: British Pounds.....	TE2200908		Currency.....	549300E620W0KZ1/NTX- 023	09/14/2022	05/15/2023	05/15/2023	Sale		225,278	997	0.862365999999999		(17,757)					9,117			(17,757)		0/0
Long: United States Dollar Short: British Pounds.....	TE2300240		Currency.....	549300E620W0KZ1/NTX- 023	03/07/2023	05/15/2023	05/15/2023	Sale		546,309	0.03	0.843558000000000		(30,206)								(30,206)		0/0
Long: United States Dollar Short: British Pounds.....	TE2200507		Currency.....	549300E620W0KZ1/NTX- 023	05/11/2022	05/15/2023	05/15/2023	Sale		922,850	0.02	0.810045000000000		(12,335)					(20,911)			(12,335)		0/0
Long: United States Dollar Short: British Pounds.....	TE2300543		Currency.....	E570ZMZF32WFF C1T1- A76	05/11/2023	05/15/2023	05/15/2023	Sale		24,777	0.02	0.799169000000000		6								6		0/0
Long: United States Dollar Short: British Pounds.....	TE2300159		Currency.....	E570ZMZF32WFF C1T1- A76	02/17/2023	05/15/2023	05/15/2023	Sale		241,299	0.828847			(8,901)								(8,901)		0/0
Long: United States Dollar Short: British Pounds.....	TE2300171		Currency.....	E570ZMZF32WFF C1T1- A76	02/17/2023	05/15/2023	05/15/2023	Sale		361,950	0.03	0.828844000000000		(13,350)								(13,350)		0/0
Long: United States Dollar Short: British Pounds.....	TE2300249		Currency.....	E570ZMZF32WFF C1T1- A76	03/14/2023	05/15/2023	05/15/2023	Sale		1,828,554	0.01	0.821145000000000		(49,834)								(49,834)		0/0
Long: United States Dollar Short: British Pounds.....	TE2300555		Currency.....	549300TDJKVQJ41VN C1B- 031	05/15/2023	05/16/2023	05/16/2023	Sale		591,976	995	0.799378999999999		649								649		0/0
Long: United States Dollar Short: British Pounds.....	TE2201128		Currency.....	E570ZMZF32WFF C1T1- A76	11/10/2022	05/18/2023	05/18/2023	Sale		3,243,149	0.02	0.851542000000000		(183,403)					89,029			(183,403)		0/0

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Long: United States Dollar Short: British Pounds.....	E570DZMZFF32WEF	TE2300561	Currency.....	CITI- A76- CIBC-	05/15/2023	05/18/2023	05/18/2023	Sale		825,606	0.7995999999999999			6,520										0/0.....
Long: United States Dollar Short: British Pounds.....	549300TDJKVQJ41VN	TE2200740	Currency.....	031- CIBC-	07/14/2022	05/19/2023	05/19/2023	Sale		629,375	0.8421388999999999			(29,839)					10,146					0/0.....
Long: United States Dollar Short: British Pounds.....	549300TDJKVQJ41VN	TE2300556	Currency.....	031- CIBC-	05/15/2023	05/19/2023	05/19/2023	Sale		2,037,007	0.7993289999999999			11,886										0/0.....
Long: United States Dollar Short: British Pounds.....	549300E62W0KZ1/	TE2201301	Currency.....	023- CIBC-	12/28/2022	05/22/2023	05/22/2023	Sale		1,907,362	0.8228999999999999			(41,962)					(13,452)					0/0.....
Long: United States Dollar Short: British Pounds.....	549300TDJKVQJ41VN	TE2000104	Currency.....	031- CIBC-	01/30/2020	05/24/2023	05/24/2023	Sale		2,440,858	0.7457120000000000			187,781					(241,485)					0/0.....
Long: United States Dollar Short: British Pounds.....	E570DZMZFF32WEF	TE2300576	Currency.....	CITI- A76- CIBC-	05/24/2023	05/25/2023	05/25/2023	Sale		2,276,929	0.807168			10,016										0/0.....
Long: United States Dollar Short: British Pounds.....	E570DZMZFF32WEF	TE2300581	Currency.....	A76- CIBC-	05/24/2023	05/25/2023	05/25/2023	Sale		13,891,252	0.8069720000000000			64,457										0/0.....
Long: United States Dollar Short: British Pounds.....	549300TDJKVQJ41VN	TE2300496	Currency.....	031- CIBC-	05/09/2023	05/26/2023	05/26/2023	Sale		2,486,996	0.7921420000000000			57,427										0/0.....
Long: United States Dollar Short: British Pounds.....	549300TDJKVQJ41VN	TE2100154	Currency.....	031- CIBC-	02/25/2021	05/30/2023	05/30/2023	Sale		1,054,558	0.7036860000000000			133,639					(159,035)					0/0.....
Long: United States Dollar Short: British Pounds.....	E570DZMZFF32WEF	TE2300597	Currency.....	A76- CITI-	05/24/2023	05/30/2023	05/30/2023	Sale		370,980	0.80867			(1,320)										0/0.....
Long: United States Dollar Short: British Pounds.....	BW0-	TE2300320	Currency.....		03/27/2023	05/31/2023	05/31/2023	Sale		488,377	0.813385			(4,029)										0/0.....
Long: United States Dollar Short: British Pounds.....	BW0-	TE2300569	Currency.....	023- CIBC-	05/24/2023	05/31/2023	05/31/2023	Sale		4,857,994	0.8087339999999999			(11,394)										0/0.....
Long: United States Dollar Short: British Pounds.....	549300E62W0KZ1/	TE2300327	Currency.....	023- CIBC-	03/29/2023	05/31/2023	05/31/2023	Sale		23,713,073	0.8106619999999999			(112,264)										0/0.....
Long: United States Dollar Short: British Pounds.....	549300E62W0KZ1/	TE2300579	Currency.....	023- CITI-	05/24/2023	05/31/2023	05/31/2023	Sale		4,744,379	0.8062399999999999			3,542										0/0.....
Long: United States Dollar Short: British Pounds.....	E570DZMZFF32WEF	TE2300346	Currency.....	A76- CITI-	03/30/2023	05/31/2023	05/31/2023	Sale		5,606,232	0.8068750000000000			(226)										0/0.....
Long: United States Dollar Short: British Pounds.....	E570DZMZFF32WEF	TE2300562	Currency.....	A76- CIBC-	05/15/2023	05/31/2023	05/31/2023	Sale		50,027	0.7993820000000000			463										0/0.....
Long: United States Dollar Short: British Pounds.....	E570DZMZFF32WEF	TE2300598	Currency.....	A76- CIBC-	05/24/2023	05/31/2023	05/31/2023	Sale		42,429	0.8086529999999999			(95)										0/0.....
Long: United States Dollar Short: British Pounds.....	E570DZMZFF32WEF	TE2200433	Currency.....	023- CIBC-	04/28/2022	05/31/2023	05/31/2023	Sale		35,844	0.7978939999999999			398					(1,330)					0/0.....
Long: United States Dollar Short: British Pounds.....	E570DZMZFF32WEF	TE2300448	Currency.....	A76- CIBC-	05/04/2023	05/31/2023	05/31/2023	Sale		224,058	0.7943569999999999			3,622										0/0.....
Long: United States Dollar Short: British Pounds.....	E570DZMZFF32WEF	TE2101259	Currency.....	A76- CITI-	12/28/2021	05/31/2023	05/31/2023	Sale		284,101	0.7474619999999999			20,908					(27,832)					0/0.....
Long: United States Dollar Short: British Pounds.....	E570DZMZFF32WEF	TE2101343	Currency.....	A76- CITI-	12/29/2021	05/31/2023	05/31/2023	Sale		62,865	0.7449639999999999			4,821					(6,348)					0/0.....

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Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty Central Clearinghouse	Trade Date	Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Initial Cost of Premium (Received) Paid	Current Year Initial Undiscounted Cost of Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar Short: British Pounds.....	E570XZMZFF32WEF	TE2300273	Currency.....	CITI- A76	03/14/2023	06/01/2023	06/01/2023	Sale		1,341,027	0.820266999999999			(36,174)										0/0
Long: United States Dollar Short: British Pounds.....	E570XZMZFF32WEF	TE2300601	Currency.....	CITI- A76	05/30/2023	05/31/2023	05/31/2023	Sale		6,060	0.807509999999999			(5)										0/0
Long: United States Dollar Short: British Pounds.....	E570XZMZFF32WEF	TE2300603	Currency.....	CITI- A76	05/30/2023	05/31/2023	05/31/2023	Sale		867,614	0.807246000000000			(434)										0/0
Long: United States Dollar Short: British Pounds.....	E570XZMZFF32WEF	TE2300629	Currency.....	CITI- A76	05/31/2023	06/01/2023	06/01/2023	Sale		248,855	0.803682000000000			(1,545)										0/0
Long: United States Dollar Short: British Pounds.....	E570XZMZFF32WEF	TE2300237	Currency.....	CITI- A76	03/06/2023	06/07/2023	06/07/2023	Sale		729,328	0.830247999999999			(25,214)										0/0
Long: United States Dollar Short: British Pounds.....	E570XZMZFF32WEF	TE2300639	Currency.....	CITI- A76	06/02/2023	06/07/2023	06/07/2023	Sale		7,008,192	0.803132999999999			(5,496)										0/0
Long: United States Dollar Short: British Pounds.....	E570XZMZFF32WEF	TE2300630	Currency.....	CITI- A76	05/31/2023	06/07/2023	06/07/2023	Sale		2,275,616	0.803584999999999			(3,067)										0/0
Long: United States Dollar Short: British Pounds.....	E570XZMZFF32WEF	TE2300644	Currency.....	CITI- A76	06/06/2023	06/12/2023	06/12/2023	Sale		2,200,911	0.805967999999999			(18,275)										0/0
Long: United States Dollar Short: British Pounds.....	E570XZMZFF32WEF	TE2300642	Currency.....	CITI- A76	06/06/2023	06/12/2023	06/12/2023	Sale		2,275,570	0.804360999999999			(14,235)										0/0
Long: United States Dollar Short: British Pounds.....	E570XZMZFF32WEF	TE2300372	Currency.....	CITI- A76	04/13/2023	06/14/2023	06/14/2023	Sale		26,843,734	0.797871			(373,165)										0/0
Long: United States Dollar Short: British Pounds.....	E570XZMZFF32WEF	TE2101167	Currency.....	CITI- A76	12/13/2021	06/14/2023	06/14/2023	Sale		19,115,974	0.754587000000000			803,137										0/0
Long: United States Dollar Short: British Pounds.....	E570XZMZFF32WEF	TE2100826	Currency.....	CITI- A76	08/16/2021	06/14/2023	06/14/2023	Sale		9,563,218	0.723246000000000			782,298										0/0
Long: United States Dollar Short: British Pounds.....	E570XZMZFF32WEF	TE2100386	Currency.....	CITI- A76	05/07/2021	06/14/2023	06/14/2023	Sale		13,121,507	0.715968000000000			1,194,615										0/0
Long: United States Dollar Short: British Pounds.....	E570XZMZFF32WEF	TE2100188	Currency.....	CITI- A76	03/11/2021	06/14/2023	06/14/2023	Sale		9,501,861	0.714612000000000			881,429										0/0
Long: United States Dollar Short: British Pounds.....	E570XZMZFF32WEF	TE2201113	Currency.....	CITI- A76	11/09/2022	06/15/2023	06/15/2023	Sale		722,228	0.871179000000000			(79,706)										0/0
Long: United States Dollar Short: British Pounds.....	E570XZMZFF32WEF	TE2200508	Currency.....	CITI- A76	05/11/2022	06/15/2023	06/15/2023	Sale		1,091,014	0.809585			(34,757)										0/0
Long: United States Dollar Short: British Pounds.....	E570XZMZFF32WEF	TE2300127	Currency.....	CITI- A76	02/13/2023	06/15/2023	06/15/2023	Sale		1,775,625	0.822145000000000			(84,991)										0/0
Long: United States Dollar Short: British Pounds.....	E570XZMZFF32WEF	TE2300667	Currency.....	CITI- A76	06/13/2023	06/15/2023	06/15/2023	Sale		705,137	0.794722999999999			(9,106)										0/0
Long: United States Dollar Short: British Pounds.....	E570XZMZFF32WEF	TE2300250	Currency.....	CITI- A76	03/14/2023	06/15/2023	06/15/2023	Sale		121,872	0.820536000000000			(5,584)										0/0
Long: United States Dollar Short: British Pounds.....	E570XZMZFF32WEF	TE2300519	Currency.....	CITI- A76	05/10/2023	06/15/2023	06/15/2023	Sale		252,645	0.791625000000000			(2,265)										0/0
Long: United States Dollar Short: British Pounds.....	E570XZMZFF32WEF	TE2300507	Currency.....	CITI- A76	05/10/2023	06/15/2023	06/15/2023	Sale		253,044	0.790375999999999			(1,866)										0/0

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Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty Central Clearinghouse	Trade Date	Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar Short: British Pounds.....	E570DZMZF32WEF	TE2300681	Currency.....	CITI- A76	06/13/2023	06/15/2023	06/15/2023	Sale		34,858	0.79472299999999			(450)								(450)		0/0
Long: United States Dollar Short: British Pounds.....	E570DZMZF32WEF	TE2300688	Currency.....	CITI- A76	06/13/2023	06/15/2023	06/15/2023	Sale		1,581,307	0.793651			(18,260)								(18,260)		0/0
Long: United States Dollar Short: British Pounds.....	E570DZMZF32WEF	TE2300686	Currency.....	CITI- A76	06/13/2023	06/15/2023	06/15/2023	Sale		2,027,531	0.79295899999999			(28,023)								(28,023)		0/0
Long: United States Dollar Short: British Pounds.....	TE2300698		Currency.....	BMO- CITI-	06/15/2023	06/16/2023	06/16/2023	Sale		4,565,077	0.78234999999999			(10,536)								(10,536)		0/0
Long: United States Dollar Short: British Pounds.....	E570DZMZF32WEF	TE2201129	Currency.....	A76	11/10/2022	06/20/2023	06/20/2023	Sale		1,919,261	0.85110699999999			(161,161)					52,551			(161,161)		0/0
Long: United States Dollar Short: British Pounds.....	E570DZMZF32WEF	TE2300674	Currency.....	A76	06/13/2023	06/20/2023	06/20/2023	Sale		1,731,067	0.79419899999999			(19,894)								(19,894)		0/0
Long: United States Dollar Short: British Pounds.....	TE2300695		Currency.....	549300TDJKVQJ41VN	06/13/2023	06/20/2023	06/20/2023	Sale		2,514,011	0.794076			(28,495)								(28,495)		0/0
Long: United States Dollar Short: British Pounds.....	TE2300707		Currency.....	CITI- A76	06/20/2023	06/21/2023	06/21/2023	Sale		11,955,215	0.78414600000000			19,424								19,424		0/0
Long: United States Dollar Short: British Pounds.....	TE2100121		Currency.....	549300E16Z0W0KZ1	02/12/2021	06/22/2023	06/22/2023	Sale		100,334,753	0.71690699999999			8,414,126					(13,261,899)			8,414,126		0/0
Long: United States Dollar Short: British Pounds.....	TE2300508		Currency.....	E570DZMZF32WEF	05/10/2023	06/22/2023	06/22/2023	Sale		2,340,244	0.79025500000000			(16,524)								(16,524)		0/0
Long: United States Dollar Short: British Pounds.....	TE2300645		Currency.....	CIBC- 031	06/06/2023	06/26/2023	06/26/2023	Sale		2,284,960	0.80577699999999			(55,165)								(55,165)		0/0
Long: United States Dollar Short: British Pounds.....	TE2000106		Currency.....	549300TDJKVQJ41VN	01/30/2020	06/26/2023	06/26/2023	Sale		2,379,120	0.74527900000000			125,501					(238,615)			125,501		0/0
Long: United States Dollar Short: British Pounds.....	TE2100219		Currency.....	CIBC- 031	03/23/2021	06/28/2023	06/28/2023	Sale		983,841	0.72562700000000			84,352					(123,232)			84,352		0/0
Long: United States Dollar Short: British Pounds.....	TE2300536		Currency.....	E570DZMZF32WEF	05/11/2023	06/28/2023	06/28/2023	Sale		1,895,181	0.79811500000000			(12,399)								(12,399)		0/0
Long: United States Dollar Short: British Pounds.....	TE2300520		Currency.....	A76	05/10/2023	06/28/2023	06/28/2023	Sale		435,340	0.79142599999999			824								824		0/0
Long: United States Dollar Short: British Pounds.....	TE2300321		Currency.....	BMO- CITI-	03/27/2023	06/30/2023	06/30/2023	Sale		453,310	0.81293499999999			(15,197)								(15,197)		0/0
Long: United States Dollar Short: British Pounds.....	TE2300347		Currency.....	E570DZMZF32WEF	03/30/2023	06/30/2023	06/30/2023	Sale		6,037,980	0.80646499999999			(152,754)								(152,754)		0/0
Long: United States Dollar Short: British Pounds.....	TE2300675		Currency.....	CITI- A76	06/13/2023	06/30/2023	06/30/2023	Sale		78,444	0.794076			(749)								(749)		0/0
Long: United States Dollar Short: British Pounds.....	TE2300717		Currency.....	549300E16Z0W0KZ1	06/21/2023	06/30/2023	06/30/2023	Sale		4,860,757	0.78591900000000			3,996								3,996		0/0
Long: United States Dollar Short: British Pounds.....	TE2200434		Currency.....	CITI- A76	04/28/2022	06/30/2023	06/30/2023	Sale		2,121	0.79736499999999			(29)					(79)			(29)		0/0
Long: United States Dollar Short: British Pounds.....	TE2300449		Currency.....	E570DZMZF32WEF	05/04/2023	06/30/2023	06/30/2023	Sale		219,903	0.793852			(2,037)								(2,037)		0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty Central Clearinghouse	Trade Date	Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A/C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar Short: British Pounds.....	E570DZMZFF32WEF	TE2200332	Currency.....	CITI- A76	03/30/2022	06/30/2023	06/30/2023	Sale		245	0.758477999999999			9					(21)					0/0
Long: United States Dollar Short: British Pounds.....	E570DZMZFF32WEF	TE2101260	Currency.....	CITI- A76	12/28/2021	06/30/2023	06/30/2023	Sale		258,252	0.747525			12,818					(25,190)			12,818		0/0
Long: United States Dollar Short: British Pounds.....	E570DZMZFF32WEF	TE2101344	Currency.....	CITI- A76	12/29/2021	06/30/2023	06/30/2023	Sale		57,143	0.745067000000000			3,015					(5,743)			3,015		0/0
Long: United States Dollar Short: British Pounds.....	E570DZMZFF32WEF	TE2101312	Currency.....	CITI- A76	12/29/2021	06/30/2023	06/30/2023	Sale		39,472	999			5,307					(10,054)			5,307		0/0
Long: United States Dollar Short: British Pounds.....	E570DZMZFF32WEF	TE2200149	Currency.....	CITI- A76	02/23/2022	06/30/2023	06/30/2023	Sale		157,799	0.738479999999999			9,659					(17,126)			9,659		0/0
Long: United States Dollar Short: British Pounds.....	E570DZMZFF32WEF	TE2300750	Currency.....	CITI- A76	06/29/2023	06/30/2023	06/30/2023	Sale		32,744	999			(290)								(290)		0/0
Long: United States Dollar Short: British Pounds.....	E570DZMZFF32WEF	TE2300279	Currency.....	CITI- A76	03/14/2023	07/06/2023	07/06/2023	Sale		2,559,487	0.820756999999999			(107,477)								(107,477)		0/0
Long: United States Dollar Short: British Pounds.....	E570DZMZFF32WEF	TE2300640	Currency.....	CITI- A76	06/02/2023	07/07/2023	07/07/2023	Sale		1,416,082	0.802636000000000			(41,435)								(41,435)		0/0
Long: United States Dollar Short: British Pounds.....	E570DZMZFF32WEF	TE2300768	Currency.....	CITI- A76	07/05/2023	07/07/2023	07/07/2023	Sale		6,582,940	0.786781999999999			(58,785)								(58,785)		0/0
Long: United States Dollar Short: British Pounds.....	E570DZMZFF32WEF	TE2300764	Currency.....	CIBC- 031	06/30/2023	07/10/2023	07/10/2023	Sale		1,756,252	0.787571000000000			(16,482)								(16,482)		0/0
Long: United States Dollar Short: British Pounds.....	E570DZMZFF32WEF	TE2300373	Currency.....	CITI- A76	04/13/2023	07/14/2023	07/14/2023	Sale		26,532,368	997			(1,226,325)					(756,967)			(1,226,325)		0/0
Long: United States Dollar Short: British Pounds.....	E570DZMZFF32WEF	TE2101168	Currency.....	CITI- A76	12/20/2021	07/14/2023	07/14/2023	Sale		9,214,052	0.760167000000000			25,565					(566,054)			25,565		0/0
Long: United States Dollar Short: British Pounds.....	E570DZMZFF32WEF	TE2100311	Currency.....	CITI- A76	12/13/2021	07/14/2023	07/14/2023	Sale		6,355,071	005			65,397								65,397		0/0
Long: United States Dollar Short: British Pounds.....	E570DZMZFF32WEF	TE2100311	Currency.....	CITI- A76	04/13/2021	07/14/2023	07/14/2023	Sale		13,688,531	0.726565999999999			641,481					(1,680,819)			641,481		0/0
Long: United States Dollar Short: British Pounds.....	E570DZMZFF32WEF	TE2100720	Currency.....	CITI- A76	07/13/2021	07/14/2023	07/14/2023	Sale		23,600,198	998			1,269,248					(3,046,786)			1,269,248		0/0
Long: United States Dollar Short: British Pounds.....	E570DZMZFF32WEF	TE2100387	Currency.....	CITI- A76	05/07/2021	07/14/2023	07/14/2023	Sale		2,891,329	998			175,708					(391,870)			175,708		0/0
Long: United States Dollar Short: British Pounds.....	E570DZMZFF32WEF	TE2100189	Currency.....	CITI- A76	03/11/2021	07/14/2023	07/14/2023	Sale		32,983,612	996			2,056,671					(4,504,121)			2,056,671		0/0
Long: United States Dollar Short: British Pounds.....	E570DZMZFF32WEF	TE2100502	Currency.....	CITI- A76	06/11/2021	07/14/2023	07/14/2023	Sale		1,993,851	0.708291			141,223					(288,691)			141,223		0/0
Long: United States Dollar Short: British Pounds.....	E570DZMZFF32WEF	TE2200602	Currency.....	NIX- 023	06/14/2022	07/17/2023	07/17/2023	Sale		906,482	0.822733999999999			(69,129)					(5,965)			(69,129)		0/0
Long: United States Dollar Short: British Pounds.....	E570DZMZFF32WEF	TE2201228	Currency.....	NIX- 023	12/13/2022	07/17/2023	07/17/2023	Sale		730,821	0.805656000000000			(39,405)					(19,879)			(39,405)		0/0
Long: United States Dollar Short: British Pounds.....	E570DZMZFF32WEF	TE2300668	Currency.....	CIBC- 031	06/13/2023	07/17/2023	07/17/2023	Sale		2,529,301	001			(98,729)								(98,729)		0/0

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Long: United States Dollar Short: British Pounds.....	549300TDJKVQJ41VN	TE2300789	Currency.....	CIBC-031-	07/12/2023	07/17/2023	07/17/2023	Sale.....		88,953	0.769986999999999			(646)										0/0.....
Long: United States Dollar Short: British Pounds.....	E570ZMZFF32WEF	TE2300784	Currency.....	CITI- A76-	07/12/2023	07/17/2023	07/17/2023	Sale.....		22,984,792	0.769394000000000			(148,991)										0/0.....
Long: United States Dollar Short: British Pounds.....	E570ZMZFF32WEF	TE2300621	Currency.....	CITI- A76-	05/31/2023	07/17/2023	07/17/2023	Sale.....		124,541	0.802948.....			(6,274)										0/0.....
Long: United States Dollar Short: British Pounds.....	E570ZMZFF32WEF	TE2300522	Currency.....	CITI- A76-	05/10/2023	07/17/2023	07/17/2023	Sale.....		126,397	0.791159999999999			(4,418)										0/0.....
Long: United States Dollar Short: British Pounds.....	E570ZMZFF32WEF	TE2300509	Currency.....	CITI- A76-	05/10/2023	07/17/2023	07/17/2023	Sale.....		126,597	0.789906.....			(4,218)										0/0.....
Long: United States Dollar Short: British Pounds.....	E570ZMZFF32WEF	TE2300791	Currency.....	CITI- A76-	07/14/2023	07/17/2023	07/17/2023	Sale.....		2,085,127	0.763245999999999			3,251										0/0.....
Long: United States Dollar Short: British Pounds.....	E570ZMZFF32WEF	TE2300806	Currency.....	CIBC-031-	07/14/2023	07/17/2023	07/17/2023	Sale.....		987,809	0.762718000000000			2,178										0/0.....
Long: United States Dollar Short: British Pounds.....	E570ZMZFF32WEF	TE2300801	Currency.....	CIBC-031-	07/14/2023	07/18/2023	07/18/2023	Sale.....		2,488,092	0.763090000000000			4,461										0/0.....
Long: United States Dollar Short: British Pounds.....	E570ZMZFF32WEF	TE2201130	Currency.....	CITI- A76-	11/10/2022	07/19/2023	07/19/2023	Sale.....		2,560,241	0.850694999999999			(246,417)					69,641					0/0.....
Long: United States Dollar Short: British Pounds.....	E570ZMZFF32WEF	TE2300559	Currency.....	CIBC-031-	05/15/2023	07/20/2023	07/20/2023	Sale.....		517,292	0.799392000000000			(13,664)					(54,884)					0/0.....
Long: United States Dollar Short: British Pounds.....	E570ZMZFF32WEF	TE2200672	Currency.....	CITI- A76-	06/23/2022	07/21/2023	07/21/2023	Sale.....		2,469,900	0.809749000000000			(99,200)										0/0.....
Long: United States Dollar Short: British Pounds.....	E570ZMZFF32WEF	TE2300842	Currency.....	CITI- A76-	07/20/2023	07/21/2023	07/21/2023	Sale.....		9,637,773	0.778224000000000			3,209										0/0.....
Long: United States Dollar Short: British Pounds.....	549300TDJKVQJ41VN	TE2000108	Currency.....	CIBC-031-	01/30/2021	07/24/2023	07/24/2023	Sale.....		2,105,803	0.744962000000000			94,987					(211,477)					0/0.....
Long: United States Dollar Short: British Pounds.....	549300TDJKVQJ41VN	TE2300765	Currency.....	CIBC-031-	06/30/2023	07/26/2023	07/26/2023	Sale.....		2,226,650	0.787488999999999			(39,262)										0/0.....
Long: United States Dollar Short: British Pounds.....	549300TDJKVQJ41VN	TE2300819	Currency.....	CIBC-031-	07/19/2023	07/26/2023	07/26/2023	Sale.....		5,538,958	0.773971999999999			(917)										0/0.....
Long: United States Dollar Short: British Pounds.....	549300TDJKVQJ41VN	TE2100156	Currency.....	CIBC-031-	02/25/2021	07/28/2023	07/28/2023	Sale.....		782,915	0.703405999999999			74,485					(117,887)					0/0.....
Long: United States Dollar Short: British Pounds.....	549300TDJKVQJ41VN	TE2100477	Currency.....	CIBC-031-	06/03/2021	07/31/2023	07/31/2023	Sale.....		74,164,937	0.709396000000000			6,471,314					(10,629,040)					0/0.....
Long: United States Dollar Short: British Pounds.....	BMO- CITI-	TE2300322	Currency.....		03/27/2023	07/31/2023	07/31/2023	Sale.....		468,622	0.812585.....			(21,328)										0/0.....
Long: United States Dollar Short: British Pounds.....	E570ZMZFF32WEF	TE2300348	Currency.....	CITI- A76-	03/30/2023	07/31/2023	07/31/2023	Sale.....		5,985,894	0.806116999999999			(218,154)										0/0.....
Long: United States Dollar Short: British Pounds.....	E570ZMZFF32WEF	TE2300804	Currency.....	CITI- A76-	07/14/2023	07/31/2023	07/31/2023	Sale.....		102,507	0.763051999999999			1,868										0/0.....
Long: United States Dollar Short: British Pounds.....	549300TDJKVQJ41VN	TE2300606	Currency.....	CIBC-031-	05/30/2023	07/31/2023	07/31/2023	Sale.....		23,878,009	0.805062000000000			(855,629)										0/0.....

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25	
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium Undiscounted (Received) Paid	Current Year Initial Cost of Premium Undiscounted (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)	
Long: United States Dollar Short: British Pounds.....	CT11-	TE2300838	Currency.....	MTX-023	07/19/2023	07/31/2023	07/31/2023	Sale		4,895,946	0.775314899999999			11,953								11,953			0/0.....
Long: United States Dollar Short: British Pounds.....	CT11-	TE2200435	Currency.....	E570DZMZFF32WEF	04/28/2022	07/31/2023	07/31/2023	Sale		33,716	0.06			(851)					(1,273)			(851)			0/0.....
Long: United States Dollar Short: British Pounds.....	CT11-	TE2300450	Currency.....	E570DZMZFF32WEF	05/04/2023	07/31/2023	07/31/2023	Sale		231,879	0.793448999999999			(4,844)								(4,844)			0/0.....
Long: United States Dollar Short: British Pounds.....	CT11-	TE2101261	Currency.....	E570DZMZFF32WEF	12/28/2021	07/31/2023	07/31/2023	Sale		266,859	0.747529			10,192					(25,956)			10,192			0/0.....
Long: United States Dollar Short: British Pounds.....	CT11-	TE2101345	Currency.....	E570DZMZFF32WEF	12/29/2021	07/31/2023	07/31/2023	Sale		59,044	0.745109000000000			2,439					(5,915)			2,439			0/0.....
Long: United States Dollar Short: British Pounds.....	CT11-	TE2300869	Currency.....	E570DZMZFF32WEF	07/28/2023	07/31/2023	07/31/2023	Sale		22,306	0.777676000000000			(13)								(13)			0/0.....
Long: United States Dollar Short: British Pounds.....	CT11-	TE2300238	Currency.....	E570DZMZFF32WEF	03/06/2023	08/07/2023	08/07/2023	Sale		96,484	0.829009			(5,670)								(5,670)			0/0.....
Long: United States Dollar Short: British Pounds.....	CT11-	TE2300359	Currency.....	E570DZMZFF32WEF	04/04/2023	08/07/2023	08/07/2023	Sale		425,515	0.798594000000000			(8,478)								(8,478)			0/0.....
Long: United States Dollar Short: British Pounds.....	CT11-	TE2100864	Currency.....	E570DZMZFF32WEF	09/07/2021	08/07/2023	08/07/2023	Sale		319,989	0.725581000000000			23,463					(39,586)			23,463			0/0.....
Long: United States Dollar Short: British Pounds.....	CT11-	TE2300887	Currency.....	86-	08/04/2023	08/07/2023	08/07/2023	Sale		94,931,344	0.784240000000000			(151,131)								(151,131)			0/0.....
Long: United States Dollar Short: British Pounds.....	CT11-	TE2201226	Currency.....	E570DZMZFF32WEF	12/13/2022	08/14/2023	08/14/2023	Sale		6,411,516	0.803572999999999			(111,842)					(188,853)			(111,842)			0/0.....
Long: United States Dollar Short: British Pounds.....	CT11-	TE2300374	Currency.....	E570DZMZFF32WEF	04/13/2023	08/14/2023	08/14/2023	Sale		13,991,801	0.797151000000000			(130,307)								(130,307)			0/0.....
Long: United States Dollar Short: British Pounds.....	CT11-	TE2300687	Currency.....	E570DZMZFF32WEF	06/13/2023	08/14/2023	08/14/2023	Sale		37,526,887	0.792324000000000			(120,123)								(120,123)			0/0.....
Long: United States Dollar Short: British Pounds.....	CT11-	TE2101169	Currency.....	E570DZMZFF32WEF	12/13/2021	08/14/2023	08/14/2023	Sale		18,219,603	0.754309000000000			818,628					(1,620,728)			818,628			0/0.....
Long: United States Dollar Short: British Pounds.....	CT11-	TE2100230	Currency.....	E570DZMZFF32WEF	03/24/2021	08/14/2023	08/14/2023	Sale		25,215,370	0.728781000000000			1,947,981					(3,020,494)			1,947,981			0/0.....
Long: United States Dollar Short: British Pounds.....	CT11-	TE2100251	Currency.....	E570DZMZFF32WEF	03/29/2021	08/14/2023	08/14/2023	Sale		1,836,077	0.723456000000000			154,219					(231,744)			154,219			0/0.....
Long: United States Dollar Short: British Pounds.....	CT11-	TE2100109	Currency.....	E570DZMZFF32WEF	02/11/2021	08/14/2023	08/14/2023	Sale		8,829,985	0.721084999999999			768,198					(1,139,807)			768,198			0/0.....
Long: United States Dollar Short: British Pounds.....	CT11-	TE2100388	Currency.....	E570DZMZFF32WEF	05/07/2021	08/14/2023	08/14/2023	Sale		6,733,468	0.715948000000000			629,598					(910,956)			629,598			0/0.....
Long: United States Dollar Short: British Pounds.....	CT11-	TE2100405	Currency.....	E570DZMZFF32WEF	05/13/2021	08/14/2023	08/14/2023	Sale		26,482,241	0.711274999999999			2,632,826					(3,732,167)			2,632,826			0/0.....
Long: United States Dollar Short: British Pounds.....	CT11-	TE2300955	Currency.....	E570DZMZFF32WEF	08/08/2023	08/15/2023	08/15/2023	Sale		483,512	0.784602000000000			(7)								(7)			0/0.....
Long: United States Dollar Short: British Pounds.....	CT11-	TE2101204	Currency.....	E570DZMZFF32WEF	12/14/2021	08/15/2023	08/15/2023	Sale		6,819,659	0.757243			237,705					(582,420)			237,705			0/0.....

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty Central Clearinghouse	Trade Date	Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A/C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar Short: British Pounds.....	TE2200509		Currency.....	NTX- 549300E/620M0KZ/1 023	05/11/2022	08/15/2023	08/15/2023	Sale		1,256,041	0.808473			(39,420)					(30,470)			(39,420)		0/0.....
Long: United States Dollar Short: British Pounds.....	TE2201229		Currency.....	NTX- 549300E/620M0KZ/1 023	12/13/2022	08/15/2023	08/15/2023	Sale		879,630	998.....			(23,398)					(23,896)			(23,398)		0/0.....
Long: United States Dollar Short: British Pounds.....	TE2300669		Currency.....	CIBC- 549300TDJKVQJ41VN 031	06/13/2023	08/15/2023	08/15/2023	Sale		2,774,388	005.....			(33,109)								(33,109)		0/0.....
Long: United States Dollar Short: British Pounds.....	TE2300956		Currency.....	CIBC- 549300TDJKVQJ41VN 031	08/09/2023	08/15/2023	08/15/2023	Sale		79,031	005.....			(82)								(82)		0/0.....
Long: United States Dollar Short: British Pounds.....	TE2300162		Currency.....	CITI- E570DZMZFF32NEF 476	02/17/2023	08/15/2023	08/15/2023	Sale		120,933	005.....			(6,522)								(6,522)		0/0.....
Long: United States Dollar Short: British Pounds.....	TE2300622		Currency.....	CITI- E570DZMZFF32NEF 476	05/31/2023	08/15/2023	08/15/2023	Sale		124,596	003.....			(2,859)								(2,859)		0/0.....
Long: United States Dollar Short: British Pounds.....	TE2300510		Currency.....	CITI- E570DZMZFF32NEF 476	05/10/2023	08/15/2023	08/15/2023	Sale		253,294	996.....			(1,616)								(1,616)		0/0.....
Long: United States Dollar Short: British Pounds.....	TE2300968		Currency.....	CITI- E570DZMZFF32NEF 476	08/14/2023	08/15/2023	08/15/2023	Sale		1,344,196	995.....			(6,411)								(6,411)		0/0.....
Long: United States Dollar Short: British Pounds.....	TE2300970		Currency.....	NTX- 549300E/620M0KZ/1 023	08/14/2023	08/15/2023	08/15/2023	Sale		244,256	998.....			(1,242)								(1,242)		0/0.....
Long: United States Dollar Short: British Pounds.....	TE2201431		Currency.....	CITI- E570DZMZFF32NEF 476	11/10/2022	08/17/2023	08/17/2023	Sale		1,992,360	998.....			(168,910)					53,911			(168,910)		0/0.....
Long: United States Dollar Short: British Pounds.....	TE2300981		Currency.....	CITI- E570DZMZFF32NEF 476	08/15/2023	08/17/2023	08/17/2023	Sale		848,302	996.....			(2,000)								(2,000)		0/0.....
Long: United States Dollar Short: British Pounds.....	TE2300987		Currency.....	CITI- E570DZMZFF32NEF 476	08/18/2023	08/21/2023	08/21/2023	Sale		9,468,100	002.....			15,520								15,520		0/0.....
Long: United States Dollar Short: British Pounds.....	TE2300985		Currency.....	S6- CITI- E570DZMZFF32NEF 476	08/18/2023	08/21/2023	08/21/2023	Sale		7,038,798	998.....			(10,522)								(10,522)		0/0.....
Long: United States Dollar Short: British Pounds.....	TE2300992		Currency.....	CITI- E570DZMZFF32NEF 476	08/21/2023	08/22/2023	08/22/2023	Sale		2,266,405	998.....			(816)								(816)		0/0.....
Long: United States Dollar Short: British Pounds.....	TE2300821		Currency.....	S6- CITI- E570DZMZFF32NEF 476	07/19/2023	08/23/2023	08/23/2023	Sale		237,774	998.....			4,407								4,407		0/0.....
Long: United States Dollar Short: British Pounds.....	TE2301012		Currency.....	CITI- E570DZMZFF32NEF 476	08/21/2023	08/23/2023	08/23/2023	Sale		6,031,982	002.....			35,460								35,460		0/0.....
Long: United States Dollar Short: British Pounds.....	TE2000753		Currency.....	CIBC- 549300TDJKVQJ41VN 031	10/27/2020	08/24/2023	08/24/2023	Sale		806,618	001.....			30,664					(65,600)			30,664		0/0.....
Long: United States Dollar Short: British Pounds.....	TE2301027		Currency.....	CIBC- 549300TDJKVQJ41VN 031	08/23/2023	08/24/2023	08/24/2023	Sale		194,738	0792211.....			(395)								(395)		0/0.....
Long: United States Dollar Short: British Pounds.....	TE2301028		Currency.....	CIBC- 549300TDJKVQJ41VN 031	08/23/2023	08/29/2023	08/29/2023	Sale		1,489,880	997.....			4,015								4,015		0/0.....
Long: United States Dollar Short: British Pounds.....	TE2300323		Currency.....	BMO- NTX- 549300E/620M0KZ/1 023	03/27/2023	08/31/2023	08/31/2023	Sale		64,305	997.....			(1,892)								(1,892)		0/0.....
Long: United States Dollar Short: British Pounds.....	TE2301032		Currency.....	NTX- 549300E/620M0KZ/1 023	08/24/2023	08/31/2023	08/31/2023	Sale		4,715,027	998.....			(15,081)								(15,081)		0/0.....

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Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty Central Clearinghouse	Trade Date	Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar Short: British Pounds.....	E570DZMZFF32WEF	TE2301041	Currency.....	CITI- A76.....	08/29/2023	08/31/2023	08/31/2023	Sale.....		114,988	0.792896000000000			(542)										0/0.....
Long: United States Dollar Short: British Pounds.....	E570DZMZFF32WEF	TE2200436	Currency.....	CITI- A76.....	04/28/2022	08/31/2023	08/31/2023	Sale.....		33,463	0.796286000000000			(302)					(1,275)					0/0.....
Long: United States Dollar Short: British Pounds.....	E570DZMZFF32WEF	TE2300451	Currency.....	CITI- A76.....	05/04/2023	08/31/2023	08/31/2023	Sale.....		238,873	0.793228999999999			(1,229)										0/0.....
Long: United States Dollar Short: British Pounds.....	E570DZMZFF32WEF	TE2101262	Currency.....	CITI- A76.....	12/28/2021	08/31/2023	08/31/2023	Sale.....		266,851	0.747551999999999			14,074					(25,876)			14,074		0/0.....
Long: United States Dollar Short: British Pounds.....	E570DZMZFF32WEF	TE2101346	Currency.....	CITI- A76.....	12/29/2021	08/31/2023	08/31/2023	Sale.....		59,039	0.745171000000000			3,292					(5,895)			3,292		0/0.....
Long: United States Dollar Short: British Pounds.....	E570DZMZFF32WEF	TE2301043	Currency.....	CITI- A76.....	08/30/2023	08/31/2023	08/31/2023	Sale.....		5,407,004	0.785672000000000			23,981								23,981		0/0.....
Long: United States Dollar Short: British Pounds.....	E570DZMZFF32WEF	TE2301048	Currency.....	CITI- A76.....	08/30/2023	08/31/2023	08/31/2023	Sale.....		24,883	0.785463999999999			116								116		0/0.....
Long: United States Dollar Short: British Pounds.....	E570DZMZFF32WEF	TE2300492	Currency.....	CITI- A76.....	05/05/2023	09/07/2023	09/07/2023	Sale.....		1,153,405	0.789930000000000			16,614								16,614		0/0.....
Long: United States Dollar Short: British Pounds.....	E570DZMZFF32WEF	TE2301064	Currency.....	CITI- A76.....	08/31/2023	09/07/2023	09/07/2023	Sale.....		4,789,663	0.789072			73,808								73,808		0/0.....
Long: United States Dollar Short: British Pounds.....	E570DZMZFF32WEF	TE2300769	Currency.....	CITI- A76.....	07/05/2023	09/07/2023	09/07/2023	Sale.....		1,784,056	0.786610000000000			33,088								33,088		0/0.....
Long: United States Dollar Short: British Pounds.....	E493001DJKVQJ41VN	TE2301058	Currency.....	CIBC- 031.....	08/31/2023	09/11/2023	09/11/2023	Sale.....		984,706	0.788930000000000			11,411								11,411		0/0.....
Long: United States Dollar Short: British Pounds.....	E570DZMZFF32WEF	TE2300785	Currency.....	CITI- A76.....	07/12/2023	09/14/2023	09/14/2023	Sale.....		27,177,086	0.769225000000000			1,217,942								1,217,942		0/0.....
Long: United States Dollar Short: British Pounds.....	E570DZMZFF32WEF	TE2100504	Currency.....	CITI- A76.....	06/11/2021	09/14/2023	09/14/2023	Sale.....		9,704,901	0.708286000000000			1,176,417					(1,408,834)			1,176,417		0/0.....
Long: United States Dollar Short: British Pounds.....		TE2301085	Currency.....	S6- CITI- A76.....	09/13/2023	09/14/2023	09/14/2023	Sale.....		505,518	0.801158999999999			2,609								2,609		0/0.....
Long: United States Dollar Short: British Pounds.....	E570DZMZFF32WEF	TE2301113	Currency.....	CITI- A76.....	09/14/2023	09/15/2023	09/15/2023	Sale.....		2,315,725	0.806525999999999			535								535		0/0.....
Long: United States Dollar Short: British Pounds.....	E570DZMZFF32WEF	TE230104	Currency.....	CITI- A76.....	09/13/2023	09/15/2023	09/15/2023	Sale.....		4,163,837	0.8			34,643								34,643		0/0.....
Long: United States Dollar Short: British Pounds.....	E570DZMZFF32WEF	TE2101205	Currency.....	CITI- A76.....	12/14/2021	09/15/2023	09/15/2023	Sale.....		4,966,643	0.757094000000000			305,480					(423,709)			305,480		0/0.....
Long: United States Dollar Short: British Pounds.....	E493001E62W0KZ1/023	TE2200510	Currency.....	NIX- 023.....	05/11/2022	09/15/2023	09/15/2023	Sale.....		2,018,644	0.807884999999999			(2,936)								(2,936)		0/0.....
Long: United States Dollar Short: British Pounds.....	E493001E62W0KZ1/023	TE2300694	Currency.....	NIX- 023.....	06/13/2023	09/15/2023	09/15/2023	Sale.....		603,289	0.793267000000000			10,055								10,055		0/0.....
Long: United States Dollar Short: British Pounds.....	E493001E62W0KZ1/023	TE2300973	Currency.....	NIX- 023.....	08/14/2023	09/15/2023	09/15/2023	Sale.....		190,882	0.787591000000000			4,524								4,524		0/0.....
Long: United States Dollar Short: British Pounds.....	E493001DJKVQJ41VN	TE2301081	Currency.....	CIBC- 031.....	09/12/2023	09/15/2023	09/15/2023	Sale.....		82,856	0.800830999999999			604								604		0/0.....

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty Central Clearinghouse	Trade Date	Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar Short: British Pounds.....	TE2300670		Currency.....	CIBC- 5493001DJKVQJ41VN 031-	06/13/2023	09/15/2023	09/15/2023	Sale		3,075,709	0.793715999999999			49,547							49,547			0/0.....
Long: United States Dollar Short: British Pounds.....	TE2300163		Currency.....	CITI- E570ZMNZFF32NEF A76-	02/17/2023	09/15/2023	09/15/2023	Sale		242,058	998.....			(5,862)							(5,862)			0/0.....
Long: United States Dollar Short: British Pounds.....	TE2300253		Currency.....	CITI- E570ZMNZFF32NEF A76-	03/14/2023	09/15/2023	09/15/2023	Sale		122,042	0.819393000000000			(1,919)							(1,919)			0/0.....
Long: United States Dollar Short: British Pounds.....	TE2300511		Currency.....	CITI- E570ZMNZFF32NEF A76-	05/10/2023	09/15/2023	09/15/2023	Sale		126,688	0.789344000000000			2,728							2,728			0/0.....
Long: United States Dollar Short: British Pounds.....	TE2201132		Currency.....	CITI- E570ZMNZFF32NEF A76-	11/10/2022	09/19/2023	09/19/2023	Sale		1,989,223	0.849975000000000			(106,612)					53,058			(106,612)		0/0.....
Long: United States Dollar Short: British Pounds.....	TE2301110		Currency.....	CITI- E570ZMNZFF32NEF A76-	09/14/2023	09/19/2023	09/19/2023	Sale		2,378,644	995.....			(568)							3,686			0/0.....
Long: United States Dollar Short: British Pounds.....	TE2301114		Currency.....	CITI- E570ZMNZFF32NEF A76-	09/14/2023	09/19/2023	09/19/2023	Sale		3,051,428	998.....			3,686							3,686			0/0.....
Long: United States Dollar Short: British Pounds.....	TE2301116		Currency.....	CITI- E570ZMNZFF32NEF A76-	09/19/2023	09/21/2023	09/21/2023	Sale		23,488,573	0.807037			197,144							197,144			0/0.....
Long: United States Dollar Short: British Pounds.....	TE2301129		Currency.....	SS- 5493001DJKVQJ41VN CIBC-	09/20/2023	09/22/2023	09/22/2023	Sale		5,828,273	0.808473			48,769							48,769			0/0.....
Long: United States Dollar Short: British Pounds.....	TE2301059		Currency.....	031- 5493001DJKVQJ41VN CIBC-	08/31/2023	09/25/2023	09/25/2023	Sale		114,344	005.....			4,309							4,309			0/0.....
Long: United States Dollar Short: British Pounds.....	TE2000754		Currency.....	031- 5493001DJKVQJ41VN	10/27/2020	09/25/2023	09/25/2023	Sale		757,176	0.760375000000000			54,862					(61,527)			54,862		0/0.....
Long: United States Dollar Short: British Pounds.....	TE2300822		Currency.....	SS- 5493001DJKVQJ41VN CITI-	07/19/2023	09/27/2023	09/27/2023	Sale		387,702	998.....			23,652							23,652			0/0.....
Long: United States Dollar Short: British Pounds.....	TE2301148		Currency.....	CITI- E570ZMNZFF32NEF A76-	09/26/2023	09/27/2023	09/27/2023	Sale		1,177,722	995.....			4,537							4,537			0/0.....
Long: United States Dollar Short: British Pounds.....	TE2301164		Currency.....	SS- 5493001DJKVQJ41VN CITI-	09/26/2023	09/28/2023	09/28/2023	Sale		877,320	999.....			(900)							(900)			0/0.....
Long: United States Dollar Short: British Pounds.....	TE2301170		Currency.....	CITI- E570ZMNZFF32NEF A76-	09/26/2023	09/29/2023	09/29/2023	Sale		116,102	001.....			(377)							(377)			0/0.....
Long: United States Dollar Short: British Pounds.....	TE2301115		Currency.....	CITI- E570ZMNZFF32NEF A76-	09/14/2023	09/29/2023	09/29/2023	Sale		275,762	003.....			4,484							4,484			0/0.....
Long: United States Dollar Short: British Pounds.....	TE2300860		Currency.....	CITI- E570ZMNZFF32NEF A76-	07/28/2023	09/29/2023	09/29/2023	Sale		283,313	004.....			15,262							15,262			0/0.....
Long: United States Dollar Short: British Pounds.....	TE2300872		Currency.....	SS- 5493001EJ62W0KZ1/ 023-	07/28/2023	09/29/2023	09/29/2023	Sale		24,716,855	999.....			1,253,877							1,253,877			0/0.....
Long: United States Dollar Short: British Pounds.....	TE2301134		Currency.....	NIX- 5493001EJ62W0KZ1/ 023-	09/20/2023	09/29/2023	09/29/2023	Sale		4,162,882	995.....			64,315							64,315			0/0.....
Long: United States Dollar Short: British Pounds.....	TE2301033		Currency.....	NIX- 5493001EJ62W0KZ1/ 023-	08/24/2023	09/29/2023	09/29/2023	Sale		365,733	002.....			12,029							12,029			0/0.....
Long: United States Dollar Short: British Pounds.....	TE2300437		Currency.....	CITI- E570ZMNZFF32NEF A76-	04/28/2022	09/29/2023	09/29/2023	Sale		523,003	003.....			15					(20)					0/0.....

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Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty Central Clearinghouse	Trade Date	Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A/C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar Short: British Pounds.....	E570DZMZFF32WEF	TE2300452	Currency.....	CITI- A76	05/04/2023	09/29/2023	09/29/2023	Sale		226,956,001	0.7930840000000000			7,263										0/0
Long: United States Dollar Short: British Pounds.....	E570DZMZFF32WEF	TE2101263	Currency.....	CITI- A76	12/28/2021	09/29/2023	09/29/2023	Sale		249,626,002	0.7475800000000000			21,853					(24,135)					0/0
Long: United States Dollar Short: British Pounds.....	E570DZMZFF32WEF	TE2101347	Currency.....	CITI- A76	12/29/2021	09/29/2023	09/29/2023	Sale		55,226	0.745228			4,993					(5,496)					0/0
Long: United States Dollar Short: British Pounds.....	E570DZMZFF32WEF	TE2200152	Currency.....	A76	02/23/2022	09/29/2023	09/29/2023	Sale		168,615,998	0.7382429999999999			15,693					(17,125)					0/0
Long: United States Dollar Short: British Pounds.....	E570DZMZFF32WEF	TE2301177	Currency.....	CITI- A76	09/28/2023	09/29/2023	09/29/2023	Sale		5,849,005	0.8197060000000000			(3)										0/0
Long: United States Dollar Short: British Pounds.....	E570DZMZFF32WEF	TE2301175	Currency.....	CITI- A76	09/28/2023	09/29/2023	09/29/2023	Sale		4,961,686,997	0.8195179999999999			(1,301)										0/0
Long: United States Dollar Short: British Pounds.....	E570DZMZFF32WEF	TE2301174	Currency.....	CITI- A76	09/28/2023	09/29/2023	09/29/2023	Sale		24,350,002	0.8196240000000000			(10)										0/0
Long: United States Dollar Short: British Pounds.....	E570DZMZFF32WEF	TE2301173	Currency.....	CITI- A76	09/28/2023	10/02/2023	10/02/2023	Sale		41,243,996	0.8203439999999999			233										0/0
Long: United States Dollar Short: British Pounds.....	E570DZMZFF32WEF	TE2200333	Currency.....	CITI- A76	03/30/2022	10/02/2023	10/02/2023	Sale		245,995	0.7572799999999999			20					(21)					0/0
Long: United States Dollar Short: British Pounds.....	E570DZMZFF32WEF	TE2101313	Currency.....	CITI- A76	12/29/2021	10/02/2023	10/02/2023	Sale		99,212,004	0.7446850000000000			9,660					(9,938)					0/0
Long: United States Dollar Short: British Pounds.....	E570DZMZFF32WEF	TE2301181	Currency.....	CITI- A76	10/03/2023	10/10/2023	10/10/2023	Sale		4,721,595,999	0.8278619999999999			(70,042)										0/0
Long: United States Dollar Short: British Pounds.....	E570DZMZFF32WEF	TE2301065	Currency.....	CITI- A76	08/31/2023	10/10/2023	10/10/2023	Sale		2,890,256,004	0.7889730000000000			94,908										0/0
Long: United States Dollar Short: British Pounds.....	E570DZMZFF32WEF	TE2301186	Currency.....	CIBC- 031	10/03/2023	10/10/2023	10/10/2023	Sale		984,438,005	0.8274510000000000			(14,108)										0/0
Long: United States Dollar Short: British Pounds.....	E570DZMZFF32WEF	TE2301105	Currency.....	CITI- A76	09/13/2023	10/13/2023	10/13/2023	Sale		21,876,018,005	0.7999770000000000			634,141										0/0
Long: United States Dollar Short: British Pounds.....	E570DZMZFF32WEF	TE2100945	Currency.....	A76	10/13/2021	10/13/2023	10/13/2023	Sale		3,985,922,003	0.7372950000000000			418,808					(434,644)					0/0
Long: United States Dollar Short: British Pounds.....	E570DZMZFF32WEF	TE2100897	Currency.....	CITI- A76	09/24/2021	10/13/2023	10/13/2023	Sale		15,986,014,005	0.7339290000000000			1,744,989					(1,808,209)					0/0
Long: United States Dollar Short: British Pounds.....	E570DZMZFF32WEF	TE2301201	Currency.....	CITI- A76	10/12/2023	10/16/2023	10/16/2023	Sale		32,787,039,002	0.8211530000000000			(30,962)										0/0
Long: United States Dollar Short: British Pounds.....	E570DZMZFF32WEF	TE2301198	Currency.....	CITI- A76	10/11/2023	10/16/2023	10/16/2023	Sale		1,629,487,995	0.8130079999999999			14,639										0/0
Long: United States Dollar Short: British Pounds.....	E570DZMZFF32WEF	TE2101206	Currency.....	CITI- A76	12/14/2021	10/16/2023	10/16/2023	Sale		1,255,652,998	0.7569219999999999			97,125					(107,123)					0/0
Long: United States Dollar Short: British Pounds.....	E49300E1620W0KZY1	TE2300241	Currency.....	NTX- 023	03/07/2023	10/16/2023	10/16/2023	Sale		330,955,997	0.8403359999999999			(8,051)										0/0
Long: United States Dollar Short: British Pounds.....	E49300E1620W0KZY1	TE2300117	Currency.....	023	02/07/2023	10/16/2023	10/16/2023	Sale		319,479,996	0.8283359999999999			(3,099)										0/0

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Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty Central Clearinghouse	Trade Date	Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar Short: British Pounds.....	TE2200511		Currency.....	MTX- 5493001E1620M0KZ1/023	05/11/2022	10/16/2023	10/16/2023	Sale		1,178,549	0.807363000000000			18,697					(28,707)			18,697		0/0.....
Long: United States Dollar Short: British Pounds.....	TE2301190		Currency.....	CIBC- 5493001DJKVQJ41VN031	10/09/2023	10/16/2023	10/16/2023	Sale		81,211	0.817039999999999			330								330		0/0.....
Long: United States Dollar Short: British Pounds.....	TE2300671		Currency.....	CIBC- 5493001DJKVQJ41VN031	06/13/2023	10/16/2023	10/16/2023	Sale		2,508,451	0.793611999999999			81,841								81,841		0/0.....
Long: United States Dollar Short: British Pounds.....	TE2300164		Currency.....	CITI- E570DZMZ7FF32NEF076	02/17/2023	10/16/2023	10/16/2023	Sale		363,391	0.825556999999999			(2,294)								(2,294)		0/0.....
Long: United States Dollar Short: British Pounds.....	TE2300254		Currency.....	CITI- E570DZMZ7FF32NEF076	03/14/2023	10/16/2023	10/16/2023	Sale		122,087	0.819091000000000			192								192		0/0.....
Long: United States Dollar Short: British Pounds.....	TE2300889		Currency.....	S6- CITI- E570DZMZ7FF32NEF076	08/04/2023	10/17/2023	10/17/2023	Sale		58,438	0.783981999999999			2,632								2,632		0/0.....
Long: United States Dollar Short: British Pounds.....	TE2201133		Currency.....	CITI- E570DZMZ7FF32NEF076	11/10/2022	10/18/2023	10/18/2023	Sale		1,553,855	0.849704000000000			(49,802)					41,672			(49,802)		0/0.....
Long: United States Dollar Short: British Pounds.....	TE2201215		Currency.....	CITI- E570DZMZ7FF32NEF076	10/16/2023	10/18/2023	10/18/2023	Sale		955,445	0.819806999999999			4,073								4,073		0/0.....
Long: United States Dollar Short: British Pounds.....	TE2301226		Currency.....	CITI- E570DZMZ7FF32NEF076	10/18/2023	10/19/2023	10/19/2023	Sale		5,015,750	0.823118000000000			2,448								2,448		0/0.....
Long: United States Dollar Short: British Pounds.....	TE2301165		Currency.....	S6- CITI- E570DZMZ7FF32NEF076	09/28/2023	10/20/2023	10/20/2023	Sale		4,727,008	0.820586999999999			14,313								14,313		0/0.....
Long: United States Dollar Short: British Pounds.....	TE2301127		Currency.....	S6- CITI- E570DZMZ7FF32NEF076	09/20/2023	10/20/2023	10/20/2023	Sale		588,779	0.808443000000000			10,648								10,648		0/0.....
Long: United States Dollar Short: British Pounds.....	TE2301231		Currency.....	CIBC- 5493001DJKVQJ41VN031	10/20/2023	10/23/2023	10/23/2023	Sale		7,976,118	0.788843999999999			(34,815)								(34,815)		0/0.....
Long: United States Dollar Short: British Pounds.....	TE2301060		Currency.....	CIBC- 5493001DJKVQJ41VN031	08/31/2023	10/24/2023	10/24/2023	Sale		328,853	0.788843999999999			12,926								12,926		0/0.....
Long: United States Dollar Short: British Pounds.....	TE2300823		Currency.....	S6- CITI- E570DZMZ7FF32NEF076	07/19/2023	10/25/2023	10/25/2023	Sale		388,970	0.773838000000000			23,436								23,436		0/0.....
Long: United States Dollar Short: British Pounds.....	TE2301238		Currency.....	CIBC- 5493001DJKVQJ41VN031	10/24/2023	10/25/2023	10/25/2023	Sale		548,052	0.821089999999999			1,572								1,572		0/0.....
Long: United States Dollar Short: British Pounds.....	TE2301061		Currency.....	CIBC- 5493001DJKVQJ41VN031	08/31/2023	10/26/2023	10/26/2023	Sale		983,050	0.788842999999999			42,990								42,990		0/0.....
Long: United States Dollar Short: British Pounds.....	TE2301243		Currency.....	S6- CIBC- 5493001DJKVQJ41VN031	10/24/2023	10/26/2023	10/26/2023	Sale		2,809,191	0.822300999999999			7,623								7,623		0/0.....
Long: United States Dollar Short: British Pounds.....	TE2301244		Currency.....	CITI- 5493001DJKVQJ41VN031	10/25/2023	10/26/2023	10/26/2023	Sale		282,846	0.824135999999999			138								138		0/0.....
Long: United States Dollar Short: British Pounds.....	TE2301249		Currency.....	CITI- E570DZMZ7FF32NEF076	10/25/2023	10/31/2023	10/31/2023	Sale		5,641,022	0.824853000000000			(5,244)								(5,244)		0/0.....
Long: United States Dollar Short: British Pounds.....	TE2301256		Currency.....	CITI- E570DZMZ7FF32NEF076	10/25/2023	10/31/2023	10/31/2023	Sale		3,419,757	0.823842999999999			1,051								1,051		0/0.....
Long: United States Dollar Short: British Pounds.....	TE2301216		Currency.....	CITI- E570DZMZ7FF32NEF076	10/16/2023	10/31/2023	10/31/2023	Sale		161,382	0.819748999999999			851								851		0/0.....

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Long: United States Dollar Short: British Pounds.....	TE230112		Currency.....	E570XZMZFF32WEF	09/14/2023	10/31/2023	10/31/2023	Sale		303,232	0.806466999999999			6,480										0/0.....
Long: United States Dollar Short: British Pounds.....				CITI- A76.....							995.....													0/0.....
Long: United States Dollar Short: British Pounds.....	TE2300862		Currency.....	E570XZMZFF32WEF	07/28/2023	10/31/2023	10/31/2023	Sale		327,810	0.777194000000000			18,657										0/0.....
Long: United States Dollar Short: British Pounds.....				CITI- A76.....							005.....													0/0.....
Long: United States Dollar Short: British Pounds.....	TE2301247		Currency.....	549300E/62W0KZ1/	10/25/2023	10/31/2023	10/31/2023	Sale		4,290,104	0.824062999999999			177.....										0/0.....
Long: United States Dollar Short: British Pounds.....				CITI- 023.....							999.....													0/0.....
Long: United States Dollar Short: British Pounds.....	TE2200438		Currency.....	E570XZMZFF32WEF	04/28/2022	10/31/2023	10/31/2023	Sale		34,284	0.795228999999999			1,201										0/0.....
Long: United States Dollar Short: British Pounds.....				CITI- A76.....							996.....													0/0.....
Long: United States Dollar Short: British Pounds.....	TE2300453		Currency.....	E570XZMZFF32WEF	05/04/2023	10/31/2023	10/31/2023	Sale		251,438	0.793053000000000			9,472										0/0.....
Long: United States Dollar Short: British Pounds.....				CITI- A76.....							001.....													0/0.....
Long: United States Dollar Short: British Pounds.....	TE2101264		Currency.....	E570XZMZFF32WEF	12/28/2021	10/31/2023	10/31/2023	Sale		275,459	0.747551999999999			25,586										0/0.....
Long: United States Dollar Short: British Pounds.....				CITI- A76.....							999.....													0/0.....
Long: United States Dollar Short: British Pounds.....	TE2101348		Currency.....	E570XZMZFF32WEF	12/29/2021	10/31/2023	10/31/2023	Sale		60,939	0.746521000000000			5,833										0/0.....
Long: United States Dollar Short: British Pounds.....				CITI- A76.....							002.....													0/0.....
Long: United States Dollar Short: British Pounds.....	TE2201265		Currency.....	E570XZMZFF32WEF	10/30/2023	10/31/2023	10/31/2023	Sale		24,613	0.824334000000000			(7).....										0/0.....
Long: United States Dollar Short: British Pounds.....				A76.....							001.....													0/0.....
Long: United States Dollar Short: British Pounds.....	TE2301264		Currency.....	S6-.....	10/30/2023	10/30/2023	10/30/2023	Sale		4,203,315	0.824686000000000			(10,285)										0/0.....
Long: United States Dollar Short: British Pounds.....											003.....													0/0.....
Long: United States Dollar Short: British Pounds.....	TE2301263		Currency.....	S6-.....	10/30/2023	11/06/2023	11/06/2023	Sale		5,503,335	0.824654.....			(120,357)										0/0.....
Long: United States Dollar Short: British Pounds.....				CITI- A76.....							996.....													0/0.....
Long: United States Dollar Short: British Pounds.....	TE2200963		Currency.....	E570XZMZFF32WEF	09/27/2022	11/07/2023	11/07/2023	Sale		1,496,460	0.935540999999999			(225,400)										0/0.....
Long: United States Dollar Short: British Pounds.....				CITI- A76.....							999.....													0/0.....
Long: United States Dollar Short: British Pounds.....	TE2201105		Currency.....	E570XZMZFF32WEF	11/07/2022	11/07/2023	11/07/2023	Sale		1,039,433	0.865856999999999			(67,478)										0/0.....
Long: United States Dollar Short: British Pounds.....				CITI- A76.....							999.....													0/0.....
Long: United States Dollar Short: British Pounds.....	TE2200874		Currency.....	E570XZMZFF32WEF	08/31/2022	11/07/2023	11/07/2023	Sale		5,207,526	0.859701000000000			(298,633)										0/0.....
Long: United States Dollar Short: British Pounds.....				CITI- A76.....							005.....													0/0.....
Long: United States Dollar Short: British Pounds.....	TE2200697		Currency.....	E570XZMZFF32WEF	06/30/2022	11/07/2023	11/07/2023	Sale		3,746,913	0.815162000000000			(9,619)										0/0.....
Long: United States Dollar Short: British Pounds.....				CITI- A76.....							005.....													0/0.....
Long: United States Dollar Short: British Pounds.....	TE2201212		Currency.....	E570XZMZFF32WEF	12/05/2022	11/07/2023	11/07/2023	Sale		1,703,200	0.814956000000000			(3,942)										0/0.....
Long: United States Dollar Short: British Pounds.....				CITI- A76.....							001.....													0/0.....
Long: United States Dollar Short: British Pounds.....	TE2200582		Currency.....	E570XZMZFF32WEF	06/03/2022	11/07/2023	11/07/2023	Sale		765,588	0.793651.....			18,289										0/0.....
Long: United States Dollar Short: British Pounds.....				CITI- A76.....							996.....													0/0.....
Long: United States Dollar Short: British Pounds.....	TE2200490		Currency.....	E570XZMZFF32WEF	05/04/2022	11/07/2023	11/07/2023	Sale		1,363,003	0.792627999999999			34,711										0/0.....
Long: United States Dollar Short: British Pounds.....				CITI- A76.....							999.....													0/0.....
Long: United States Dollar Short: British Pounds.....	TE2200234		Currency.....	E570XZMZFF32WEF	03/09/2022	11/07/2023	11/07/2023	Sale		2,628,002	0.761033999999999			168,202										0/0.....
Long: United States Dollar Short: British Pounds.....				CITI- A76.....							999.....													0/0.....
Long: United States Dollar Short: British Pounds.....	TE2200060		Currency.....	E570XZMZFF32WEF	02/03/2022	11/07/2023	11/07/2023	Sale		4,971,392	0.737518000000000			461,978										0/0.....
Long: United States Dollar Short: British Pounds.....				CITI- A76.....							001.....													0/0.....
Long: United States Dollar Short: British Pounds.....	TE2100612		Currency.....	E570XZMZFF32WEF	06/30/2021	11/07/2023	11/07/2023	Sale		39,399,815	0.723536999999999			4,338,797										0/0.....
Long: United States Dollar Short: British Pounds.....				CITI- A76.....							999.....													0/0.....
Long: United States Dollar Short: British Pounds.....	TE2100505		Currency.....	E570XZMZFF32WEF	06/11/2021	11/14/2023	11/14/2023	Sale		14,085,590	0.708184999999999			1,661,153										0/0.....
Long: United States Dollar Short: British Pounds.....				A76.....							995.....													0/0.....

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty Central Clearinghouse	Trade Date	Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A/C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar Short: British Pounds.....	023	TE2200512	Currency.....	NTX- 549300E620M0KZ1/	05/11/2022	11/15/2023	11/15/2023	Sale		744,262	0.806907000000000			(3,033)					(18,429)					0/0
Long: United States Dollar Short: British Pounds.....	023	TE2201230	Currency.....	NTX- 549300E620M0KZ1/	12/13/2022	11/15/2023	11/15/2023	Sale		1,352,262	0.805100000000000			(2,470)					(36,436)					0/0
Long: United States Dollar Short: British Pounds.....	031	TE2301325	Currency.....	CIBC- 549300TDJKVQJ41VN	11/13/2023	11/15/2023	11/15/2023	Sale		462,466	0.816593000000000			(7,459)										0/0
Long: United States Dollar Short: British Pounds.....	031	TE2300672	Currency.....	CIBC- 549300TDJKVQJ41VN	06/13/2023	11/15/2023	11/15/2023	Sale		2,205,679	0.793682			27,309										0/0
Long: United States Dollar Short: British Pounds.....	031	TE2301329	Currency.....	CITI- E570DZMZFF32WEF	11/13/2023	11/15/2023	11/15/2023	Sale		18,680,227	0.814398999999999			(250,390)										0/0
Long: United States Dollar Short: British Pounds.....	076	TE2300176	Currency.....	CITI- E570DZMZFF32WEF	02/17/2023	11/15/2023	11/15/2023	Sale		242,447	0.824923999999999			(6,423)										0/0
Long: United States Dollar Short: British Pounds.....	076	TE2300165	Currency.....	CITI- E570DZMZFF32WEF	02/17/2023	11/15/2023	11/15/2023	Sale		242,448	0.824918000000000			(6,422)										0/0
Long: United States Dollar Short: British Pounds.....	076	TE2300255	Currency.....	CITI- E570DZMZFF32WEF	03/14/2023	11/15/2023	11/15/2023	Sale		122,123	0.818844000000000			(2,312)										0/0
Long: United States Dollar Short: British Pounds.....	076	TE2301335	Currency.....	CITI- E570DZMZFF32WEF	11/14/2023	11/15/2023	11/15/2023	Sale		2,416,877	0.800641000000000			8,998										0/0
Long: United States Dollar Short: British Pounds.....	076	TE2301338	Currency.....	CITI- E570DZMZFF32WEF	11/16/2023	11/17/2023	11/17/2023	Sale		1,867,339	0.803420000000000			1,919										0/0
Long: United States Dollar Short: British Pounds.....	023	TE2000869	Currency.....	NTX- 549300E620M0KZ1/	11/27/2020	11/22/2023	11/22/2023	Sale		107,393,101	0.744491000000000			7,767,451					(10,757,193)					0/0
Long: United States Dollar Short: British Pounds.....	031	TE2301360	Currency.....	CIBC- 549300TDJKVQJ41VN	11/21/2023	11/22/2023	11/22/2023	Sale		1,210,599	0.798413000000000			6,219										0/0
Long: United States Dollar Short: British Pounds.....	076	TE2301352	Currency.....	CITI- E570DZMZFF32WEF	11/21/2023	11/22/2023	11/22/2023	Sale		11,549,222	0.798020999999999			64,976										0/0
Long: United States Dollar Short: British Pounds.....	S6-	TE2301167	Currency.....	S6- 09/26/2023	11/22/2023	11/22/2023	11/22/2023	Sale		243,460	0.820451999999999			(5,435)										0/0
Long: United States Dollar Short: British Pounds.....	S6-	TE2301357	Currency.....	S6- 11/21/2023	11/22/2023	11/22/2023	11/22/2023	Sale		4,934,427	0.797711999999999			29,660										0/0
Long: United States Dollar Short: British Pounds.....	BMO- CIBC	TE2300324	Currency.....	BMO- 549300TDJKVQJ41VN	03/27/2023	11/24/2023	11/24/2023	Sale		98,121,339	0.812127000000000			(2,391,804)										0/0
Long: United States Dollar Short: British Pounds.....	031	TE2301361	Currency.....	CIBC- 549300TDJKVQJ41VN	11/21/2023	11/24/2023	11/24/2023	Sale		201,130	0.798492999999999			(1,421)										0/0
Long: United States Dollar Short: British Pounds.....	031	TE2301062	Currency.....	CIBC- 549300TDJKVQJ41VN	08/31/2023	11/24/2023	11/24/2023	Sale		116,268	0.788847999999999			580										0/0
Long: United States Dollar Short: British Pounds.....	S6-	TE2301356	Currency.....	S6- 11/21/2023	11/24/2023	11/24/2023	11/24/2023	Sale		2,951,304	0.797703000000000			(18,246)										0/0
Long: United States Dollar Short: British Pounds.....	S6-	TE2300824	Currency.....	S6- 07/19/2023	11/28/2023	11/28/2023	11/28/2023	Sale		386,320	0.773970000000000			7,113										0/0
Long: United States Dollar Short: British Pounds.....	CITI- A76	TE2301365	Currency.....	CITI- E570DZMZFF32WEF	11/27/2023	11/28/2023	11/28/2023	Sale		732,870	0.792773999999999			(3,984)										0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty Central Clearinghouse	Trade Date	Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Initial Cost of Premium (Received) Paid	Current Year Initial Undiscounted Cost of Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar Short: British Pounds.....	E570XZMZFF32WEF	TE2301339	Currency.....	CITI- A76	11/16/2023	11/30/2023	11/30/2023	Sale		144,609	0.803362000000000			(2,461)										0/0
Long: United States Dollar Short: British Pounds.....	E570XZMZFF32WEF	TE2301369	Currency.....	CITI- A76	11/27/2023	11/30/2023	11/30/2023	Sale		3,782,112	0.793269			(16,032)										0/0
Long: United States Dollar Short: British Pounds.....	E570XZMZFF32WEF	TE2300863	Currency.....	CITI- A76	07/28/2023	11/30/2023	11/30/2023	Sale		311,315	0.777290999999999			4,978										0/0
Long: United States Dollar Short: British Pounds.....	54930XE62W0KZY1	TE2301358	Currency.....		11/21/2023	11/30/2023	11/30/2023	Sale		4,305,800	0.798100599999999			(44,588)										0/0
Long: United States Dollar Short: British Pounds.....	E570XZMZFF32WEF	TE2301279	Currency.....	CITI- A76	11/03/2023	11/30/2023	11/30/2023	Sale		89,320	0.817764999999999			(3,148)										0/0
Long: United States Dollar Short: British Pounds.....	E570XZMZFF32WEF	TE2200439	Currency.....	CITI- A76	04/28/2022	11/30/2023	11/30/2023	Sale		32,140	0.794691000000000			(194)					(1,268)					0/0
Long: United States Dollar Short: British Pounds.....	E570XZMZFF32WEF	TE2300454	Currency.....	CITI- A76	05/04/2023	11/30/2023	11/30/2023	Sale		235,623	0.793190999999999			(976)										0/0
Long: United States Dollar Short: British Pounds.....	E570XZMZFF32WEF	TE2101265	Currency.....	CITI- A76	12/28/2021	11/30/2023	11/30/2023	Sale		258,262	0.747496000000000			13,871					(24,922)					0/0
Long: United States Dollar Short: British Pounds.....	E570XZMZFF32WEF	TE2101349	Currency.....	CITI- A76	12/29/2021	11/30/2023	11/30/2023	Sale		57,131	0.745210999999999			3,234					(5,671)					0/0
Long: United States Dollar Short: British Pounds.....	E570XZMZFF32WEF	TE2301376	Currency.....	CITI- A76	11/29/2023	11/30/2023	11/30/2023	Sale		6,451,071	0.787408			20,524										0/0
Long: United States Dollar Short: British Pounds.....	E570XZMZFF32WEF	TE2301373	Currency.....	CITI- A76	11/29/2023	11/30/2023	11/30/2023	Sale		1,981,004	0.768390000000000			4										0/0
Long: United States Dollar Short: British Pounds.....	E570XZMZFF32WEF	TE2301180	Currency.....	CITI- A76	10/03/2023	12/05/2023	12/05/2023	Sale		2,935,399	0.827604000000000			(128,617)										0/0
Long: United States Dollar Short: British Pounds.....		TE2301379	Currency.....	S6- CITI- A76	11/30/2023	12/05/2023	12/05/2023	Sale		11,184,695	0.792580999999999			3,989										0/0
Long: United States Dollar Short: British Pounds.....	E570XZMZFF32WEF	TE2301276	Currency.....	CITI- A76	11/02/2023	12/06/2023	12/06/2023	Sale		29,231,880	0.821021			(993,720)										0/0
Long: United States Dollar Short: British Pounds.....	E570XZMZFF32WEF	TE2200964	Currency.....	CITI- A76	09/27/2022	12/07/2023	12/07/2023	Sale		1,600,950	0.936944			(285,300)					212,172					0/0
Long: United States Dollar Short: British Pounds.....	E570XZMZFF32WEF	TE2201106	Currency.....	CITI- A76	11/07/2022	12/07/2023	12/07/2023	Sale		3,986,992	0.865650999999999			(353,958)					185,277					0/0
Long: United States Dollar Short: British Pounds.....	E570XZMZFF32WEF	TE2200875	Currency.....	CITI- A76	08/31/2022	12/07/2023	12/07/2023	Sale		7,397,969	0.860029000000000			(602,838)					292,655					0/0
Long: United States Dollar Short: British Pounds.....	E570XZMZFF32WEF	TE2300012	Currency.....	CITI- A76	01/05/2023	12/07/2023	12/07/2023	Sale		1,156,273	0.836377999999999			(59,831)										0/0
Long: United States Dollar Short: British Pounds.....	E570XZMZFF32WEF	TE2200698	Currency.....	CITI- A76	06/30/2022	12/07/2023	12/07/2023	Sale		1,961,955	0.814842999999999			(48,392)					(29,547)					0/0
Long: United States Dollar Short: British Pounds.....	E570XZMZFF32WEF	TE2300885	Currency.....	CITI- A76	08/03/2023	12/07/2023	12/07/2023	Sale		279,086	0.787124000000000			2,844										0/0
Long: United States Dollar Short: British Pounds.....	E570XZMZFF32WEF	TE2200235	Currency.....	CITI- A76	03/09/2022	12/07/2023	12/07/2023	Sale		3,941,760	0.761081000000000			169,260					(315,516)					0/0

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Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty Central Clearinghouse	Trade Date	Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar Short: British Pounds.....	TE2100866		Currency.....	E570XZMZFF32WEF A76.....	09/07/2021	12/07/2023	12/07/2023	Sale.....		4,522,835	0.7253880000000000			397,328					(557,269)					0/0.....
Long: United States Dollar Short: British Pounds.....	TE2100613		Currency.....	E570XZMZFF32WEF A76.....	06/30/2021	12/07/2023	12/07/2023	Sale.....		43,639,744	0.7234580000000000			3,938,548					(5,477,719)					0/0.....
Long: United States Dollar Short: British Pounds.....	TE2300493		Currency.....	E570XZMZFF32WEF A76.....	05/05/2023	12/11/2023	12/11/2023	Sale.....		1,684,677	0.7898889999999999			14,638										0/0.....
Long: United States Dollar Short: British Pounds.....	TE2301391		Currency.....	549300TDJKV0J41VN C1T1.....	12/07/2023	12/11/2023	12/11/2023	Sale.....		2,197,269	0.794597			6,111										0/0.....
Long: United States Dollar Short: British Pounds.....	TE2301397		Currency.....	E570XZMZFF32WEF A76.....	12/08/2023	12/11/2023	12/11/2023	Sale.....		6,463,131	0.7979610000000000			(9,298)										0/0.....
Long: United States Dollar Short: British Pounds.....	TE2301400		Currency.....	549300TDJKV0J41VN C1T1.....	12/11/2023	12/12/2023	12/12/2023	Sale.....		5,776,365	0.7971989999999999			(8,558)										0/0.....
Long: United States Dollar Short: British Pounds.....	TE2101234		Currency.....	E570XZMZFF32WEF A76.....	12/20/2021	12/14/2023	12/14/2023	Sale.....		10,613,225	0.7599939999999999			320,623					(863,133)					0/0.....
Long: United States Dollar Short: British Pounds.....	TE2200081		Currency.....	E570XZMZFF32WEF A76.....	02/11/2022	12/14/2023	12/14/2023	Sale.....		7,796,221	0.7391050000000000			442,765					(829,800)					0/0.....
Long: United States Dollar Short: British Pounds.....	TE2100946		Currency.....	E570XZMZFF32WEF A76.....	10/13/2021	12/14/2023	12/14/2023	Sale.....		6,622,409	0.7372990000000000			391,841					(720,247)					0/0.....
Long: United States Dollar Short: British Pounds.....	TE2101038		Currency.....	549300TDJKV0J41VN C1B.....	11/08/2021	12/15/2023	12/15/2023	Sale.....		35,078,032	0.7413450000000000			2,053,088					(3,643,365)					0/0.....
Long: United States Dollar Short: British Pounds.....	TE2301410		Currency.....	E570XZMZFF32WEF A76.....	12/13/2023	12/15/2023	12/15/2023	Sale.....		13,687,483	0.7971300000000000			(168,694)					(29,806)					0/0.....
Long: United States Dollar Short: British Pounds.....	TE2101208		Currency.....	E570XZMZFF32WEF A76.....	12/14/2021	12/15/2023	12/15/2023	Sale.....		348,525	0.756521			13,682										0/0.....
Long: United States Dollar Short: British Pounds.....	TE2200603		Currency.....	549300E62W0KZY1 NTX.....	06/14/2022	12/15/2023	12/15/2023	Sale.....		377,704	0.8207489999999999			(15,981)					(2,977)					0/0.....
Long: United States Dollar Short: British Pounds.....	TE2200827		Currency.....	549300E62W0KZY1 NTX.....	08/12/2022	12/15/2023	12/15/2023	Sale.....		556,845	0.8180089999999999			(21,623)					(6,233)					0/0.....
Long: United States Dollar Short: British Pounds.....	TE2301195		Currency.....	549300E62W0KZY1 NTX.....	10/11/2023	12/15/2023	12/15/2023	Sale.....		683,095	0.8124139999999999			(21,671)										0/0.....
Long: United States Dollar Short: British Pounds.....	TE2200513		Currency.....	549300E62W0KZY1 NTX.....	05/11/2022	12/15/2023	12/15/2023	Sale.....		946,778	0.806257			(22,633)					(24,048)					0/0.....
Long: United States Dollar Short: British Pounds.....	TE2301084		Currency.....	549300E62W0KZY1 NTX.....	09/12/2023	12/15/2023	12/15/2023	Sale.....		329,380	0.8007170000000000			(5,557)										0/0.....
Long: United States Dollar Short: British Pounds.....	TE2300177		Currency.....	E570XZMZFF32WEF A76.....	02/17/2023	12/15/2023	12/15/2023	Sale.....		121,318	0.8242779999999999			(5,677)										0/0.....
Long: United States Dollar Short: British Pounds.....	TE2300256		Currency.....	E570XZMZFF32WEF A76.....	03/14/2023	12/15/2023	12/15/2023	Sale.....		122,160	0.8185999999999999			(4,835)										0/0.....
Long: United States Dollar Short: British Pounds.....	TE2300527		Currency.....	E570XZMZFF32WEF A76.....	05/10/2023	12/15/2023	12/15/2023	Sale.....		1,517,921	0.7905550000000000			(6,019)										0/0.....
Long: United States Dollar Short: British Pounds.....	TE2301417		Currency.....	E570XZMZFF32WEF A76.....	12/14/2023	12/15/2023	12/15/2023	Sale.....		3,937,938	0.7830329999999999			22,001										0/0.....

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty Central Clearinghouse	Trade Date	Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar Short: British Pounds.....	TE2300602		Currency.....	E570XZMZFF32WEF CITI- A76.....	05/30/2023	12/19/2023	12/19/2023	Sale.....		1,228,131	0.805969999999999			(32,865)										0/0.....
Long: United States Dollar Short: British Pounds.....	TE2301414		Currency.....	E570XZMZFF32WEF A76.....	12/13/2023	12/19/2023	12/19/2023	Sale.....		4,983,181	0.792128999999999			(45,314)										0/0.....
Long: United States Dollar Short: British Pounds.....	TE2300805		Currency.....	E570XZMZFF32WEF CITI- A76.....	07/14/2023	12/19/2023	12/19/2023	Sale.....		144,538	0.763669999999999			3,921										0/0.....
Long: United States Dollar Short: British Pounds.....	TE2300825		Currency.....	SS-.....	07/19/2023	12/19/2023	12/19/2023	Sale.....		387,555	0.774083899999999			5,385										0/0.....
Long: United States Dollar Short: British Pounds.....	TE2301422		Currency.....	E570XZMZFF32WEF CITI- A76.....	12/14/2023	12/19/2023	12/19/2023	Sale.....		2,330,442	0.781735999999999			9,664										0/0.....
Long: United States Dollar Short: British Pounds.....	TE2301420		Currency.....	E570XZMZFF32WEF A76.....	12/14/2023	12/19/2023	12/19/2023	Sale.....		1,148,726	0.781735999999999			4,764										0/0.....
Long: United States Dollar Short: British Pounds.....	TE2301438		Currency.....	CIBC- 549300TDJKVQJ41VN 031.....	12/18/2023	12/19/2023	12/19/2023	Sale.....		611,332	0.791144999999999			(4,793)										0/0.....
Long: United States Dollar Short: British Pounds.....	TE2301432		Currency.....	SS-.....	12/18/2023	12/20/2023	12/20/2023	Sale.....		4,444,433	0.791327			(10,727)										0/0.....
Long: United States Dollar Short: British Pounds.....	TE2301454		Currency.....	E570XZMZFF32WEF CITI- A76.....	12/19/2023	12/20/2023	12/20/2023	Sale.....		620,886	0.786352999999999			2,414										0/0.....
Long: United States Dollar Short: British Pounds.....	TE2301464		Currency.....	E570XZMZFF32WEF A76.....	12/20/2023	12/21/2023	12/21/2023	Sale.....		5,883,305	0.789765000000000			3,473										0/0.....
Long: United States Dollar Short: British Pounds.....	TE2301457		Currency.....	E570XZMZFF32WEF A76.....	12/20/2023	12/21/2023	12/21/2023	Sale.....		2,200,549	0.789704999999999			1,468										0/0.....
Long: United States Dollar Short: British Pounds.....	TE2000919		Currency.....	NTX- 549300E620M0KZ1/023.....	12/18/2023	12/22/2023	12/22/2023	Sale.....		357,172	0.736322999999999			22,749					(39,255)					0/0.....
Long: United States Dollar Short: British Pounds.....	TE2301392		Currency.....	CIBC- 549300TDJKVQJ41VN 031.....	12/07/2023	12/22/2023	12/22/2023	Sale.....		718,810	0.794551000000000			(7,440)										0/0.....
Long: United States Dollar Short: British Pounds.....	TE2301185		Currency.....	CIBC- 549300TDJKVQJ41VN 031.....	10/03/2023	12/27/2023	12/27/2023	Sale.....		1,094,774	0.827107000000000			(63,128)										0/0.....
Long: United States Dollar Short: British Pounds.....	TE2301473		Currency.....	E570XZMZFF32WEF CITI- A76.....	12/21/2023	12/28/2023	12/28/2023	Sale.....		2,144,111	0.788205000000000			(14,019)										0/0.....
Long: United States Dollar Short: British Pounds.....	TE2301467		Currency.....	E570XZMZFF32WEF CITI- A76.....	12/21/2023	12/28/2023	12/28/2023	Sale.....		1,143,471	0.788205000000000			(7,476)										0/0.....
Long: United States Dollar Short: British Pounds.....	TE2301470		Currency.....	SS-.....	12/21/2023	12/28/2023	12/28/2023	Sale.....		3,601,120	0.788644000000000			(25,560)										0/0.....
Long: United States Dollar Short: British Pounds.....	TE2301476		Currency.....	E570XZMZFF32WEF A76.....	12/21/2023	12/28/2023	12/28/2023	Sale.....		4,172,277	0.788201999999999			(20,024)										0/0.....
Long: United States Dollar Short: British Pounds.....	TE2301481		Currency.....	E570XZMZFF32WEF CITI- A76.....	12/21/2023	12/29/2023	12/29/2023	Sale.....		147,563	0.787953000000000			(661)										0/0.....
Long: United States Dollar Short: British Pounds.....	TE2300864		Currency.....	E570XZMZFF32WEF A76.....	07/28/2023	12/29/2023	12/29/2023	Sale.....		68,415,915	0.777414999999999			612,454										0/0.....
Long: United States Dollar Short: British Pounds.....	TE2301348		Currency.....	NTX- 549300E620M0KZ1/023.....	11/21/2023	12/29/2023	12/29/2023	Sale.....		227,765	0.797957000000000			(3,926)										0/0.....

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Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty Central Clearinghouse	Trade Date	Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A/C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar Short: British Pounds.....	TE2301436		Currency.....	NTX-549300E/620W0KZ/1	12/18/2023	12/29/2023	12/29/2023	Sale		3,730,199	0.791568000000000			(34,094)										0/0.....
Long: United States Dollar Short: British Pounds.....	TE2301280		Currency.....	CITI- E570DZMZFF32WEF							0.817628000000000			(3,989)										0/0.....
Long: United States Dollar Short: British Pounds.....	TE2200440		Currency.....	CITI- E570DZMZFF32WEF	11/03/2023	12/29/2023	12/29/2023	Sale		34,261	0.002													
Long: United States Dollar Short: British Pounds.....	TE2300455		Currency.....	CITI- E570DZMZFF32WEF	04/28/2022	12/29/2023	12/29/2023	Sale		483	0.794182000000000			(6)					(19)					0/0.....
Long: United States Dollar Short: British Pounds.....	TE2301490		Currency.....	CITI- E570DZMZFF32WEF	05/04/2023	12/29/2023	12/29/2023	Sale		227,128	0.793388999999999			(2,595)										0/0.....
Long: United States Dollar Short: British Pounds.....	TE2101266		Currency.....	CITI- E570DZMZFF32WEF	12/27/2023	12/29/2023	12/29/2023	Sale		139,535	0.781676999999999			491										0/0.....
Long: United States Dollar Short: British Pounds.....	TE2101350		Currency.....	CITI- E570DZMZFF32WEF	12/28/2021	12/29/2023	12/29/2023	Sale		249,685	0.747400999999999			11,788					(24,090)					0/0.....
Long: United States Dollar Short: British Pounds.....	TE2200155		Currency.....	CITI- E570DZMZFF32WEF	12/29/2021	12/29/2023	12/29/2023	Sale		55,229	0.745168999999999			2,763					(5,476)					0/0.....
Long: United States Dollar Short: British Pounds.....	TE2301492		Currency.....	CITI- E570DZMZFF32WEF	02/23/2022	12/29/2023	12/29/2023	Sale		158,661	0.738037000000000			9,385					(17,104)					0/0.....
Long: United States Canadian Dollar Short: Canadian Dollar.....	TE2100406		Currency.....	CITI- E570DZMZFF32WEF	12/28/2023	12/29/2023	12/29/2023	Sale		9,987,457	0.005			(7,076)										0/0.....
Long: United States Canadian Dollar Short: Canadian Dollar.....	TE1900605		Currency.....	NTX-549300E/620W0KZ/1	05/13/2021	05/15/2023	05/15/2023	Sale		95,139,162	1.219200000000000			9,163,795					(9,413,038)					0/0.....
Long: United States Canadian Dollar Short: Canadian Dollar.....	TE1900583		Currency.....	CITI- E549300E/620W0KZ/1	11/27/2019	08/02/2023	08/02/2023	Sale		18,107	0.009			(39)					(188)					0/0.....
Long: United States Canadian Dollar Short: Canadian Dollar.....	TE1900430		Currency.....	NTX-549300E/620W0KZ/1	11/18/2019	08/02/2023	08/02/2023	Sale		249,277	0.001			1,079					(4,182)					0/0.....
Long: United States Canadian Dollar Short: Canadian Dollar.....	TE2300444		Currency.....	CITI- E570DZMZFF32WEF	09/12/2019	08/02/2023	08/02/2023	Sale		3,183,159	0.001			17,772					(57,472)					0/0.....
Long: United States Canadian Dollar Short: Canadian Dollar.....	TE2201149		Currency.....	CITI- E570DZMZFF32WEF	05/02/2023	08/02/2023	08/02/2023	Sale		314,654	1.36005			(6,036)										0/0.....
Long: United States Canadian Dollar Short: Canadian Dollar.....	TE2000629		Currency.....	CITI- E570DZMZFF32WEF	11/14/2022	08/02/2023	08/02/2023	Sale		228,294	0.009			1,863					(4,694)					0/0.....
Long: United States Canadian Dollar Short: Canadian Dollar.....	TE2200929		Currency.....	CITI- E570DZMZFF32WEF	09/10/2020	08/02/2023	08/02/2023	Sale		1,032,497	1.3228			9,014					(21,810)					0/0.....
Long: United States Canadian Dollar Short: Canadian Dollar.....	TE2200570		Currency.....	CITI- E570DZMZFF32WEF	09/15/2022	08/02/2023	08/02/2023	Sale		140,347	1.316257			1,913					(3,644)					0/0.....
Long: United States Canadian Dollar Short: Canadian Dollar.....	TE2100028		Currency.....	CITI- E570DZMZFF32WEF	05/25/2022	08/02/2023	08/02/2023	Sale		1,089,087	1.2845			40,017					(52,883)					0/0.....
Long: United States Canadian Dollar Short: Canadian Dollar.....	TE2200106		Currency.....	CITI- E570DZMZFF32WEF	01/12/2021	08/02/2023	08/02/2023	Sale		1,012,672	1.279452			41,736					(53,875)					0/0.....
Long: United States Canadian Dollar Short: Canadian Dollar.....	TE2100507		Currency.....	CITI- E570DZMZFF32WEF	02/16/2022	08/02/2023	08/02/2023	Sale		1,119,110	1.2706			53,547					(66,869)					0/0.....
Long: United States Canadian Dollar Short: Canadian Dollar.....			Currency.....	A76- E570DZMZFF32WEF	06/11/2021	08/02/2023	08/02/2023	Sale		923,477	0.001			77,341					(87,920)					0/0.....

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Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)	
Long: United States Dollar Short: Canadian Dollar.....	TE2300546		Currency.....	E570ZMZ7FF32NEF CITI- A76	05/12/2023	11/14/2023	11/14/2023	Sale		3,683,112	1.35139000000000			57,177							57,177			0/0	
Long: United States Dollar Short: Canadian Dollar.....	TE2300564		Currency.....	E570ZMZ7FF32NEF CITI- A76	05/15/2023	11/14/2023	11/14/2023	Sale		20,683	1.34439			427							427			0/0	
Long: United States Dollar Short: Canadian Dollar.....	TE2101062		Currency.....	549300TDJKVQJ41W CIBC- 031	11/16/2021	11/17/2023	11/17/2023	Sale		137,517,299	1.269925			10,323,814					(8,073,671)			10,323,814			0/0
Long: United States Dollar Short: Canadian Dollar.....	TE2301382		Currency.....	E570ZMZ7FF32NEF CITI- A76	11/30/2023	12/01/2023	12/01/2023	Sale		517,107	1.3572			(2,104)							(2,104)			0/0	
Long: United States Dollar Short: Euro.....	TE2200681		Currency.....	E570ZMZ7FF32NEF CITI- A76	06/29/2022	01/03/2023	01/03/2023	Sale		18,585,194	0.94109699999999			123,133					85,224			123,133			0/0
Long: United States Dollar Short: Euro.....	TE2300001		Currency.....	E570ZMZ7FF32NEF CITI- A76	01/04/2023	01/05/2023	01/05/2023	Sale		774,622	0.94239499999999			6,698							6,698			0/0	
Long: United States Dollar Short: Euro.....	TE2201063		Currency.....	E570ZMZ7FF32NEF CITI- A76	10/14/2022	01/17/2023	01/17/2023	Sale		910,266	1.021163			(93,765)					82,960			(93,765)			0/0
Long: United States Dollar Short: Euro.....	TE2200612		Currency.....	E570ZMZ7FF32NEF CITI- A76	06/14/2022	01/17/2023	01/17/2023	Sale		1,059	0.94428699999999			(21)					10			(21)			0/0
Long: United States Dollar Short: Euro.....	TE2100713		Currency.....	E570ZMZ7FF32NEF CITI- A76	07/13/2021	01/17/2023	01/17/2023	Sale		29,592,884	0.83471099999999			2,911,565					(3,198,695)			2,911,565			0/0
Long: United States Dollar Short: Euro.....	TE2201060		Currency.....	E570ZMZ7FF32NEF CITI- A76	10/14/2022	01/17/2023	01/17/2023	Sale		314,076	1.020853			(32,248)					28,521			(32,248)			0/0
Long: United States Dollar Short: Euro.....	TE2201183		Currency.....	E570ZMZ7FF32NEF CITI- A76	11/23/2022	01/17/2023	01/17/2023	Sale		1,043,960	0.95789100000000			(36,190)					24,566			(36,190)			0/0
Long: United States Dollar Short: Euro.....	TE2100736		Currency.....	E570ZMZ7FF32NEF CITI- A76	07/14/2021	01/17/2023	01/17/2023	Sale		20,685,907	0.83568399999999			2,013,489					(2,214,431)			2,013,489			0/0
Long: United States Dollar Short: Euro.....	TE2201164		Currency.....	E570ZMZ7FF32NEF CITI- A76	11/16/2022	01/18/2023	01/18/2023	Sale		32,550,066	0.95913800000000			(1,265,877)					811,751			(1,265,877)			0/0
Long: United States Dollar Short: Euro.....	TE2300003		Currency.....	E570ZMZ7FF32NEF CITI- A76	01/04/2023	01/18/2023	01/18/2023	Sale		1,262,007	0.94155100000000			(25,040)							(25,040)			0/0	
Long: United States Dollar Short: Euro.....	TE2300014		Currency.....	E570ZMZ7FF32NEF CIBC- A76	01/06/2023	01/18/2023	01/18/2023	Sale		8,799,196	0.93872199999999			(147,623)							(147,623)			0/0	
Long: United States Dollar Short: Euro.....	TE2100748		Currency.....	549300TDJKVQJ41W CIBC- 031	07/16/2021	01/20/2023	01/20/2023	Sale		56,031,510	0.83723999999999			5,221,289					(5,894,004)			5,221,289			0/0
Long: United States Dollar Short: Euro.....	TE2100755		Currency.....	9830WICWPC89A4S 074	07/19/2021	01/20/2023	01/20/2023	Sale		30,341,008	0.83787199999999			2,806,575					(3,171,125)			2,806,575			0/0
Long: United States Dollar Short: Euro.....	TE2300004		Currency.....	E570ZMZ7FF32NEF CITI- A76	01/04/2023	01/20/2023	01/20/2023	Sale		171,258	0.94142000000000			(3,366)							(3,366)			0/0	
Long: United States Dollar Short: Euro.....	TE2100997		Currency.....	E570ZMZ7FF32NEF CITI- A76	10/20/2021	01/20/2023	01/20/2023	Sale		675,109	0.85018800000000			53,442					(61,673)			53,442			0/0
Long: United States Dollar Short: Euro.....	TE2300073		Currency.....	E570ZMZ7FF32NEF CITI- A76	01/24/2023	01/25/2023	01/25/2023	Sale		677,111	0.92008599999999			(2,115)							(2,115)			0/0	
Long: United States Dollar Short: Euro.....	TE2300052		Currency.....	E570ZMZ7FF32NEF CITI- A76	01/13/2023	01/30/2023	01/30/2023	Sale		306,630	0.92280200000000			(960)							(960)			0/0	

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Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty Central Clearinghouse	Trade Date	Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar Short:	E570XZMZFF32WEF	TE2000081	Currency	CITI- A76	01/27/2023	01/30/2023	01/30/2023	Sale		302,972	0.920197999999999			(91)										0/0
Long: United States Dollar Short:	TE2100913		Currency	CIBC- 5493000TDJKVQJ41VN							0.852648999999999								(541,154)					0/0
Long: United States Dollar Short:	TE2201259		Currency	CITI- E570XZMZFF32WEF	10/05/2021	01/31/2023	01/31/2023	Sale		6,149,519	0.999			454,942										
Long: United States Dollar Short:			Currency	A76	12/19/2022	01/31/2023	01/31/2023	Sale		789,640	0.939064000000000			(15,691)					3,498					0/0
Long: United States Dollar Short:	TE2000389		Currency	CIBC- 5493000TDJKVQJ41VN	05/28/2020	01/31/2023	01/31/2023	Sale		847,369	0.001			31,947					(44,292)					0/0
Long: United States Dollar Short:	TE2000170		Currency	CIBC- 5493000TDJKVQJ41VN	02/27/2020	01/31/2023	01/31/2023	Sale		2,179,915	0.999			128,802					(159,855)					0/0
Long: United States Dollar Short:	TE1000601		Currency	CIBC- 5493000TDJKVQJ41VN	11/26/2019	01/31/2023	01/31/2023	Sale		9,658,693	0.002			723,579					(858,851)					0/0
Long: United States Dollar Short:	TE1000588		Currency	CIBC- 5493000TDJKVQJ41VN	11/19/2019	01/31/2023	01/31/2023	Sale		10,061,638	0.005			814,416					(954,413)					0/0
Long: United States Dollar Short:	TE2000641		Currency	CIBC- 5493000TDJKVQJ41VN	09/22/2020	01/31/2023	01/31/2023	Sale		8,509,352	0.997			768,685					(885,874)					0/0
Long: United States Dollar Short:	TE1900413		Currency	CIBC- 5493000TDJKVQJ41VN	08/27/2019	01/31/2023	01/31/2023	Sale		53,163,676	0.003			4,818,695					(5,550,606)					0/0
Long: United States Dollar Short:	TE2000821		Currency	CIBC- 5493000TDJKVQJ41VN	11/11/2020	01/31/2023	01/31/2023	Sale		3,030,350	0.999			285,470					(327,025)					0/0
Long: United States Dollar Short:	TE2100590		Currency	CIBC- 5493000TDJKVQJ41VN	06/30/2021	01/31/2023	01/31/2023	Sale		9,026,262	0.996			869,354					(992,844)					0/0
Long: United States Dollar Short:	TE2000711		Currency	CIBC- 5493000TDJKVQJ41VN	10/20/2020	01/31/2023	01/31/2023	Sale		3,877,750	0.998			385,106					(437,982)					0/0
Long: United States Dollar Short:	TE2000826		Currency	CIBC- 5493000TDJKVQJ41VN	11/18/2020	01/31/2023	01/31/2023	Sale		4,661,839	0.004			470,275					(533,732)					0/0
Long: United States Dollar Short:	TE2100509		Currency	CIBC- 5493000TDJKVQJ41VN	06/14/2021	01/31/2023	01/31/2023	Sale		6,000,093	0.815029			689,036					(769,442)					0/0
Long: United States Dollar Short:	TE2000886		Currency	CIBC- 5493000TDJKVQJ41VN	12/09/2020	01/31/2023	01/31/2023	Sale		2,763,363	0.995			320,335					(357,320)					0/0
Long: United States Dollar Short:	TE2100080		Currency	CIBC- 5493000TDJKVQJ41VN	01/28/2021	01/31/2023	01/31/2023	Sale		92,583,674	0.002			11,038,430					(12,272,668)					0/0
Long: United States Dollar Short:	TE2200960		Currency	CITI- E570XZMZFF32WEF	09/23/2022	01/31/2023	01/31/2023	Sale		7,732,557	1.016540999999999			(804,298)					675,056					0/0
Long: United States Dollar Short:	TE2200678		Currency	CITI- A76	06/28/2022	01/31/2023	01/31/2023	Sale		3,405,316	0.004			(50,321)					(1,995)					0/0
Long: United States Dollar Short:	TE2201241		Currency	CITI- E570XZMZFF32WEF	12/14/2022	01/31/2023	01/31/2023	Sale		39,857,172	0.005			(518,615)					(92,647)					0/0
Long: United States Dollar Short:	TE2200340		Currency	CITI- A76	03/31/2022	01/31/2023	01/31/2023	Sale		4,194,848	0.995			150,089					(211,324)					0/0
Long: United States Dollar Short:	TE2200002		Currency	CITI- A76	01/03/2022	01/31/2023	01/31/2023	Sale		8,280,565	0.004			409,742					(528,901)					0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty Central Clearinghouse	Trade Date	Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Initial Cost of Premium Undiscounted (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar Short:	E570XNZ7FF32WEF	TE2200192	Currency.....	CITI- A76.....	02/23/2022	01/31/2023	01/31/2023	Sale.....		16,689,934	0.870398000000000			913,015					(1,151,866)			913,015		0/0.....
Long: United States Dollar Short:	E570XNZ7FF32WEF	TE2300087	Currency.....	CITI- A76.....	01/30/2023	01/31/2023	01/31/2023	Sale.....		1,452,742	0.920619999999999			234								234		0/0.....
Long: United States Dollar Short:	E570XNZ7FF32WEF	TE2300097	Currency.....	CITI- A76.....	01/30/2023	01/31/2023	01/31/2023	Sale.....		5,496,377	0.921127999999999			(2,152)								(2,152)		0/0.....
Long: United States Dollar Short:	E570XNZ7FF32WEF	TE2300110	Currency.....	CITI- A76.....	02/02/2023	02/03/2023	02/03/2023	Sale.....		6,100,647	0.916296			31,304								31,304		0/0.....
Long: United States Dollar Short:	E570XNZ7FF32WEF	TE2300112	Currency.....	CITI- A76.....	02/02/2023	02/03/2023	02/03/2023	Sale.....		1,080,437	0.915370000000000			6,630								6,630		0/0.....
Long: United States Dollar Short:	E570XNZ7FF32WEF	TE2300118	Currency.....	CITI- A76.....	02/07/2023	02/09/2023	02/09/2023	Sale.....		9,634	0.93423			(52)								(52)		0/0.....
Long: United States Dollar Short:	E570XNZ7FF32WEF	TE2200794	Currency.....	CITI- A76.....	08/10/2022	02/14/2023	02/14/2023	Sale.....		102,118	0.954197999999999			(2,324)					2,198			(2,324)		0/0.....
Long: United States Dollar Short:	E570XNZ7FF32WEF	TE2300123	Currency.....	CITI- A76.....	02/13/2023	02/14/2023	02/14/2023	Sale.....		11,067	0.933242000000000			(3)								(3)		0/0.....
Long: United States Dollar Short:	E570XNZ7FF32WEF	TE2200613	Currency.....	CITI- A76.....	06/14/2022	02/15/2023	02/15/2023	Sale.....		1,061	0.942479999999999			(7)					10			(7)		0/0.....
Long: United States Dollar Short:	E570XNZ7FF32WEF	TE2300053	Currency.....	CITI- A76.....	01/13/2023	02/15/2023	02/15/2023	Sale.....		941,012	0.921764999999999			14,984								14,984		0/0.....
Long: United States Dollar Short:	E570XNZ7FF32WEF	TE2300065	Currency.....	CITI- A76.....	01/20/2023	02/15/2023	02/15/2023	Sale.....		143,964	0.921179999999999			2,392								2,392		0/0.....
Long: United States Dollar Short:	E570XNZ7FF32WEF	TE2300104	Currency.....	CITI- A76.....	01/30/2023	02/15/2023	02/15/2023	Sale.....		42,538,760	0.920198999999999			748,475								748,475		0/0.....
Long: United States Dollar Short:	E570XNZ7FF32WEF	TE2200893	Currency.....	CITI- A76.....	09/08/2022	02/21/2023	02/21/2023	Sale.....		371,833	0.989078000000000			(21,076)					22,063			(21,076)		0/0.....
Long: United States Dollar Short:	E570XNZ7FF32WEF	TE2201265	Currency.....	CITI- A76.....	12/19/2022	02/21/2023	02/21/2023	Sale.....		60,731,039	0.938518899999999			(161,986)					314,997			(161,986)		0/0.....
Long: United States Dollar Short:	E570XNZ7FF32WEF	TE2100998	Currency.....	CITI- A76.....	10/20/2021	02/21/2023	02/21/2023	Sale.....		306,758	0.849315000000000			28,416					(27,717)			28,416		0/0.....
Long: United States Dollar Short:	E570XNZ7FF32WEF	TE2201262	Currency.....	CITI- A76.....	12/19/2022	02/28/2023	02/28/2023	Sale.....		170,108	0.936926000000000			1,087					668			1,087		0/0.....
Long: United States Dollar Short:	E570XNZ7FF32WEF	TE2300198	Currency.....	CITI- A76.....	02/27/2023	02/28/2023	02/28/2023	Sale.....		295,726	0.942745000000000			65								65		0/0.....
Long: United States Dollar Short:	E570XNZ7FF32WEF	TE2300192	Currency.....	CITI- A76.....	02/27/2023	02/28/2023	02/28/2023	Sale.....		4,859,445	0.942745000000000			1,063								1,063		0/0.....
Long: United States Dollar Short:	E570XNZ7FF32WEF	TE2300196	Currency.....	CITI- A76.....	02/27/2023	02/28/2023	02/28/2023	Sale.....		1,418,647	0.942745000000000			310								310		0/0.....
Long: United States Dollar Short:	E570XNZ7FF32WEF	TE2300226	Currency.....	CITI- A76.....	03/03/2023	03/07/2023	03/07/2023	Sale.....		1,643,707	0.940556999999999			7,189								7,189		0/0.....
Long: United States Dollar Short:	E570XNZ7FF32WEF	TE2300218	Currency.....	CITI- A76.....	03/03/2023	03/07/2023	03/07/2023	Sale.....		4,196,371	0.940026000000000			20,710								20,710		0/0.....

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Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar Short:	E570ZMZ7FF32NEF	TE2300229	Currency, A76	CITI-	03/06/2023	03/07/2023	03/07/2023	Sale		1,425,419	0.938266999999999			9,690							9,690			0/0
Long: United States Dollar Short:	E570ZMZ7FF32NEF	TE2300231	Currency, A76	CITI-	03/06/2023	03/07/2023	03/07/2023	Sale		297,065	0.938494999999999			1,947							1,947			0/0
Long: United States Dollar Short:	E570ZMZ7FF32NEF	TE2200215	Currency, A76	CITI-	03/08/2022	03/09/2023	03/09/2023	Sale		1,385,476	0.901314999999999			65,672					(46,595)			65,672		0/0
Long: United States Dollar Short:	E570ZMZ7FF32NEF	TE2201035	Currency, A76	CITI-	10/13/2022	03/13/2023	03/13/2023	Sale		4,465,017	1.009459000000000			(372,389)					388,902			(372,389)		0/0
Long: United States Dollar Short:	E570ZMZ7FF32NEF	TE2200546	Currency, A76	CITI-	05/13/2022	03/15/2023	03/15/2023	Sale		172,450	0.941841000000000			1,348					1,767			1,348		0/0
Long: United States Dollar Short:	E570ZMZ7FF32NEF	TE2100790	Currency, A76	CITI-	08/10/2021	03/15/2023	03/15/2023	Sale		102,973	0.842138999999999			11,620					(9,957)			11,620		0/0
Long: United States Dollar Short:	E570ZMZ7FF32NEF	TE2100531	Currency, A76	CITI-	06/16/2021	03/15/2023	03/15/2023	Sale		25,465,142	0.822625000000000			3,397,182					(2,995,475)			3,397,182		0/0
Long: United States Dollar Short:	E570ZMZ7FF32NEF	TE2200981	Currency, A76	CITI-	09/29/2022	03/15/2023	03/15/2023	Sale		106,819	1.00942			(6,769)					8,837			(6,769)		0/0
Long: United States Dollar Short:	E570ZMZ7FF32NEF	TE2300245	Currency, A76	CITI-	03/13/2023	03/15/2023	03/15/2023	Sale		836,940	0.931965999999999			15,249					15,249			15,249		0/0
Long: United States Dollar Short:	E570ZMZ7FF32NEF	TE2300274	Currency, A76	CITI-	03/14/2023	03/15/2023	03/15/2023	Sale		1,017,600	0.931446			19,099					6,867			19,099		0/0
Long: United States Dollar Short:	E570ZMZ7FF32NEF	TE2200946	Currency, A76	CITI-	09/19/2022	03/20/2023	03/20/2023	Sale		116,671	0.988160000000000			(6,769)							(6,769)		0/0	
Long: United States Dollar Short:	E570ZMZ7FF32NEF	TE2201288	Currency, A76	CITI-	12/22/2022	03/20/2023	03/20/2023	Sale		27,069	0.938130000000000			(157)					179			(157)		0/0
Long: United States Dollar Short:	E570ZMZ7FF32NEF	TE2200661	Currency, A76	CITI-	06/17/2022	03/20/2023	03/20/2023	Sale		794,682	0.936724			(3,424)					4,057			(3,424)		0/0
Long: United States Dollar Short:	E570ZMZ7FF32NEF	TE2100963	Currency, A76	CITI-	10/20/2021	03/20/2023	03/20/2023	Sale		166,281	0.848666000000000			14,982					(14,862)			14,982		0/0
Long: United States Dollar Short:	E570ZMZ7FF32NEF	TE2100545	Currency, A76	CITI-	06/18/2021	03/20/2023	03/20/2023	Sale		353,548	0.829910000000000			38,965					(38,716)			38,965		0/0
Long: United States Dollar Short:	E570ZMZ7FF32NEF	TE2100201	Currency, A76	CITI-	03/12/2021	03/20/2023	03/20/2023	Sale		538,138	0.822841999999999			63,387					(63,011)			63,387		0/0
Long: United States Dollar Short:	9830M(C)W(PCS84S	TE2100239	Currency, NAT	9830M(C)W(PCS84S	03/26/2021	03/20/2023	03/20/2023	Sale		206,420	0.832848000000000			22,100					(21,954)			22,100		0/0
Long: United States Dollar Short:	9830M(C)W(PCS84S	TE2100291	Currency, NAT	9830M(C)W(PCS84S	04/08/2021	03/20/2023	03/20/2023	Sale		23,598	0.824945999999999			2,726					(2,710)			2,726		0/0
Long: United States Dollar Short:	E570ZMZ7FF32NEF	TE2200894	Currency, A76	CITI-	09/08/2022	03/20/2023	03/20/2023	Sale		620,076	0.987615000000000			(36,505)					37,026			(36,505)		0/0
Long: United States Dollar Short:	E570ZMZ7FF32NEF	TE2300281	Currency, A76	CITI-	03/15/2023	03/20/2023	03/20/2023	Sale		1,203,276	0.948245			(20,047)								(20,047)		0/0
Long: United States Dollar Short:	E570ZMZ7FF32NEF	TE2100999	Currency, A76	CITI-	10/20/2021	03/20/2023	03/20/2023	Sale		795,940	0.848666000000000			71,716					(71,142)			71,716		0/0

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Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)	
Long: United States Dollar Short: Euro	E570Z0ZNF32WEF	TE2300151	Currency	CITI- A76	02/15/2023	03/21/2023	03/21/2023	Sale		61,500,110	0.934083			(372,309)								(372,309)			0/0
Long: United States Dollar Short: Euro	E570Z0ZNF32WEF	TE2300309	Currency	CITI- A76	03/27/2023	03/30/2023	03/30/2023	Sale		5,394	995	0.926907999999999		(62)								(62)			0/0
Long: United States Dollar Short: Euro	E570Z0ZNF32WEF	TE2300314	Currency	CITI- A76	03/27/2023	03/30/2023	03/30/2023	Sale		445,775	999	0.926476999999999		(4,932)								(4,932)			0/0
Long: United States Dollar Short: Euro	E570Z0ZNF32WEF	TE2200795	Currency	CITI- A76	08/10/2022	03/31/2023	03/31/2023	Sale		14,685	995	0.951130999999999		(490)						313			(490)		0/0
Long: United States Dollar Short: Euro	E570Z0ZNF32WEF	TE2300220	Currency	CITI- A76	03/03/2023	03/31/2023	03/31/2023	Sale		4,202,150	996	0.938733999999999		(83,568)								(83,568)			0/0
Long: United States Dollar Short: Euro	E570Z0ZNF32WEF	TE2201283	Currency	CITI- A76	12/22/2022	03/31/2023	03/31/2023	Sale		347,074	995	0.937667999999999		(6,501)						2,392			(6,501)		0/0
Long: United States Dollar Short: Euro	E570Z0ZNF32WEF	TE2300232	Currency	CITI- A76	03/06/2023	03/31/2023	03/31/2023	Sale		427,509	005	0.937193000000000		(7,786)								(7,786)			0/0
Long: United States Dollar Short: Euro	E570Z0ZNF32WEF	TE2200682	Currency	CITI- A76	06/29/2022	03/31/2023	03/31/2023	Sale		926,580	003	0.935200000000000		(14,870)						3,929			(14,870)		0/0
Long: United States Dollar Short: Euro	E570Z0ZNF32WEF	TE2300328	Currency	CITI- A76	03/29/2023	03/31/2023	03/31/2023	Sale		247,381	002	0.922339000000000		(513)								(513)			0/0
Long: United States Dollar Short: Euro	E570Z0ZNF32WEF	TE2300335	Currency	CITI- A76	03/30/2023	03/31/2023	03/31/2023	Sale		1,045,849	001	0.916030000000000		5,030						(65,904)			5,030		0/0
Long: United States Dollar Short: Euro	E570Z0ZNF32WEF	TE2200243	Currency	CITI- A76	03/09/2022	04/04/2023	04/04/2023	Sale		1,355,719	997			38,451								38,451			0/0
Long: United States Dollar Short: Euro	E570Z0ZNF32WEF	TE2201064	Currency	CITI- A76	10/14/2022	04/17/2023	04/17/2023	Sale		63,634,993	1.014429			(6,831,278)						5,756,428			(6,831,278)		0/0
Long: United States Dollar Short: Euro	E570Z0ZNF32WEF	TE2300038	Currency	CITI- A76	01/13/2023	04/17/2023	04/17/2023	Sale		471,741	003	0.921073000000000		(2,568)								(2,568)			0/0
Long: United States Dollar Short: Euro	E570Z0ZNF32WEF	TE2201061	Currency	CITI- A76	10/14/2022	04/17/2023	04/17/2023	Sale		19,051,295	01	1.014137000000000		(2,039,099)						1,717,399			(2,039,099)		0/0
Long: United States Dollar Short: Euro	E570Z0ZNF32WEF	TE2201187	Currency	CITI- A76	11/23/2022	04/17/2023	04/17/2023	Sale		590,195	004	0.951810000000000		(23,015)						13,662			(23,015)		0/0
Long: United States Dollar Short: Euro	E570Z0ZNF32WEF	TE2300045	Currency	CITI- A76	01/13/2023	04/17/2023	04/17/2023	Sale		311,859	001	0.919887000000000		(1,294)								(1,294)			0/0
Long: United States Dollar Short: Euro	E570Z0ZNF32WEF	TE2300066	Currency	CITI- A76	01/20/2023	04/17/2023	04/17/2023	Sale		140,872	998	0.917607999999999		(234)								(234)			0/0
Long: United States Dollar Short: Euro	E570Z0ZNF32WEF	TE2300085	Currency	CITI- A76	01/27/2023	04/17/2023	04/17/2023	Sale		1,092,010	997	0.915742999999999		410								410			0/0
Long: United States Dollar Short: Euro	E570Z0ZNF32WEF	TE2300391	Currency	CITI- A76	04/14/2023	04/17/2023	04/17/2023	Sale		3,810,106	995	0.909641999999999		26,801								26,801			0/0
Long: United States Dollar Short: Euro	E570Z0ZNF32WEF	TE2300389	Currency	CITI- A76	04/14/2023	04/17/2023	04/17/2023	Sale		768,325	995	0.909421999999999		5,590								5,590			0/0
Long: United States Dollar Short: Euro	E570Z0ZNF32WEF	TE2300364	Currency	CITI- A76	04/13/2023	04/18/2023	04/18/2023	Sale		1,348,417	001	0.904764000000000		10,992								10,992			0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty Central Clearinghouse	Trade Date	Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A/C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar Short:	TE2300055		Currency	CIBC- 549300TDJKVQJ41W CITI-	01/17/2023	04/20/2023	04/20/2023	Sale		830.805	0.92215199999999			(10.289)										0/0.
Long: United States Dollar Short:	TE2200481		Currency	E570DZMZFF32WNEF CITI-	05/03/2022	04/20/2023	04/20/2023	Sale		224.478	0.92833299999999			(4.303)					(428)					0/0.
Long: United States Dollar Short:	TE2201246		Currency	E570DZMZFF32WNEF CITI-	12/14/2022	04/20/2023	04/20/2023	Sale		944.293	0.927678			(17.424)					(2.463)					0/0.
Long: United States Dollar Short:	TE2300058		Currency	E570DZMZFF32WNEF CITI-	01/18/2023	04/20/2023	04/20/2023	Sale		439.353	0.92			(5.276)										0/0.
Long: United States Dollar Short:	TE2101000		Currency	E570DZMZFF32WNEF CIBC-	10/20/2021	04/20/2023	04/20/2023	Sale		267.434	0.84773100000000			18.538					(23.665)					0/0.
Long: United States Dollar Short:	TE2300412		Currency	CITI- 549300TDJKVQJ41W	04/19/2023	04/20/2023	04/20/2023	Sale		6.854	0.91396200000000			(23)										0/0.
Long: United States Dollar Short:	TE2300419		Currency	E570DZMZFF32WNEF CITI-	04/21/2023	04/25/2023	04/25/2023	Sale		1,470.855	0.91041499999999			870										0/0.
Long: United States Dollar Short:	TE2300329		Currency	E570DZMZFF32WNEF CITI-	03/29/2023	04/28/2023	04/28/2023	Sale		457.844	0.920844			(7.606)										0/0.
Long: United States Dollar Short:	TE2201252		Currency	E570DZMZFF32WNEF CITI-	12/15/2022	05/02/2023	05/02/2023	Sale		20,531.080	0.93160500000000			(468.302)					48.274					0/0.
Long: United States Dollar Short:	TE2300433		Currency	E570DZMZFF32WNEF CITI-	05/01/2023	05/02/2023	05/02/2023	Sale		3,708.010	0.91130800000000			(1.946)										0/0.
Long: United States Dollar Short:	TE2300426		Currency	SG- CITI-	05/01/2023	05/04/2023	05/04/2023	Sale		1,051.062	0.91144199999999			(2.766)										0/0.
Long: United States Dollar Short:	TE2300430		Currency	E570DZMZFF32WNEF CITI-	05/01/2023	05/04/2023	05/04/2023	Sale		313.249	0.91061199999999			(639)										0/0.
Long: United States Dollar Short:	TE2201189		Currency	E570DZMZFF32WNEF CITI-	11/23/2022	05/15/2023	05/15/2023	Sale		443.780	0.95002799999999			(14.313)					10.196					0/0.
Long: United States Dollar Short:	TE2200796		Currency	E570DZMZFF32WNEF CITI-	08/10/2022	05/15/2023	05/15/2023	Sale		105.416	0.94804699999999			(3.173)					2.197					0/0.
Long: United States Dollar Short:	TE2300537		Currency	E570DZMZFF32WNEF CITI-	05/11/2023	05/15/2023	05/15/2023	Sale		1,524.351	0.91675799999999			5.939										0/0.
Long: United States Dollar Short:	TE2300544		Currency	E570DZMZFF32WNEF CITI-	05/12/2023	05/15/2023	05/15/2023	Sale		18.130	0.91835800000000			39										0/0.
Long: United States Dollar Short:	TE2300008		Currency	E570DZMZFF32WNEF CITI-	01/04/2023	05/22/2023	05/22/2023	Sale		906.086	0.93403000000000			(7.820)										0/0.
Long: United States Dollar Short:	TE2101001		Currency	E570DZMZFF32WNEF CITI-	10/20/2021	05/22/2023	05/22/2023	Sale		168.518	0.84686899999999			14.403					(14.702)					0/0.
Long: United States Dollar Short:	TE2300498		Currency	SG- CITI-	05/10/2023	05/24/2023	05/24/2023	Sale		2,301.246	0.90990199999999			47.678										0/0.
Long: United States Dollar Short:	TE2300316		Currency	E570DZMZFF32WNEF CITI-	03/27/2023	05/30/2023	05/30/2023	Sale		516.686	0.92319099999999			4.985										0/0.
Long: United States Dollar Short:	TE2300331		Currency	E570DZMZFF32WNEF CITI-	03/29/2023	05/31/2023	05/31/2023	Sale		458.734	0.91905899999999			9.263										0/0.

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Long: United States Dollar Short:	E570XZMZFF32WEF	TE2300631	Currency	A76	05/31/2023	06/01/2023	06/01/2023	Sale		746,971	0.935419			(2,872)								(2,872)		0/0
Euro: United States Dollar Short:	E570XZMZFF32WEF	TE2300432	Currency	A76	05/01/2023	06/05/2023	06/05/2023	Sale		162,089	0.90892600000000			4,280								4,280		0/0
Long: United States Dollar Short:	E570XZMZFF32WEF	TE2200216	Currency	A76	03/08/2022	06/09/2023	06/09/2023	Sale		1,392,718	0.89662799999999			49,438						(46,178)		49,438		0/0
Euro: United States Dollar Short:	E570XZMZFF32WEF	TE2300662	Currency	A76	06/09/2023	06/12/2023	06/12/2023	Sale		628,058	0.92984999999999			404								404		0/0
Long: United States Dollar Short:	E570XZMZFF32WEF	TE2300596	Currency	A76	05/24/2023	06/14/2023	06/14/2023	Sale		392,786	0.92796299999999			(2,851)								(2,851)		0/0
Euro: United States Dollar Short:	E570XZMZFF32WEF	TE2201191	Currency	A76	11/23/2022	06/15/2023	06/15/2023	Sale		444,665	0.94813700000000			(15,367)						10,091		(15,367)		0/0
Long: United States Dollar Short:	E570XZMZFF32WEF	TE2300632	Currency	A76	05/31/2023	06/15/2023	06/15/2023	Sale		2,242,660	0.93469000000000			(44,601)								(44,601)		0/0
Euro: United States Dollar Short:	E570XZMZFF32WEF	TE2300678	Currency	A76	06/13/2023	06/15/2023	06/15/2023	Sale		3,469,768	0.92862599999999			(38,096)								(38,096)		0/0
Long: United States Dollar Short:	E570XZMZFF32WEF	TE2300435	Currency	A76	05/01/2023	06/15/2023	06/15/2023	Sale		4,400,400	0.90908000000000			35,800								35,800		0/0
Long: United States Dollar Short:	E570XZMZFF32WEF	TE2200947	Currency	A76	09/19/2022	06/20/2023	06/20/2023	Sale		115,119	0.981576			(8,071)						6,795		(8,071)		0/0
Euro: United States Dollar Short:	E570XZMZFF32WEF	TE2201289	Currency	A76	12/22/2022	06/20/2023	06/20/2023	Sale		91,688	0.93306999999999			(1,583)						616		(1,583)		0/0
Long: United States Dollar Short:	E570XZMZFF32WEF	TE2200662	Currency	A76	06/17/2022	06/20/2023	06/20/2023	Sale		776,820	0.931446			(12,011)						3,839		(12,011)		0/0
Euro: United States Dollar Short:	E570XZMZFF32WEF	TE2100964	Currency	A76	10/20/2021	06/20/2023	06/20/2023	Sale		166,809	0.98			12,963						(14,557)		12,963		0/0
Long: United States Dollar Short:	E570XZMZFF32WEF	TE2100546	Currency	A76	06/18/2021	06/20/2023	06/20/2023	Sale		385,416	0.92756799999999			37,688						(41,291)		37,688		0/0
Euro: United States Dollar Short:	E570XZMZFF32WEF	TE2100202	Currency	A76	03/12/2021	06/20/2023	06/20/2023	Sale		602,112	0.96			63,531						(69,111)		63,531		0/0
Long: United States Dollar Short:	E570XZMZFF32WEF	TE2100240	Currency	A76	03/26/2021	06/20/2023	06/20/2023	Sale		224,816	0.98			21,232						(23,341)		21,232		0/0
Euro: United States Dollar Short:	E570XZMZFF32WEF	TE2100292	Currency	A76	04/08/2021	06/20/2023	06/20/2023	Sale		25,674	0.82304500000000			2,637						(2,876)		2,637		0/0
Long: United States Dollar Short:	E570XZMZFF32WEF	TE2300009	Currency	A76	01/04/2023	06/20/2023	06/20/2023	Sale		657,042	0.932531			(10,937)								(10,937)		0/0
Euro: United States Dollar Short:	E570XZMZFF32WEF	TE2101002	Currency	A76	10/20/2021	06/20/2023	06/20/2023	Sale		222,568	0.84598099999999			17,296						(19,423)		17,296		0/0
Long: United States Dollar Short:	E570XZMZFF32WEF	TE2300585	Currency	A76	05/24/2023	06/28/2023	06/28/2023	Sale		1,157,877	0.92762199999999			(12,916)								(12,916)		0/0
Euro: United States Dollar Short:	E570XZMZFF32WEF	TE2300733	Currency	A76	06/23/2023	06/28/2023	06/28/2023	Sale		1,746,790	0.91831499999999			(1,764)								(1,764)		0/0

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Long: United States Dollar Short:	E570ZMZ7FF32NEF	TE2300711	Currency, A76	CITI-	06/21/2023	06/28/2023	06/28/2023	Sale		1,271,639	0.911286000000000			8,459							8,459			0/0
Long: United States Dollar Short:	E570ZMZ7FF32NEF	TE2300720	Currency, A76	CITI-	06/23/2023	06/29/2023	06/29/2023	Sale		8,130,331	0.918274000000000			1,120							1,120			0/0
Long: United States Dollar Short:	E570ZMZ7FF32NEF	TE2201102	Currency, A76	CITI-	11/04/2022	06/30/2023	06/30/2023	Sale		77,714	0.996820000000000			(6,802)					5,907		(6,802)			0/0
Long: United States Dollar Short:	E570ZMZ7FF32NEF	TE2201007	Currency, A76	CITI-	10/05/2022	06/30/2023	06/30/2023	Sale		245,105	0.993442999999999			(20,551)					17,737		(20,551)			0/0
Long: United States Dollar Short:	E570ZMZ7FF32NEF	TE2200870	Currency, A76	CITI-	08/29/2022	06/30/2023	06/30/2023	Sale		7,383,354	0.981161999999999			(520,138)					436,416		(520,138)			0/0
Long: United States Dollar Short:	E570ZMZ7FF32NEF	TE2201181	Currency, A76	CITI-	11/23/2022	06/30/2023	06/30/2023	Sale		5,057,890	0.947239000000000			(169,123)					113,753		(169,123)			0/0
Long: United States Dollar Short:	E570ZMZ7FF32NEF	TE2201260	Currency, A76	CITI-	12/19/2022	06/30/2023	06/30/2023	Sale		30,403	0.930328000000000			(456)					129		(456)			0/0
Long: United States Dollar Short:	E570ZMZ7FF32NEF	TE2200797	Currency, A76	CITI-	08/10/2022	06/30/2023	06/30/2023	Sale		14,779	0.945089999999999			(460)					298		(460)			0/0
Long: United States Dollar Short:	E570ZMZ7FF32NEF	TE2300609	Currency, A76	CITI-	05/31/2023	06/30/2023	06/30/2023	Sale		150,617	0.937293000000000			(3,402)							(3,402)			0/0
Long: United States Dollar Short:	E570ZMZ7FF32NEF	TE2201284	Currency, A76	CITI-	12/22/2022	06/30/2023	06/30/2023	Sale		18,218,775	0.933270999999999			(331,560)					135,054		(331,560)			0/0
Long: United States Dollar Short:	E570ZMZ7FF32NEF	TE2300293	Currency, A76	CITI-	03/17/2023	06/30/2023	06/30/2023	Sale		1,288,447	0.932462000000000			(21,964)							(21,964)			0/0
Long: United States Dollar Short:	E570ZMZ7FF32NEF	TE2200683	Currency, A76	CITI-	06/29/2022	06/30/2023	06/30/2023	Sale		4,519,093	0.929868999999999			(65,470)					16,905		(65,470)			0/0
Long: United States Dollar Short:	E570ZMZ7FF32NEF	TE2300742	Currency, A76	CITI-	06/28/2023	06/30/2023	06/30/2023	Sale		306,343	0.915416000000000			393							393			0/0
Long: United States Dollar Short:	BMO- CITI-	TE2300747	Currency, A76	CITI-	06/28/2023	07/03/2023	07/03/2023	Sale		2,175,447	0.913935999999999			6,995							6,995			0/0
Long: United States Dollar Short:	E570ZMZ7FF32NEF	TE2300762	Currency, A76	CITI-	06/29/2023	06/30/2023	06/30/2023	Sale		384,759	0.920100000000000			(1,397)							(1,397)			0/0
Long: United States Dollar Short:	E570ZMZ7FF32NEF	TE2201158	Currency, A76	CITI-	11/16/2022	07/05/2023	07/05/2023	Sale		245,358	0.946477000000000			(7,164)					5,374		(7,164)			0/0
Long: United States Dollar Short:	E570ZMZ7FF32NEF	TE2300421	Currency, A76	CITI-	04/21/2023	07/06/2023	07/06/2023	Sale		213,211	0.906823999999999			3,094							3,094			0/0
Long: United States Dollar Short:	SS- CITI-	TE2300500	Currency, A76	CITI-	05/10/2023	07/06/2023	07/06/2023	Sale		849,756	0.907663			11,554							11,554			0/0
Long: United States Dollar Short:	E570ZMZ7FF32NEF	TE2300679	Currency, A76	CITI-	06/13/2023	07/11/2023	07/11/2023	Sale		1,375,848	0.925189000000000			(23,154)							(23,154)			0/0
Long: United States Dollar Short:	E570ZMZ7FF32NEF	TE2300770	Currency, A76	CITI-	07/10/2023	07/11/2023	07/11/2023	Sale		2,985,011	0.910541000000000			(2,187)							(2,187)			0/0
Long: United States Dollar Short:	E570ZMZ7FF32NEF	TE2300665	Currency, A76	CITI-	06/09/2023	07/12/2023	07/12/2023	Sale		348,976	0.928278999999999			(11,286)							(11,286)			0/0

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Long: United States Dollar Short:	E570XZMZFF32WEF	TE230039	Currency	CITI- A76	01/13/2023	07/17/2023	07/17/2023	Sale		27,173,763	0.916489			(800,181)										0/0.
Long: United States Dollar Short:	E570XZMZFF32WEF	TE2300385	Currency	CITI- A76	04/14/2023	07/17/2023	07/17/2023	Sale		1,382,389	001	0.906347000000000		(24,597)										0/0.
Long: United States Dollar Short:	E570XZMZFF32WEF	TE2201193	Currency	CITI- A76	11/23/2022	07/17/2023	07/17/2023	Sale		445,614	004	0.946119000000000		(27,952)					9,841					0/0.
Long: United States Dollar Short:	E570XZMZFF32WEF	TE2300046	Currency	CITI- A76	01/13/2023	07/17/2023	07/17/2023	Sale		18,886,257	999	0.915314899999999		(531,226)										0/0.
Long: United States Dollar Short:	E570XZMZFF32WEF	TE2300712	Currency	CITI- A76	06/21/2023	07/17/2023	07/17/2023	Sale		389,041	996	0.910402999999999		(8,344)										0/0.
Long: United States Dollar Short:	E570XZMZFF32WEF	TE2300774	Currency	CITI- A76	07/11/2023	07/17/2023	07/17/2023	Sale		604,453	0.909914			(13,335)										0/0.
Long: United States Dollar Short:	E570XZMZFF32WEF	TE2300382	Currency	CITI- A76	04/14/2023	07/17/2023	07/17/2023	Sale		354,315	005	0.904916000000000		(5,827)										0/0.
Long: United States Dollar Short:	E48300DJKV041WN	TE2300056	Currency	CITI- 031	01/17/2023	07/20/2023	07/20/2023	Sale		51,531,713	0.917852			(1,194,287)										0/0.
Long: United States Dollar Short:	E570XZMZFF32WEF	TE2201247	Currency	CITI- A76	12/14/2022	07/20/2023	07/20/2023	Sale		759,413	004	0.922382000000000		(21,434)					(2,588)					0/0.
Long: United States Dollar Short:	E570XZMZFF32WEF	TE2300059	Currency	CITI- A76	01/18/2023	07/20/2023	07/20/2023	Sale		26,606,819	001	0.917246000000000		(588,655)										0/0.
Long: United States Dollar Short:	E570XZMZFF32WEF	TE2300072	Currency	CITI- A76	01/20/2023	07/20/2023	07/20/2023	Sale		292,669	003	0.912992000000000		(5,197)										0/0.
Long: United States Dollar Short:	E570XZMZFF32WEF	TE2300568	Currency	CITI- A76	05/15/2023	07/25/2023	07/25/2023	Sale		1,410,058	997	0.915993999999999		(16,455)										0/0.
Long: United States Dollar Short:	E570XZMZFF32WEF	TE2300744	Currency	CITI- A76	06/28/2023	07/25/2023	07/25/2023	Sale		1,257,801	005	0.914294000000000		(12,317)										0/0.
Long: United States Dollar Short:	E570XZMZFF32WEF	TE2300586	Currency	CITI- A76	05/24/2023	07/26/2023	07/26/2023	Sale		48,747	003	0.926123000000000		(1,202)										0/0.
Long: United States Dollar Short:	E570XZMZFF32WEF	TE2300713	Currency	CITI- A76	06/21/2023	07/26/2023	07/26/2023	Sale		445,018	005	0.909993000000000		(3,033)										0/0.
Long: United States Dollar Short:	E570XZMZFF32WEF	TE2300812	Currency	CITI- A76	07/19/2023	07/26/2023	07/26/2023	Sale		1,088,066	001	0.893131000000000		12,858										0/0.
Long: United States Dollar Short:	E570XZMZFF32WEF	TE2300808	Currency	CITI- A76	07/14/2023	07/27/2023	07/27/2023	Sale		618,351	0.889463			13,818										0/0.
Long: United States Dollar Short:	E570XZMZFF32WEF	TE2300853	Currency	CITI- A76	07/27/2023	07/28/2023	07/28/2023	Sale		955,159	998	0.918899999999999		(6,033)										0/0.
Long: United States Dollar Short:	E570XZMZFF32WEF	TE2300745	Currency	CITI- A76	06/28/2023	07/31/2023	07/31/2023	Sale		461,269	001	0.914070000000000		(3,570)										0/0.
Long: United States Dollar Short:	BMO- CITI- A76	TE2300873	Currency		07/31/2023	08/01/2023	08/01/2023	Sale		327,706	002	0.908100000000000		967										0/0.
Long: United States Dollar Short:	E570XZMZFF32WEF	TE2300841	Currency	A76	07/19/2023	08/03/2023	08/03/2023	Sale		617,386	001	0.890853000000000		16,099										0/0.

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty Central Clearinghouse	Trade Date	Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A/C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar Short:	E570DZMZFF32WEF	TE2300879	Currency	CITI- A76	08/02/2023	08/03/2023	08/03/2023	Sale		2,738,266	0.91361700000000			3,276										0/0
Long: United States Dollar Short:	E570DZMZFF32WEF	TE2300847	Currency	CITI- A76	07/24/2023	08/08/2023	08/08/2023	Sale		1,274,568	0.90226600000000			15,721										0/0
Long: United States Dollar Short:	E570DZMZFF32WEF	TE2300891	Currency	CITI- A76	08/07/2023	08/10/2023	08/10/2023	Sale		7,136,844	0.90905000000000			(11,684)										0/0
Long: United States Dollar Short:	E570DZMZFF32WEF	TE2300958	Currency	CITI- A76	08/09/2023	08/11/2023	08/11/2023	Sale		675,095	0.91058099999999			615										0/0
Long: United States Dollar Short:	E570DZMZFF32WEF	TE2201195	Currency	CITI- A76	11/23/2022	08/15/2023	08/15/2023	Sale		446,435	0.94437599999999			(14,777)						9,629				0/0
Long: United States Dollar Short:	E570DZMZFF32WEF	TE2200798	Currency	CITI- A76	08/10/2022	08/15/2023	08/15/2023	Sale		110,069	0.942241			(3,386)						2,120				0/0
Long: United States Dollar Short:	E570DZMZFF32WEF	TE2300897	Currency	CITI- A76	08/07/2023	08/15/2023	08/15/2023	Sale		1,265,351	0.90883899999999			7,308										0/0
Long: United States Dollar Short:	E570DZMZFF32WEF	TE2300974	Currency	CITI- A76	08/14/2023	08/15/2023	08/15/2023	Sale		27,360	0.91491299999999			(24)										0/0
Long: United States Dollar Short:	E570DZMZFF32WEF	TE2300975	Currency	CITI- A76	08/15/2023	08/16/2023	08/16/2023	Sale		1,308,420	0.91713699999999			(420)										0/0
Long: United States Dollar Short:	E570DZMZFF32WEF	TE2300776	Currency	CITI- A76	07/11/2023	08/17/2023	08/17/2023	Sale		1,198,648	0.90852599999999			12,352										0/0
Long: United States Dollar Short:	E570DZMZFF32WEF	TE2300983	Currency	CITI- A76	08/16/2023	08/17/2023	08/17/2023	Sale		1,197,185	0.91882200000000			(660)										0/0
Long: United States Dollar Short:	E570DZMZFF32WEF	TE2300996	Currency	CITI- A76	08/21/2023	08/24/2023	08/24/2023	Sale		1,198,175	0.91806299999999			5,830										0/0
Long: United States Dollar Short:	E570DZMZFF32WEF	TE2300961	Currency	CITI- A76	08/11/2023	08/25/2023	08/25/2023	Sale		1,259,597	0.91298999999999			20,990										0/0
Long: United States Dollar Short:	E570DZMZFF32WEF	TE2300195	Currency	CITI- A76	02/27/2023	08/30/2023	08/30/2023	Sale		12,717,957	0.93328900000000			(253,652)										0/0
Long: United States Dollar Short:	E570DZMZFF32WEF	TE2300101	Currency	CITI- A76	01/30/2023	08/30/2023	08/30/2023	Sale		10,571,953	0.91058899999999			51,407										0/0
Long: United States Dollar Short:	E570DZMZFF32WEF	TE2300067	Currency	CITI- A76	01/20/2023	08/31/2023	08/31/2023	Sale		133,822	0.91121399999999			1,474										0/0
Long: United States Dollar Short:	E570DZMZFF32WEF	TE2300849	Currency	CITI- A76	07/24/2023	08/31/2023	08/31/2023	Sale		402,228	0.901258			8,776										0/0
Long: United States Dollar Short:	E570DZMZFF32WEF	TE2301039	Currency	CITI- A76	08/29/2023	09/01/2023	09/01/2023	Sale		1,194,050	0.921234			5,225										0/0
Long: United States Dollar Short:	E570DZMZFF32WEF	TE2301037	Currency	BMO- CITI-	08/28/2023	09/01/2023	09/01/2023	Sale		375,434	0.92532599999999			(17)										0/0
Long: United States Dollar Short:	E570DZMZFF32WEF	TE2300881	Currency	CITI- A76	08/02/2023	09/05/2023	09/05/2023	Sale		1,030,484	0.912192			23,885										0/0
Long: United States Dollar Short:	E570DZMZFF32WEF	TE2301005	Currency	CITI- A76	08/21/2023	09/05/2023	09/05/2023	Sale		1,254,271	0.91686800000000			22,793										0/0

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Long: United States Dollar Short: Euro	TE2301049		Currency, A76	CITI- E570ZMZ7FF32WEF	08/30/2023	09/05/2023	09/05/2023	Sale		109,250	0.915332000000000			2,165								2,165			0/0
Long: United States Dollar Short: Euro	TE2300856		Currency, A76	CITI- E570ZMZ7FF32WEF	07/27/2023	09/05/2023	09/05/2023	Sale		803,890	0.910151999999999			20,390								20,390			0/0
Long: United States Dollar Short: Euro	TE2301066		Currency, A76	CITI- E570ZMZ7FF32WEF	09/06/2023	09/11/2023	09/11/2023	Sale		1,178,261	0.933579000000000			(3,799)								(3,799)			0/0
Long: United States Dollar Short: Euro	TE2301035		Currency, A76	CITI- E570ZMZ7FF32WEF	08/28/2023	09/11/2023	09/11/2023	Sale		1,243,386	0.924893999999999			7,596								7,596			0/0
Long: United States Dollar Short: Euro	TE2200217		Currency, A76	CITI- E570ZMZ7FF32WEF	03/08/2022	09/11/2023	09/11/2023	Sale		1,399,986	0.891973000000000			58,079					(47,481)			58,079			0/0
Long: United States Dollar Short: Euro	TE2201036		Currency, A76	CITI- E570ZMZ7FF32WEF	10/13/2022	09/13/2023	09/13/2023	Sale		5,456,652	0.997865			(390,461)					441,302			(390,461)			0/0
Long: United States Dollar Short: Euro	TE2300068		Currency, A76	CITI- E570ZMZ7FF32WEF	01/20/2023	09/15/2023	09/15/2023	Sale		463,003	0.910583000000000			13,300								13,300			0/0
Long: United States Dollar Short: Euro	TE2301067		Currency, A76	CITI- E570ZMZ7FF32WEF	09/06/2023	09/18/2023	09/18/2023	Sale		439,313	0.933274999999999			1,617								1,617			0/0
Long: United States Dollar Short: Euro	TE2301075		Currency, A76	CITI- E570ZMZ7FF32WEF	09/06/2023	09/18/2023	09/18/2023	Sale		1,231,644	0.933710999999999			3,962								3,962			0/0
Long: United States Dollar Short: Euro	TE2300998		Currency, A76	CITI- E570ZMZ7FF32WEF	08/21/2023	09/18/2023	09/18/2023	Sale		5,786,557	0.916969000000000			121,618								121,618			0/0
Long: United States Dollar Short: Euro	TE2200948		Currency, A76	CITI- E570ZMZ7FF32WEF	09/19/2022	09/20/2023	09/20/2023	Sale		114,722	0.976715			(5,391)					6,689			(5,391)			0/0
Long: United States Dollar Short: Euro	TE2201290		Currency, A76	CITI- E570ZMZ7FF32WEF	12/22/2022	09/20/2023	09/20/2023	Sale		116,961	0.929023000000000			484					775			484			0/0
Long: United States Dollar Short: Euro	TE2200663		Currency, A76	CITI- E570ZMZ7FF32WEF	06/17/2022	09/20/2023	09/20/2023	Sale		735,713	0.926956			4,672					3,230			4,672			0/0
Long: United States Dollar Short: Euro	TE2100965		Currency, A76	CITI- E570ZMZ7FF32WEF	10/20/2021	09/20/2023	09/20/2023	Sale		167,395	0.843021000000000			16,124					(14,489)			16,124			0/0
Long: United States Dollar Short: Euro	TE2100547		Currency, A76	CITI- E570ZMZ7FF32WEF	06/18/2021	09/20/2023	09/20/2023	Sale		382,736	0.825029000000000			44,248					(40,590)			44,248			0/0
Long: United States Dollar Short: Euro	TE2100557		Currency, A76	CITI- E570ZMZ7FF32WEF	06/21/2021	09/20/2023	09/20/2023	Sale		3,879	0.822203000000000			460					(423)			460			0/0
Long: United States Dollar Short: Euro	TE2100203		Currency, A76	CITI- E570ZMZ7FF32WEF	03/12/2021	09/20/2023	09/20/2023	Sale		603,940	0.817959999999999			74,375					(68,651)			74,375			0/0
Long: United States Dollar Short: Euro	TE2100241		Currency, A76	PCS3M ICWH PCS8A4S	03/26/2021	09/20/2023	09/20/2023	Sale		226,828	0.827883000000000			25,530					(23,354)			25,530			0/0
Long: United States Dollar Short: Euro	TE2100293		Currency, A76	PCS3M ICWH PCS8A4S	04/08/2021	09/20/2023	09/20/2023	Sale		26,192	0.820609999999999			3,150					(2,901)			3,150			0/0
Long: United States Dollar Short: Euro	TE2301121		Currency, A76	CITI- E570ZMZ7FF32WEF	09/19/2023	09/20/2023	09/20/2023	Sale		556,562	0.93628			(2,029)								(2,029)			0/0
Long: United States Dollar Short: Euro	TE2301131		Currency, A76	CITI- E570ZMZ7FF32WEF	09/20/2023	09/21/2023	09/21/2023	Sale		1,176,513	0.934965999999999			3,913								3,913			0/0

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Long: United States Dollar Short: Euro	E570XZMZFF32WEF	TE230132	Currency	CITI- A76	09/20/2023	09/21/2023	09/21/2023	Sale		910,587,004	0.934181000000000			3,791,004								3,791,004		0/0
Long: United States Dollar Short: Euro	E570XZMZFF32WEF	TE2300962	Currency	CITI- A76	08/11/2023	09/25/2023	09/25/2023	Sale		13,322,001	0.911644000000000			476								476		0/0
Long: United States Dollar Short: Euro	E570XZMZFF32WEF	TE2301080	Currency	CITI- A76	09/12/2023	09/27/2023	09/27/2023	Sale		1,233,052,995	0.932644999999999			24,229,995								24,229,995		0/0
Long: United States Dollar Short: Euro	E570XZMZFF32WEF	TE2301140	Currency	CITI- A76	09/26/2023	09/29/2023	09/29/2023	Sale		1,166,704,997	0.942826999999999			4,774,997								4,774,997		0/0
Long: United States Dollar Short: Euro	E570XZMZFF32WEF	TE2200799	Currency	CITI- A76	08/10/2022	09/29/2023	09/29/2023	Sale		14,866,004	0.939567000000000			112					275			112		0/0
Long: United States Dollar Short: Euro	E570XZMZFF32WEF	TE2300294	Currency	CITI- A76	03/17/2023	09/29/2023	09/29/2023	Sale		1,487,361,003	0.929647			28,364,003								28,364,003		0/0
Long: United States Dollar Short: Euro	E570XZMZFF32WEF	TE2301172	Currency	CITI- A76	09/28/2023	09/29/2023	09/29/2023	Sale		62,415,003	0.950273000000000			(381)								(381)		0/0
Long: United States Dollar Short: Euro	E570XZMZFF32WEF	TE2201197	Currency	CITI- A76	11/23/2022	10/02/2023	10/02/2023	Sale		1,478,663,001	0.941531000000000			17,263,001					30,680			17,263,001		0/0
Long: United States Dollar Short: Euro	E570XZMZFF32WEF	TE2201285	Currency	CITI- A76	12/22/2022	10/02/2023	10/02/2023	Sale		6,451,411,997	0.928755			161,838,997					44,501			161,838,997		0/0
Long: United States Dollar Short: Euro	E570XZMZFF32WEF	TE2200684	Currency	CITI- A76	06/29/2022	10/02/2023	10/02/2023	Sale		883,832,997	0.925282999999999			25,393,997					2,770			25,393,997		0/0
Long: United States Dollar Short: Euro	E570XZMZFF32WEF	TE2301007	Currency	CITI- A76	08/21/2023	10/02/2023	10/02/2023	Sale		484,543,996	0.915649999999999			18,044,996								18,044,996		0/0
Long: United States Dollar Short: Euro	E570XZMZFF32WEF	TE2301145	Currency	BMO- CITI- A76	09/26/2023	10/02/2023	10/02/2023	Sale		1,825,592,001	0.942759000000000			18,960,001								18,960,001		0/0
Long: United States Dollar Short: Euro	E570XZMZFF32WEF	TE2301008	Currency	CITI- A76	08/21/2023	10/04/2023	10/04/2023	Sale		88,810,999	0.915565999999999			2,707,999								2,707,999		0/0
Long: United States Dollar Short: Euro	E570XZMZFF32WEF	TE2301189	Currency	CITI- A76	10/03/2023	10/05/2023	10/05/2023	Sale		5,532,574,996	0.955748999999999			(35,692),996								(35,692),996		0/0
Long: United States Dollar Short: Euro	E570XZMZFF32WEF	TE2301036	Currency	CITI- A76	08/28/2023	10/11/2023	10/11/2023	Sale		11,771,998	0.923522999999999			222,998								222,998		0/0
Long: United States Dollar Short: Euro	E570XZMZFF32WEF	TE2301143	Currency	CITI- A76	09/26/2023	10/13/2023	10/13/2023	Sale		1,220,467,004	0.942262000000000			12,565,004								12,565,004		0/0
Long: United States Dollar Short: Euro	E570XZMZFF32WEF	TE2300386	Currency	CITI- A76	04/14/2023	10/16/2023	10/16/2023	Sale		71,624,741,003	0.903251000000000			3,374,627,003								3,374,627,003		0/0
Long: United States Dollar Short: Euro	E570XZMZFF32WEF	TE2300799	Currency	CITI- A76	07/14/2023	10/16/2023	10/16/2023	Sale		590,981,005	0.889903			38,037,005								38,037,005		0/0
Long: United States Dollar Short: Euro	E570XZMZFF32WEF	TE2300797	Currency	CITI- A76	07/14/2023	10/16/2023	10/16/2023	Sale		57,396,995	0.885959000000000			3,751,995								3,751,995		0/0
Long: United States Dollar Short: Euro	E570XZMZFF32WEF	TE2300383	Currency	CITI- A76	04/14/2023	10/16/2023	10/16/2023	Sale		21,432,659,995	0.901456999999999			1,050,366,995								1,050,366,995		0/0
Long: United States Dollar Short: Euro	E570XZMZFF32WEF	TE2300779	Currency	CITI- A76	07/12/2023	10/16/2023	10/16/2023	Sale		319,613,995	0.897568999999999			16,974,995								16,974,995		0/0

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Long: United States Dollar Short:	E570XZMZFF32WEF	TE2300810	Currency.....	CITI- A76	07/19/2023	10/20/2023	10/20/2023	Sale		1,071,768	0.887484999999999			64,614										0/0
Long: United States Dollar Short:	E570XZMZFF32WEF	TE2300780	Currency.....	CITI- A76	07/12/2023	10/20/2023	10/20/2023	Sale		461,304	0.887399999999999			22,469										0/0
Long: United States Dollar Short:	E570XZMZFF32WEF	TE2301220	Currency.....	CITI- A76	10/18/2023	10/23/2023	10/23/2023	Sale		284,958	0.949289000000000			(2,668)										0/0
Long: United States Dollar Short:	E570XZMZFF32WEF	TE2301235	Currency.....	CITI- A76	10/20/2023	10/23/2023	10/23/2023	Sale		434,583	0.943432999999999			(1,226)										0/0
Long: United States Dollar Short:	E570XZMZFF32WEF	TE2301234	Currency.....	CITI- A76	10/20/2023	10/26/2023	10/26/2023	Sale		1,166,087	0.943326			6,357										0/0
Long: United States Dollar Short:	E570XZMZFF32WEF	TE2301192	Currency.....	CITI- A76	10/11/2023	10/26/2023	10/26/2023	Sale		1,220,893	0.941934000000000			8,448										0/0
Long: United States Dollar Short:	E570XZMZFF32WEF	TE2300295	Currency.....	CITI- A76	03/17/2023	10/26/2023	10/26/2023	Sale		61,891,671	0.927721000000000			1,355,644										0/0
Long: United States Dollar Short:	E570XZMZFF32WEF	TE2300070	Currency.....	CITI- A76	01/20/2023	10/31/2023	10/31/2023	Sale		938,567	0.908687000000000			37,189										0/0
Long: United States Dollar Short:	E570XZMZFF32WEF	TE2300086	Currency.....	CITI- A76	01/27/2023	10/31/2023	10/31/2023	Sale		7,929	0.906831999999999			329										0/0
Long: United States Dollar Short:	TE2301266		Currency.....	BMO- CITI-	10/30/2023	11/01/2023	11/01/2023	Sale		1,452,317	0.942029999999999			(7,593)										0/0
Long: United States Dollar Short:	TE2301010		Currency.....	E570XZMZFF32WEF	08/21/2023	11/03/2023	11/03/2023	Sale		77,250	0.914294000000000			1,440										0/0
Long: United States Dollar Short:	TE2301000		Currency.....	CITI- A76	08/21/2023	11/07/2023	11/07/2023	Sale		50,776	0.914796000000000			1,145										0/0
Long: United States Dollar Short:	TE2300895		Currency.....	CITI- A76	08/07/2023	11/07/2023	11/07/2023	Sale		20,131,368	0.905136999999999			661,537										0/0
Long: United States Dollar Short:	TE2301144		Currency.....	E570XZMZFF32WEF	09/26/2023	11/13/2023	11/13/2023	Sale		7,062	0.941048			(43)										0/0
Long: United States Dollar Short:	TE2301270		Currency.....	E570XZMZFF32WEF	11/02/2023	11/13/2023	11/13/2023	Sale		5,637,742	0.937919999999999			(15,128)										0/0
Long: United States Dollar Short:	TE2200800		Currency.....	CITI- A76	08/10/2022	11/15/2023	11/15/2023	Sale		109,996	0.936961000000000			(1,986)										0/0
Long: United States Dollar Short:	TE2301324		Currency.....	E570XZMZFF32WEF	11/10/2023	11/15/2023	11/15/2023	Sale		1,098,376	0.935768999999999			(18,408)										0/0
Long: United States Dollar Short:	TE2301327		Currency.....	CITI- A76	11/13/2023	11/15/2023	11/15/2023	Sale		34,520	0.934667000000000			(537)										0/0
Long: United States Dollar Short:	TE2300551		Currency.....	E570XZMZFF32WEF	05/12/2023	11/15/2023	11/15/2023	Sale		1,118,001	0.913460999999999			8,362										0/0
Long: United States Dollar Short:	TE2301224		Currency.....	CITI- A76	10/18/2023	11/17/2023	11/17/2023	Sale		974,470	0.948327999999999			(31,663)										0/0
Long: United States Dollar Short:	TE2301078		Currency.....	E570XZMZFF32WEF	09/06/2023	11/17/2023	11/17/2023	Sale		81,505	0.931012999999999			(1,112)										0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty Central Clearinghouse	Trade Date	Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar Short: Euro	E570XZMZFF32WEF	TE2301343	Currency	CITI- A76	11/16/2023	11/17/2023	11/17/2023	Sale		1,194,240	0.921088000000000			(3,385)										0/0
Long: United States Dollar Short: Euro		TE2301374	Currency	BMO- CITI-	11/29/2023	12/01/2023	12/01/2023	Sale		1,339,073	0.910996000000000			17,261										0/0
Long: United States Dollar Short: Euro	E570XZMZFF32WEF	TE2301394	Currency	A76	12/07/2023	12/11/2023	12/11/2023	Sale		8,888,867	0.926966			35,842										0/0
Long: United States Dollar Short: Euro	E570XZMZFF32WEF	TE2200218	Currency	A76	03/08/2022	12/11/2023	12/11/2023	Sale		1,406,717	0.887704999999999			64,997						(48,488)				0/0
Long: United States Dollar Short: Euro	E570XZMZFF32WEF	TE2301425	Currency	CITI-	12/14/2023	12/18/2023	12/18/2023	Sale		725,274	0.910000999999999			4,884										0/0
Long: United States Dollar Short: Euro	E570XZMZFF32WEF	TE2301225	Currency	A76	10/18/2023	12/18/2023	12/18/2023	Sale		31,563	0.947076999999999			(1,065)										0/0
Long: United States Dollar Short: Euro	E570XZMZFF32WEF	TE2301271	Currency	A76	11/02/2023	12/18/2023	12/18/2023	Sale		8,092,969	0.936614999999999			(180,601)										0/0
Long: United States Dollar Short: Euro	E570XZMZFF32WEF	TE2200949	Currency	CITI-	09/19/2022	12/20/2023	12/20/2023	Sale		114,004	0.972100999999999			(7,608)						6,586				0/0
Long: United States Dollar Short: Euro	E570XZMZFF32WEF	TE2301122	Currency	A76	09/19/2023	12/20/2023	12/20/2023	Sale		507,858	0.932644000000000			(11,903)										0/0
Long: United States Dollar Short: Euro	E570XZMZFF32WEF	TE2201291	Currency	A76	12/22/2022	12/20/2023	12/20/2023	Sale		113,600	0.925583000000000			(1,782)						812				0/0
Long: United States Dollar Short: Euro	E570XZMZFF32WEF	TE2200664	Currency	A76	06/17/2022	12/20/2023	12/20/2023	Sale		685,155	0.923062999999999			(8,983)						3,064				0/0
Long: United States Dollar Short: Euro	E570XZMZFF32WEF	TE2100966	Currency	CITI-	10/20/2021	12/20/2023	12/20/2023	Sale		168,016	0.839906000000000			13,161						(14,462)				0/0
Long: United States Dollar Short: Euro	E570XZMZFF32WEF	TE2100548	Currency	A76	06/18/2021	12/20/2023	12/20/2023	Sale		384,019	0.822273999999999			37,510						(40,423)				0/0
Long: United States Dollar Short: Euro	E570XZMZFF32WEF	TE2100204	Currency	A76	03/12/2021	12/20/2023	12/20/2023	Sale		599,915	0.814531000000000			63,696						(68,203)				0/0
Long: United States Dollar Short: Euro		TE2100242	Currency	NAT- RR3M/CWW/PCS8A4S	03/26/2021	12/20/2023	12/20/2023	Sale		225,161	0.824945999999999			21,333						(23,046)				0/0
Long: United States Dollar Short: Euro		TE2100294	Currency	NAT- RR3M/CWW/PCS8A4S	04/08/2021	12/20/2023	12/20/2023	Sale		25,999	0.817795000000000			2,667						(2,863)				0/0
Long: United States Dollar Short: Euro	E570XZMZFF32WEF	TE2301429	Currency	A76	12/18/2023	12/22/2023	12/22/2023	Sale		469,853	0.915178999999999			(3,684)										0/0
Long: United States Dollar Short: Euro	E570XZMZFF32WEF	TE2301455	Currency	CITI-	12/20/2023	12/22/2023	12/22/2023	Sale		1,335,371	0.912491999999999			(6,519)										0/0
Long: United States Dollar Short: Euro	E570XZMZFF32WEF	TE2301483	Currency	A76	12/26/2023	12/27/2023	12/27/2023	Sale		628,588	0.906745000000000			(4,363)										0/0
Long: United States Dollar Short: Euro	E570XZMZFF32WEF	TE2301240	Currency	A76	10/24/2023	12/29/2023	12/29/2023	Sale		1,588,712	0.940656999999999			(62,113)										0/0
Long: United States Dollar Short: Euro	E570XZMZFF32WEF	TE2200801	Currency	A76	08/10/2022	12/29/2023	12/29/2023	Sale		14,948	0.934405000000000			(481)						257				0/0

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Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty Central Clearinghouse	Trade Date	Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar Short: Polish Zloty.....	TE2201219		Currency.....	E570XZMZFF32WEF CITI- A76	12/12/2022	01/03/2023	01/03/2023	Sale		755,330	4.462049999999999			(5,369)					12,926					0/0
Long: United States Dollar Short: Polish Zloty.....	TE2201001		Currency.....	E570XZMZFF32WEF CITI- A76	10/05/2022	01/17/2023	01/17/2023	Sale		76,120	4.974499999999999			(11,051)					10,127					0/0
Long: United States Dollar Short: Polish Zloty.....	TE2300049		Currency.....	E570XZMZFF32WEF CITI- A76	01/13/2023	01/20/2023	01/20/2023	Sale		386,479	4.338185000000000			595					695					0/0
Long: United States Dollar Short: Polish Zloty.....	TE2300064		Currency.....	E570XZMZFF32WEF CITI- A76	01/19/2023	01/27/2023	01/27/2023	Sale		394,873	4.356833999999999			(1,427)					(1,427)					0/0
Long: United States Dollar Short: Polish Zloty.....	TE2200320		Currency.....	E570XZMZFF32WEF CITI- A76	03/29/2022	01/31/2023	01/31/2023	Sale		538,685	4.337500000000000			348					(6,915)					0/0
Long: United States Dollar Short: Polish Zloty.....	TE2200784		Currency.....	E570XZMZFF32WEF CITI- A76	08/03/2022	01/31/2023	01/31/2023	Sale		191,029	4.745400000000000			(17,830)					15,282					0/0
Long: United States Dollar Short: Polish Zloty.....	TE2300089		Currency.....	E570XZMZFF32WEF CITI- A76	01/30/2023	01/31/2023	01/31/2023	Sale		572,390	4.337113999999999			420					420					0/0
Long: United States Dollar Short: Polish Zloty.....	TE2300090		Currency.....	E570XZMZFF32WEF CITI- A76	01/30/2023	02/02/2023	02/02/2023	Sale		403,422	4.337893000000000			(5,419)					(5,419)					0/0
Long: United States Dollar Short: Polish Zloty.....	TE2300080		Currency.....	E570XZMZFF32WEF CITI- A76	01/26/2023	02/03/2023	02/03/2023	Sale		387,000	4.33249			271					271					0/0
Long: United States Dollar Short: Polish Zloty.....	TE2200321		Currency.....	E570XZMZFF32WEF CITI- A76	03/29/2022	02/28/2023	02/28/2023	Sale		377,243	4.347900000000000			7,584					(4,906)					0/0
Long: United States Dollar Short: Polish Zloty.....	TE2200863		Currency.....	E570XZMZFF32WEF CITI- A76	08/29/2022	02/28/2023	02/28/2023	Sale		281,848	4.868999999999999			(27,435)					29,675					0/0
Long: United States Dollar Short: Polish Zloty.....	TE2200785		Currency.....	E570XZMZFF32WEF CITI- A76	08/03/2022	02/28/2023	02/28/2023	Sale		284,096	4.762500000000000			(19,369)					21,421					0/0
Long: United States Dollar Short: Polish Zloty.....	TE2300200		Currency.....	E570XZMZFF32WEF CITI- A76	02/27/2023	02/28/2023	02/28/2023	Sale		960,271	4.446659999999999			(2,069)					(2,069)					0/0
Long: United States Dollar Short: Polish Zloty.....	TE2300222		Currency.....	E570XZMZFF32WEF CITI- A76	03/03/2023	03/07/2023	03/07/2023	Sale		964,645	4.426499999999999			1,306					1,306					0/0
Long: United States Dollar Short: Polish Zloty.....	TE2300202		Currency.....	E570XZMZFF32WEF CITI- A76	02/27/2023	03/15/2023	03/15/2023	Sale		1,211,379	4.451539999999999			2,338					2,338					0/0
Long: United States Dollar Short: Polish Zloty.....	TE2300310		Currency.....	E570XZMZFF32WEF CITI- A76	03/27/2023	03/29/2023	03/29/2023	Sale		2,488,073	4.347000000000000			(10,205)					(10,205)					0/0
Long: United States Dollar Short: Polish Zloty.....	TE2300311		Currency.....	E570XZMZFF32WEF CITI- A76	03/27/2023	03/30/2023	03/30/2023	Sale		195,528	4.347211999999999			(2,880)					(2,880)					0/0
Long: United States Dollar Short: Polish Zloty.....	TE2200322		Currency.....	E570XZMZFF32WEF CITI- A76	03/29/2022	03/31/2023	03/31/2023	Sale		152,332	4.360999999999999			(1,872)					(1,906)					0/0
Long: United States Dollar Short: Polish Zloty.....	TE2200713		Currency.....	E570XZMZFF32WEF CITI- A76	07/06/2022	03/31/2023	03/31/2023	Sale		2,141,018	4.887399999999999			(277,986)					218,720					0/0
Long: United States Dollar Short: Polish Zloty.....	TE2200786		Currency.....	E570XZMZFF32WEF CITI- A76	08/03/2022	03/31/2023	03/31/2023	Sale		266,961	4.78			(29,246)					21,989					0/0
Long: United States Dollar Short: Polish Zloty.....	TE2300224		Currency.....	E570XZMZFF32WEF CITI- A76	03/03/2023	03/31/2023	03/31/2023	Sale		983,046	4.433849999999999			(28,122)					(28,122)					0/0

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Long : United States Dollar Short : Polish Zloty.....	TE220003		Currency.....	E570XZMZFF32WEF CITI- A76.....	10/05/2022	04/17/2023	04/17/2023	Sale.....		94,477.01	5.027000000000000			(17,540)					12,928					0/0.....
Long : United States Dollar Short : Polish Zloty.....	TE2300267		Currency.....	E570XZMZFF32WEF CITI- A76.....	03/14/2023	04/17/2023	04/17/2023	Sale.....		1,227,549	4.3929			(44,312)										0/0.....
Long : United States Dollar Short : Polish Zloty.....	TE2300095		Currency.....	E570XZMZFF32WEF CITI- A76.....	01/30/2023	04/17/2023	04/17/2023	Sale.....		2,073,727	02.....	4.365000000000000		(61,211)										0/0.....
Long : United States Dollar Short : Polish Zloty.....	TE2200865		Currency.....	E570XZMZFF32WEF CITI- A76.....	08/29/2022	05/02/2023	05/02/2023	Sale.....		544,734	99.....	4.908199999999999		(96,925)					59,221					0/0.....
Long : United States Dollar Short : Polish Zloty.....	TE2300438		Currency.....	E570XZMZFF32WEF CITI- A76.....	05/01/2023	05/02/2023	05/02/2023	Sale.....		1,013,863	97.....	4.201749999999999		(8,504)										0/0.....
Long : United States Dollar Short : Polish Zloty.....	TE2300439		Currency.....	E570XZMZFF32WEF CITI- A76.....	05/01/2023	05/04/2023	05/04/2023	Sale.....		561,611	04.....	4.202200000000000		(4,758)										0/0.....
Long : United States Dollar Short : Polish Zloty.....	TE2300446		Currency.....	E570XZMZFF32WEF CITI- A76.....	05/03/2023	05/10/2023	05/10/2023	Sale.....		568,291	4.1528			(4,142)										0/0.....
Long : United States Dollar Short : Polish Zloty.....	TE2201095		Currency.....	E570XZMZFF32WEF CITI- A76.....	11/03/2022	05/15/2023	05/15/2023	Sale.....		262,472	96.....	4.952899999999999		(50,758)					30,901					0/0.....
Long : United States Dollar Short : Polish Zloty.....	TE2300096		Currency.....	E570XZMZFF32WEF CITI- A76.....	01/30/2023	05/15/2023	05/15/2023	Sale.....		228,713	01.....	4.372300000000000		(12,234)										0/0.....
Long : United States Dollar Short : Polish Zloty.....	TE2200866		Currency.....	E570XZMZFF32WEF CITI- A76.....	08/29/2022	05/31/2023	05/31/2023	Sale.....		853,941	04.....	4.925900000000000		(135,050)					94,197					0/0.....
Long : United States Dollar Short : Polish Zloty.....	TE2300589		Currency.....	E570XZMZFF32WEF CITI- A76.....	05/24/2023	06/05/2023	06/05/2023	Sale.....		209,750	96.....	4.195471999999999		(842)										0/0.....
Long : United States Dollar Short : Polish Zloty.....	TE2300637		Currency.....	E570XZMZFF32WEF CITI- A76.....	06/02/2023	06/12/2023	06/12/2023	Sale.....		210,009	99.....	4.190294999999999		(2,873)										0/0.....
Long : United States Dollar Short : Polish Zloty.....	TE2300659		Currency.....	E570XZMZFF32WEF CITI- A76.....	06/09/2023	06/12/2023	06/12/2023	Sale.....		312,476	99.....	4.128315999999999		411										0/0.....
Long : United States Dollar Short : Polish Zloty.....	TE2300591		Currency.....	E570XZMZFF32WEF CITI- A76.....	05/24/2023	06/15/2023	06/15/2023	Sale.....		1,854,708	03.....	4.197942000000000		(50,999)										0/0.....
Long : United States Dollar Short : Polish Zloty.....	TE2300702		Currency.....	E570XZMZFF32WEF CITI- A76.....	06/15/2023	06/21/2023	06/21/2023	Sale.....		236,227	98.....	4.063899999999999		(851)										0/0.....
Long : United States Dollar Short : Polish Zloty.....	TE2300660		Currency.....	E570XZMZFF32WEF CITI- A76.....	06/09/2023	07/11/2023	07/11/2023	Sale.....		508,301	4.13436			(11,512)										0/0.....
Long : United States Dollar Short : Polish Zloty.....	TE2300703		Currency.....	E570XZMZFF32WEF CITI- A76.....	06/15/2023	07/11/2023	07/11/2023	Sale.....		563,975	02.....	4.068900000000000		(3,641)										0/0.....
Long : United States Dollar Short : Polish Zloty.....	TE2300948		Currency.....	E570XZMZFF32WEF CITI- A76.....	08/07/2023	08/10/2023	08/10/2023	Sale.....		1,205,524	99.....	4.024199999999999		3,974										0/0.....
Long : United States Dollar Short : Polish Zloty.....	TE2300949		Currency.....	E570XZMZFF32WEF CITI- A76.....	08/07/2023	08/11/2023	08/11/2023	Sale.....		127,970	97.....	4.024384999999999		496										0/0.....
Long : United States Dollar Short : Polish Zloty.....	TE2300207		Currency.....	E570XZMZFF32WEF CITI- A76.....	02/27/2023	08/16/2023	08/16/2023	Sale.....		3,137,851	01.....	4.496900000000000		(308,719)										0/0.....
Long : United States Dollar Short : Polish Zloty.....	TE2300978		Currency.....	E570XZMZFF32WEF A76.....	08/15/2023	08/16/2023	08/16/2023	Sale.....		316,469	99.....	4.107829999999999		(1,061)										0/0.....

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange, Counterparty Central Clearinghouse	Trade Date	Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar Short: Polish Zloty.....	TE2301001		Currency.....	E570DZMZ7FF32TNEF A76.....	08/21/2023	08/24/2023	08/24/2023	Sale.....		289,589.02	4.10927500000000			1,457							1,457			0/0.....
Long: United States Dollar Short: Polish Zloty.....	TE2301051		Currency.....	E570DZMZ7FF32TNEF A76.....	08/30/2023	09/05/2023	09/05/2023	Sale.....		41,076	4.09			1,071							1,071			0/0.....
Long: United States Dollar Short: Polish Zloty.....	TE2300594		Currency.....	E570DZMZ7FF32TNEF A76.....	05/24/2023	09/11/2023	09/11/2023	Sale.....		1,150,133.04	4.21799700000000			28,481							28,481			0/0.....
Long: United States Dollar Short: Polish Zloty.....	TE2300951		Currency.....	E570DZMZ7FF32TNEF A76.....	08/07/2023	09/11/2023	09/11/2023	Sale.....		322,507	4.03092000000000			21,936							21,936			0/0.....
Long: United States Dollar Short: Polish Zloty.....	TE2301072		Currency.....	E570DZMZ7FF32TNEF A76.....	09/06/2023	09/13/2023	09/13/2023	Sale.....		36,225.02	4.27881800000000			155							155			0/0.....
Long: United States Dollar Short: Polish Zloty.....	TE2300705		Currency.....	E570DZMZ7FF32TNEF A76.....	06/15/2023	09/25/2023	09/25/2023	Sale.....		106,477.99	4.08539999999999			6,640							6,640			0/0.....
Long: United States Dollar Short: Polish Zloty.....	TE2300876		Currency.....	E570DZMZ7FF32TNEF A76.....	07/31/2023	09/25/2023	09/25/2023	Sale.....		1,101,938.98	4.00771899999999			88,361							88,361			0/0.....
Long: United States Dollar Short: Polish Zloty.....	TE2301218		Currency.....	E570DZMZ7FF32TNEF A76.....	10/18/2023	10/23/2023	10/23/2023	Sale.....		37,816.99	4.23099999999999			(263)							(263)			0/0.....
Long: United States Dollar Short: Polish Zloty.....	TE2300706		Currency.....	E570DZMZ7FF32TNEF A76.....	06/15/2023	10/26/2023	10/26/2023	Sale.....		262,614.03	4.09170000000000			7,948							7,948			0/0.....
Long: United States Dollar Short: Polish Zloty.....	TE2301073		Currency.....	E570DZMZ7FF32TNEF A76.....	09/06/2023	11/13/2023	11/13/2023	Sale.....		233,182	4.2885			(8,344)							(8,344)			0/0.....
Long: United States Dollar Short: Polish Zloty.....	TE2301003		Currency.....	E570DZMZ7FF32TNEF A76.....	08/21/2023	11/13/2023	11/13/2023	Sale.....		18,557	4.124701			70							70			0/0.....
Long: United States Dollar Short: Polish Zloty.....	TE2300954		Currency.....	E570DZMZ7FF32TNEF A76.....	08/07/2023	11/13/2023	11/13/2023	Sale.....		257,891.99	4.04171499999999			6,144							6,144			0/0.....
Long: United States Dollar Short: Polish Zloty.....	TE2301321		Currency.....	E570DZMZ7FF32TNEF A76.....	11/08/2023	11/22/2023	11/22/2023	Sale.....		441,934.98	4.14486199999999			(13,761)							(13,761)			0/0.....
Long: United States Dollar Short: Polish Zloty.....	TE2301350		Currency.....	E570DZMZ7FF32TNEF A76.....	11/21/2023	11/24/2023	11/24/2023	Sale.....		246,268.98	3.99969999999999			(262)							(262)			0/0.....
Long: United States Dollar Short: Polish Zloty.....	TE2301349		Currency.....	E570DZMZ7FF32TNEF A76.....	11/21/2023	12/14/2023	12/14/2023	Sale.....		211,176.01	4.00070000000000			(3,980)							(3,980)			0/0.....
Long: United States Dollar Short: Polish Zloty.....	TE2301404		Currency.....	E570DZMZ7FF32TNEF A76.....	12/11/2023	12/22/2023	12/22/2023	Sale.....		209,967.96	4.03052299999999			(4,623)							(4,623)			0/0.....
1439999999 - Forwards - Hedging Other														78,098,423			XX			(83,854,500)		78,098,423		XXX
Forwards - Replication																								
Forwards - Income Generation																								
Forwards - Other																								
1479999999 - Forwards - Subtotal - Forwards														78,098,423			XXX			(83,854,500)		78,098,423		XXX
SSAP No. 108 Adjustments - Offset to VM-21																								
SSAP No. 108 Adjustments - Recognized and Deferred Assets or Liabilities																								
1509999999 SSAP No. 108 Adjustments																								
1689999999 Subtotal - Hedging Effective - SSAP No. 108 Adjustments															(2,901,557)		XXX							XXX
1699999999 Subtotal - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108															536,460	449,983,931	XXX							XXX
1709999999 Subtotal - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108										377,989,801	2,126,208	311,815,331					XXX	6,045,244	(86,044,403)	(21,952,032)	63,954,972			XXX
1719999999 Subtotal - Replication																	XXX							XXX
1729999999 Subtotal - Income Generation														(799,813)		(124,163)	XXX							XXX
1739999999 Subtotal - Other																	XXX							XXX
1749999999 Subtotal - Adjustments for SSAP No. 108 Derivatives														311,015,518	(2,365,097)	449,859,768	XXX	6,045,244	(86,044,403)	(21,952,032)	63,279,323			XXX
1759999999 Totals										377,989,801	2,001,559													

SCHEDULE DB - PART B - SECTION 1

Future Contracts Open December 31 of Current Year																					
1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	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	Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-End (b)	Value of One (1) Point
Long Futures - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108																					
Long Futures - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108																					
Long Futures - Hedging Other																					
FVH4.....	149	000	5 YR US TREAS	Fixed Index Annuity Hedge.....	N/A.....	Interest Rate.....	04/03/2024.....	GBT - 549300EX0402BFO2027.....	12/07/2023.....	106.9423.....	108.7734.....						272.836.....	272.836.....	208.600.....	0/0.....	1,000.....
TUH4.....	797	000	2 YR US TREASURY FUTURES.....	Fixed Index Annuity Hedge.....	N/A.....	Interest Rate.....	04/03/2024.....	549300EX0402BFO2027.....	12/21/2023.....	102.0847.....	102.9570.....						1,390.493.....	1,390.493.....	916.550.....	0/0.....	2,000.....
ADH4.....	65	000	AUDUSD CURRENCY FUT.....	Fixed Index Annuity Hedge.....	N/A.....	Currency.....	03/20/2024.....	IMM - 549300EX0402BFO2027.....	12/28/2023.....	66.9493.....	68.3050.....						88.120.....	88.120.....	94.250.....	0/0.....	1,000.....
BPH4.....	55	34.375	BP CURRENCY FUT.....	Fixed Index Annuity Hedge.....	N/A.....	Currency.....	03/20/2024.....	SNV220JLFK8MNNCL00F39.....	12/28/2023.....	126.7695.....	127.5100.....						25.456.....	25.456.....	104.500.....	0/0.....	625.....
CDH4.....	57	000	CS CURRENCY FUT.....	Fixed Index Annuity Hedge.....	N/A.....	Currency.....	03/20/2024.....	IMM - 549300EX0402BFO2027.....	12/29/2023.....	75.6248.....	75.6250.....						10.....	10.....	57.000.....	0/0.....	1,000.....
COH4.....	10	100	COCOA FUTURE.....	Fixed Index Annuity Hedge.....	N/A.....	Commodity.....	03/28/2024.....	5493000483R1LV2L136.....	12/29/2023.....	4,196.2000.....	4,196.0000.....						(20).....	(20).....	18.000.....	0/0.....	10.....
KCH4.....	12	4,500	COFFEE C FUTURE.....	Fixed Index Annuity Hedge.....	N/A.....	Commodity.....	03/28/2024.....	CME - 5493000483R1LV2L136.....	12/28/2023.....	189.2208.....	188.3000.....						(4,144).....	(4,144).....	72.000.....	0/0.....	375.....
ESH4.....	97	4,850	E-MINI S&P 500 FUTURES.....	Fixed Index Annuity Hedge.....	N/A.....	Equity/Index.....	03/15/2024.....	SNV220JLFK8MNNCL00F39.....	12/28/2023.....	4,822.9381.....	4,820.0000.....						(14,250).....	(14,250).....	1,144.600.....	0/0.....	50.....
EOH4.....	63	7,875.000	EURO FX CURR FUT.....	Fixed Index Annuity Hedge.....	N/A.....	Currency.....	03/20/2024.....	SNV220JLFK8MNNCL00F39.....	12/29/2023.....	1.1076.....	1.1075.....						(581).....	(581).....	132.300.....	0/0.....	125.000.....
GO34.....	6	600	GOLD 100 OZ FUTR.....	Fixed Index Annuity Hedge.....	N/A.....	Commodity.....	02/29/2024.....	CMX - 549300EX0402BFO2027.....	12/29/2023.....	2,071.8833.....	2,071.8800.....						(50).....	(50).....	49.800.....	0/0.....	100.....
GOJ4.....	15	1,500	GOLD 100 OZ FUTR.....	Fixed Index Annuity Hedge.....	N/A.....	Commodity.....	04/30/2024.....	CMX - 549300EX0402BFO2027.....	12/29/2023.....	2,091.7067.....	2,091.8800.....						140.....	140.....	124.500.....	0/0.....	100.....
JVH4.....	102	127.500	JPN YEN CURR FUT.....	Fixed Index Annuity Hedge.....	N/A.....	Currency.....	03/21/2024.....	IMM - 549300EX0402BFO2027.....	12/29/2023.....	71.7613.....	71.7600.....						(163).....	(163).....	265.200.....	0/0.....	1,250.....
LG64.....	9	3,600	LIVE CATTLE FUTR.....	Fixed Index Annuity Hedge.....	N/A.....	Commodity.....	03/15/2024.....	SNV220JLFK8MNNCL00F39.....	12/28/2023.....	168.7806.....	168.5000.....						(1,010).....	(1,010).....	22.050.....	0/0.....	400.....
NGJ4.....	182	1,820.000	NATURAL GAS FUTR.....	Fixed Index Annuity Hedge.....	N/A.....	Commodity.....	04/30/2024.....	54930006FNDT7XPHMI147.....	12/29/2023.....	2.3049.....	2.3040.....						(1,630).....	(1,630).....	928.200.....	0/0.....	10,000.....
TVH4.....	359	359.000	US 10-YR NOTE.....	Fixed Index Annuity Hedge.....	N/A.....	Interest Rate.....	03/28/2024.....	549300EX0402BFO2027.....	12/28/2023.....	110.8370.....	112.8906.....						737.250.....	737.250.....	762.875.....	0/0.....	1,000.....
USH4.....	326	326.000	US BOND.....	Fixed Index Annuity Hedge.....	N/A.....	Interest Rate.....	03/28/2024.....	549300EX0402BFO2027.....	12/28/2023.....	118.7680.....	124.9375.....						2,011.258.....	2,011.258.....	1,369.200.....	0/0.....	1,000.....
Long Futures - Hedging Other																	4,503.715.....	4,503.715.....	6,269.625.....	XX.....	XX.....
Long Futures - Income Generation																					
Long Futures - Other																					
Short Futures - Subtotal - Long Futures																					
Short Futures - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108																					
Short Futures - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108																					
Short Futures - Hedging Other																					
SFH4.....	12	15.000	CHF CURRENCY FUT.....	Fixed Index Annuity Hedge.....	N/A.....	Currency.....	03/20/2024.....	IMM - 549300EX0402BFO2027.....	12/28/2023.....	116.8846.....	119.8000.....						(43,731).....	(43,731).....	44,400.....	0/0.....	1,250.....
H9H4.....	47	11,750	COPPER FUTURE.....	Fixed Index Annuity Hedge.....	N/A.....	Commodity.....	03/28/2024.....	CMX - 549300EX0402BFO2027.....	12/29/2023.....	387.1181.....	389.0500.....						(22,700).....	(22,700).....	188.000.....	0/0.....	250.....
CH4.....	155	7,750	CORN FUTURE.....	Fixed Index Annuity Hedge.....	N/A.....	Commodity.....	03/18/2024.....	549300EX0402BFO2027.....	12/29/2023.....	480.5097.....	471.2500.....						71.763.....	71.763.....	220.875.....	0/0.....	50.....
CTH4.....	11	5.500	COTTON NO 2 FUTR.....	Fixed Index Annuity Hedge.....	N/A.....	Commodity.....	03/20/2024.....	CTN - 54930006FNDT7XPHMI147.....	12/28/2023.....	82.5864.....	81.0000.....						8.725.....	8.725.....	33.000.....	0/0.....	500.....
XBH4.....	36	15,120	GASOLINE RB08 FUT.....	Fixed Index Annuity Hedge.....	N/A.....	Commodity.....	03/27/2024.....	NYM - 54930006FNDT7XPHMI147.....	12/29/2023.....	217.1153.....	212.5800.....						68.573.....	68.573.....	266.400.....	0/0.....	420.....
LH64.....	15	6,000	LEAN HOGS FUTURE.....	Fixed Index Annuity Hedge.....	N/A.....	Commodity.....	02/16/2024.....	SNV220JLFK8MNNCL00F39.....	12/27/2023.....	70.9733.....	67.9750.....						17.990.....	17.990.....	22.500.....	0/0.....	400.....
LHM4.....	12	4,800	LEAN HOGS FUTURE.....	Fixed Index Annuity Hedge.....	N/A.....	Commodity.....	06/18/2024.....	SNV220JLFK8MNNCL00F39.....	12/29/2023.....	89.9167.....	89.9250.....						(40).....	(40).....	18.000.....	0/0.....	400.....
LOM4.....	10	4,000	LIVE CATTLE FUTR.....	Fixed Index Annuity Hedge.....	N/A.....	Commodity.....	07/16/2024.....	SNV220JLFK8MNNCL00F39.....	12/29/2023.....	170.0325.....	170.0500.....						(70).....	(70).....	24.500.....	0/0.....	400.....
HOH4.....	30	12,600	NY HARB ULSD FUT.....	Fixed Index Annuity Hedge.....	N/A.....	Commodity.....	03/27/2024.....	54930006FNDT7XPHMI147.....	12/29/2023.....	259.9147.....	249.5200.....						130.973.....	130.973.....	249.000.....	0/0.....	420.....
SH4.....	12	60,000	SILVER FUTURE.....	Fixed Index Annuity Hedge.....	N/A.....	Commodity.....	03/28/2024.....	CMX - 54930006FNDT7XPHMI147.....	12/28/2023.....	25.2338.....	24.0860.....						68.865.....	68.865.....	108.000.....	0/0.....	5,000.....

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year																			
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Income Used For Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception/and at Termination (b)	Value of One (1) Point
Long Futures - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108																			
Long Futures - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108																			
Long Futures - Hedging Other																			
FVH4.....	100	100,000	5 YR US TREAS FUTURE.....	Fixed Index Annuity Hedge.....	N/A.....	Interest Rate.....	04/03/2024	CBT - 549300EX04020BFOT027	11/27/2023	106.3750	12/08/2023	107.0352	Closing Sale.....	65,182	65,182			0/0.....	1,000
TUH3.....	376	752,000	2 YR US TREASURY FUTURES.....	Fixed Index Annuity Hedge.....	N/A.....	Interest Rate.....	04/05/2023	CBT - 549300EX04020BFOT027	02/23/2023	102.7487	02/24/2023	102.1713	Closing Sale.....	(437,340)	(437,340)			0/0.....	2,000
TUM3.....	429	858,000	2 YR US TREASURY FUTURES.....	Fixed Index Annuity Hedge.....	N/A.....	Interest Rate.....	07/06/2023	CBT - 549300EX04020BFOT027	05/19/2023	102.6114	05/25/2023	102.7260	Closing Sale.....	94,742	94,742			0/0.....	2,000
TUW3.....	223	446,000	2 YR US TREASURY FUTURES.....	Fixed Index Annuity Hedge.....	N/A.....	Interest Rate.....	10/04/2023	CBT - 549300EX04020BFOT027	08/08/2023	102.1965	08/24/2023	101.3235	Closing Sale.....	(391,219)	(391,219)			0/0.....	2,000
TUZ3.....	634	1,268,000	2 YR US TREASURY FUTURES.....	Fixed Index Annuity Hedge.....	N/A.....	Interest Rate.....	01/04/2024	CBT - 549300EX04020BFOT027	11/15/2023	101.4517	11/27/2023	101.4895	Closing Sale.....	42,704	42,704			0/0.....	2,000
FVH3.....	293	293,000	5 YR US TREAS FUTURE.....	Fixed Index Annuity Hedge.....	N/A.....	Interest Rate.....	04/05/2023	CBT - 549300EX04020BFOT027	02/23/2023	108.7639	02/24/2023	107.1454	Closing Sale.....	(476,670)	(476,670)			0/0.....	1,000
FVM3.....	356	356,000	5 YR US TREAS FUTURE.....	Fixed Index Annuity Hedge.....	N/A.....	Interest Rate.....	07/06/2023	CBT - 549300EX04020BFOT027	05/01/2023	107.9525	05/25/2023	108.1494	Closing Sale.....	67,148	67,148			0/0.....	1,000
FVU3.....	391	391,000	5 YR US TREAS FUTURE.....	Fixed Index Annuity Hedge.....	N/A.....	Interest Rate.....	10/04/2023	CBT - 549300EX04020BFOT027	08/23/2023	108.0198	08/24/2023	105.9782	Closing Sale.....	(801,527)	(801,527)			0/0.....	1,000
FVZ3.....	370	370,000	5 YR US TREAS FUTURE.....	Fixed Index Annuity Hedge.....	N/A.....	Interest Rate.....	01/04/2024	CBT - 549300EX04020BFOT027	11/14/2023	106.1944	11/27/2023	105.5504	Closing Sale.....	(241,375)	(241,375)			0/0.....	1,000
ADH3.....	393	393,000	AUDUSD CNCY FUT.....	Fixed Index Annuity Hedge.....	N/A.....	Currency.....	03/15/2023	IMM -	02/21/2023	68.3201	02/28/2023	68.0014	Closing Sale.....	(129,244)	(129,244)			0/0.....	1,000
ADM3.....	330	330,000	AUDUSD CNCY FUT.....	Fixed Index Annuity Hedge.....	N/A.....	Currency.....	06/21/2023	IMM -	03/30/2023	67.4319	03/31/2023	66.9838	Closing Sale.....	(151,266)	(151,266)			0/0.....	1,000
ADU3.....	210	210,000	AUDUSD CNCY FUT.....	Fixed Index Annuity Hedge.....	N/A.....	Currency.....	09/20/2023	IMM -	08/30/2023	66.2900	08/31/2023	65.2545	Closing Sale.....	(219,605)	(219,605)			0/0.....	1,000
ADH4.....	7	7,000	AUDUSD CNCY FUT.....	Fixed Index Annuity Hedge.....	N/A.....	Currency.....	03/20/2024	IMM -	11/30/2023	66.3000	12/15/2023	66.4550	Closing Sale.....	1,013	1,013			0/0.....	1,000
BPH3.....	355	221,875	BP CURRENCY FUT.....	Fixed Index Annuity Hedge.....	N/A.....	Currency.....	03/17/2023	CME - SNZ20JLFK8MNNCL00F39	02/21/2023	121.0275	02/28/2023	120.7350	Closing Sale.....	(68,541)	(68,541)			0/0.....	625
BPM3.....	401	250,625	BP CURRENCY FUT.....	Fixed Index Annuity Hedge.....	N/A.....	Currency.....	06/21/2023	CME - SNZ20JLFK8MNNCL00F39	05/30/2023	121.9094	05/31/2023	123.8920	Closing Sale.....	492,794	492,794			0/0.....	625
BPU3.....	312	195,000	BP CURRENCY FUT.....	Fixed Index Annuity Hedge.....	N/A.....	Currency.....	09/20/2023	CME - SNZ20JLFK8MNNCL00F39	08/30/2023	125.6967	08/31/2023	127.2183	Closing Sale.....	293,511	293,511			0/0.....	625
BPZ3.....	247	154,375	BP CURRENCY FUT.....	Fixed Index Annuity Hedge.....	N/A.....	Currency.....	12/20/2023	CME - SNZ20JLFK8MNNCL00F39	10/26/2023	125.0267	10/31/2023	121.9048	Closing Sale.....	(484,479)	(484,479)			0/0.....	625
BPH4.....	4	2,500	BP CURRENCY FUT.....	Fixed Index Annuity Hedge.....	N/A.....	Currency.....	03/20/2024	CME - SNZ20JLFK8MNNCL00F39	11/30/2023	126.3400	12/15/2023	126.9650	Closing Sale.....	1,522	1,522			0/0.....	625
CDH3.....	361	361,000	CS CURRENCY FUT.....	Fixed Index Annuity Hedge.....	N/A.....	Currency.....	03/15/2023	IMM -	02/21/2023	73.9527	02/28/2023	73.7396	Closing Sale.....	(80,600)	(80,600)			0/0.....	1,000
CDM3.....	304	304,000	CS CURRENCY FUT.....	Fixed Index Annuity Hedge.....	N/A.....	Currency.....	06/21/2023	IMM -	03/30/2023	73.3887	03/31/2023	73.7993	Closing Sale.....	121,704	121,704			0/0.....	1,000
CDU3.....	181	181,000	CS CURRENCY FUT.....	Fixed Index Annuity Hedge.....	N/A.....	Currency.....	09/20/2023	IMM -	08/30/2023	75.0786	08/31/2023	74.2964	Closing Sale.....	(143,428)	(143,428)			0/0.....	1,000
UXU3.....	450	450,000	CBQE VIX FUTURE.....	Fixed Index Annuity Hedge.....	N/A.....	Equity/Index.....	09/20/2023	CBF - 549300EX04020BFOT027	07/17/2023	16.9743	09/20/2023	15.3047	Closing Sale.....	(755,867)	(755,867)			0/0.....	1,000
UXZ3.....	230	230,000	CBQE VIX FUTURE.....	Fixed Index Annuity Hedge.....	N/A.....	Equity/Index.....	12/20/2023	CBF - 549300EX04020BFOT027	09/20/2023	17.3220	12/20/2023	12.3100	Closing Sale.....	(1,155,074)	(1,155,074)			0/0.....	1,000
SFH3.....	68	85,000	CHF CURRENCY FUT.....	Fixed Index Annuity Hedge.....	N/A.....	Currency.....	03/15/2023	IMM -	02/17/2023	108.2462	02/28/2023	106.7982	Closing Sale.....	(123,771)	(123,771)			0/0.....	1,250
SFM3.....	66	82,500	CHF CURRENCY FUT.....	Fixed Index Annuity Hedge.....	N/A.....	Currency.....	06/21/2023	IMM -	05/25/2023	108.4645	05/31/2023	110.4670	Closing Sale.....	164,530	164,530			0/0.....	1,250
SFU3.....	74	92,500	CHF CURRENCY FUT.....	Fixed Index Annuity Hedge.....	N/A.....	Currency.....	09/20/2023	IMM -	08/30/2023	112.5908	08/31/2023	112.8761	Closing Sale.....	25,630	25,630			0/0.....	1,250
SFZ3.....	43	53,750	CHF CURRENCY FUT.....	Fixed Index Annuity Hedge.....	N/A.....	Currency.....	12/20/2023	IMM -	09/27/2023	113.8110	09/29/2023	110.3063	Closing Sale.....	(188,822)	(188,822)			0/0.....	1,250

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year																				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20	
															16	17	18			
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point	
CCH3	85	850	COCOA FUTURE	Fixed Index Annuity Hedge	N/A	Commodity	03/31/2023	NVB - 5493004R83R1LVX2IL36	01/06/2023	2,589,9882	01/31/2023	2,579,1647	Closing Sale	(10,155)	(10,155)			0/0	10	
CN3	217	2,170	COCOA FUTURE	Fixed Index Annuity Hedge	N/A	Commodity	07/31/2023	NVB - 5493004R83R1LVX2IL36	05/30/2023	2,809,3088	05/31/2023	2,851,2304	Closing Sale	88,531	88,531			0/0	10	
CCU3	53	530	COCOA FUTURE	Fixed Index Annuity Hedge	N/A	Commodity	09/29/2023	NVB - 5493004R83R1LVX2IL36	07/03/2023	3,054,1321	07/14/2023	3,245,8302	Closing Sale	101,004	101,004			0/0	10	
CCZ3	100	1,000	COCOA FUTURE	Fixed Index Annuity Hedge	N/A	Commodity	12/29/2023	NVB - 5493004R83R1LVX2IL36	10/02/2023	3,534,8100	10/31/2023	3,577,7500	Closing Sale	41,816	41,816			0/0	10	
CH4	19	190	COCOA FUTURE	Fixed Index Annuity Hedge	N/A	Commodity	03/28/2024	NVB - 5493004R83R1LVX2IL36	10/31/2023	3,848,0526	12/04/2023	4,083,2105	Closing Sale	44,466	44,466			0/0	10	
HHG3	253	63,250	COPPER FUTURE	Fixed Index Annuity Hedge	N/A	Commodity	03/31/2023	CMX -	01/30/2023	386,1601	01/31/2023	422,6034	Closing Sale	2,302,472	2,302,472			0/0	250	
HHK3	285	71,250	COPPER FUTURE	Fixed Index Annuity Hedge	N/A	Commodity	05/31/2023	CMX -	03/30/2023	418,4519	03/31/2023	407,1572	Closing Sale	(807,640)	(807,640)			0/0	250	
HNN3	258	64,500	COPPER FUTURE	Fixed Index Annuity Hedge	N/A	Commodity	07/31/2023	CMX -	05/30/2023	401,4647	05/31/2023	373,3041	Closing Sale	(1,818,979)	(1,818,979)			0/0	250	
HGU3	260	65,000	COPPER FUTURE	Fixed Index Annuity Hedge	N/A	Commodity	09/29/2023	CMX -	07/25/2023	375,3206	07/31/2023	387,1223	Closing Sale	764,476	764,476			0/0	250	
HGH4	34	8,500	COPPER FUTURE	Fixed Index Annuity Hedge	N/A	Commodity	03/28/2024	CMX -	11/21/2023	384,9985	11/30/2023	384,7809	Closing Sale	(2,195)	(2,195)			0/0	250	
CN3	620	31,000	CORN FUTURE	Fixed Index Annuity Hedge	N/A	Commodity	07/18/2023	CBT - 549300E04020BF0T027	02/28/2023	664,9810	03/01/2023	635,0944	Closing Sale	(933,429)	(933,429)			0/0	50	
CU3	292	14,600	CORN FUTURE	Fixed Index Annuity Hedge	N/A	Commodity	09/18/2023	CBT - 549300E04020BF0T027	07/28/2023	504,9392	07/31/2023	506,4041	Closing Sale	18,105	18,105			0/0	50	
CZ3	381	19,050	CORN FUTURE	Fixed Index Annuity Hedge	N/A	Commodity	12/18/2023	CBT - 549300E04020BF0T027	08/30/2023	502,9055	08/31/2023	479,2782	Closing Sale	(454,382)	(454,382)			0/0	50	
CH4	292	14,600	CORN FUTURE	Fixed Index Annuity Hedge	N/A	Commodity	03/18/2024	CBT - 549300E04020BF0T027	11/27/2023	492,5908	11/30/2023	486,1961	Closing Sale	(96,645)	(96,645)			0/0	50	
CTZ3	36	18,000	COTTON NO 2 FUTR E-MINI S&P 500	Fixed Index Annuity Hedge	N/A	Commodity	12/20/2023	CTN -	09/27/2023	86,3183	10/31/2023	84,1575	Closing Sale	(39,300)	(39,300)			0/0	500	
ESH3	801	40,050	FUTURES E-MINI S&P 500	Fixed Index Annuity Hedge	N/A	Equity/Index	03/31/2023	CME - SNZ20JLFK8MNNCL00F39	03/10/2023	4,029,7534	03/13/2023	4,028,1130	Closing Sale	(73,449)	(73,449)			0/0	50	
ESM3	1,380	69,000	FUTURES E-MINI S&P 500	Fixed Index Annuity Hedge	N/A	Equity/Index	06/16/2023	CME - SNZ20JLFK8MNNCL00F39	06/09/2023	4,138,1592	06/12/2023	4,166,2072	Closing Sale	1,922,019	1,922,019			0/0	50	
ESU3	1,300	65,000	FUTURES E-MINI S&P 500	Fixed Index Annuity Hedge	N/A	Equity/Index	09/15/2023	CME - SNZ20JLFK8MNNCL00F39	09/08/2023	4,469,9140	09/13/2023	4,497,5229	Closing Sale	1,782,095	1,782,095			0/0	50	
ESZ3	1,473	73,650	FUTURES E-MINI S&P 500	Fixed Index Annuity Hedge	N/A	Equity/Index	12/15/2023	CME - SNZ20JLFK8MNNCL00F39	12/08/2023	4,415,4833	12/11/2023	4,412,8237	Closing Sale	(210,107)	(210,107)			0/0	50	
ESH4	464	23,200	FUTURES E-MINI S&P 500	Fixed Index Annuity Hedge	N/A	Equity/Index	03/15/2024	CME - SNZ20JLFK8MNNCL00F39	12/29/2023	4,752,1789	12/29/2023	4,773,9294	Closing Sale	500,138	500,138			0/0	50	
ECH3	402	50,250,000	EURO FX CURR FUT	Fixed Index Annuity Hedge	N/A	Equity/Index	03/15/2023	CME - SNZ20JLFK8MNNCL00F39	02/21/2023	1,0680	02/28/2023	1,0642	Closing Sale	(192,048)	(192,048)			0/0	125,000	
ECM3	458	57,250,000	EURO FX CURR FUT	Fixed Index Annuity Hedge	N/A	Currency	06/21/2023	CME - SNZ20JLFK8MNNCL00F39	05/30/2023	1,0743	05/31/2023	1,0788	Closing Sale	256,630	256,630			0/0	125,000	
ECU3	372	46,500,000	EURO FX CURR FUT	Fixed Index Annuity Hedge	N/A	Currency	09/20/2023	CME - SNZ20JLFK8MNNCL00F39	08/30/2023	1,0831	08/31/2023	1,0919	Closing Sale	404,833	404,833			0/0	125,000	
ECZ3	249	31,125,000	EURO FX CURR FUT	Fixed Index Annuity Hedge	N/A	Currency	12/20/2023	CME - SNZ20JLFK8MNNCL00F39	09/27/2023	1,0818	09/29/2023	1,0622	Closing Sale	(612,619)	(612,619)			0/0	125,000	
FFQ3	50	208,350	FED FUND 30DAY	Fixed Index Annuity Hedge	N/A	Interest Rate	09/01/2023	CBT - 549300E04020BF0T027	05/25/2023	94,6750	08/31/2023	94,6700	Closing Sale	(1,419)	(1,419)			0/0	4,167	
XBK3	136	57,120	GASOLINE RBOB FUT	Fixed Index Annuity Hedge	N/A	Commodity	05/30/2023	NYM - 5493008GFNDTFFPHW147	01/31/2023	271,4826	02/02/2023	260,6971	Closing Sale	(617,434)	(617,434)			0/0	420	
XBU3	43	18,060	GASOLINE RBOB FUT	Fixed Index Annuity Hedge	N/A	Commodity	09/28/2023	NYM - 5493008GFNDTFFPHW147	07/03/2023	244,1858	07/05/2023	244,5709	Closing Sale	6,523	6,523			0/0	420	
XBX3	153	64,260	GASOLINE RBOB FUT	Fixed Index Annuity Hedge	N/A	Commodity	11/29/2023	NYM - 5493008GFNDTFFPHW147	09/27/2023	251,2890	09/29/2023	242,5840	Closing Sale	(560,917)	(560,917)			0/0	420	

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year																			
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
XB4	109	45,780	GASOLINE REOB FUT	Fixed Index Annuity Hedge	N/A	Commodity	01/30/2024	NYM - 5493008GFNDTXFPWH 47	10/26/2023	231.8376	10/31/2023	218.3123	Closing Sale	(620,284)	(620,284)			0/0	420
GC63	11	1,100	GOLD 100 OZ FUTR	Fixed Index Annuity Hedge	N/A	Commodity	02/28/2023	CWX -	01/03/2023	1,842.5727	01/31/2023	1,929.8000	Closing Sale	95,838	95,838			0/0	100
GC03	10	1,000	GOLD 100 OZ FUTR	Fixed Index Annuity Hedge	N/A	Commodity	09/29/2023	CWX -	07/11/2023	1,947.2000	08/25/2023	1,948.5900	Closing Sale	1,289	1,289			0/0	100
GC23	81	8,100	GOLD 100 OZ FUTR	Fixed Index Annuity Hedge	N/A	Commodity	12/29/2023	CWX -	10/27/2023	1,955.8296	11/29/2023	1,985.6802	Closing Sale	240,969	240,969			0/0	100
GCJ3	125	12,500	GOLD 100 OZ FUTR	Fixed Index Annuity Hedge	N/A	Commodity	04/28/2023	CWX -	02/17/2023	1,904.0032	03/10/2023	1,860.6896	Closing Sale	(542,888)	(542,888)			0/0	100
GC03	91	9,100	GOLD 100 OZ FUTR	Fixed Index Annuity Hedge	N/A	Commodity	06/30/2023	CWX -	04/20/2023	1,878.5824	05/12/2023	1,990.9220	Closing Sale	1,021,367	1,021,367			0/0	100
GC03	80	8,000	GOLD 100 OZ FUTR	Fixed Index Annuity Hedge	N/A	Commodity	08/31/2023	CWX -	06/23/2023	2,009.3313	06/30/2023	1,975.6938	Closing Sale	(269,911)	(269,911)			0/0	100
JYH3	696	870,000	JPN YEN CURR FUT	Fixed Index Annuity Hedge	N/A	Currency	03/15/2023	IMM -	02/21/2023	76.7951	02/28/2023	74.9275	Closing Sale	(1,631,893)	(1,631,893)			0/0	1,250
JYM3	487	608,750	MAR21	Fixed Index Annuity Hedge	N/A	Currency	06/21/2023	IMM -	03/30/2023	74.9594	03/31/2023	76.0203	Closing Sale	640,853	640,853			0/0	1,250
LH23	139	55,600	LEAN HOGS FUTURE	Fixed Index Annuity Hedge	N/A	Commodity	12/18/2023	CME - SNZ20JLFK8MNNCL00F39	10/26/2023	71.6156	11/01/2023	73.2680	Closing Sale	90,308	90,308			0/0	400
LC63	30	12,000	LIVE CATTLE FUTR	Fixed Index Annuity Hedge	N/A	Commodity	03/15/2023	CME - SNZ20JLFK8MNNCL00F39	01/03/2023	157.2925	01/03/2023	156.8592	Closing Sale	(5,533)	(5,533)			0/0	400
LCM3	139	55,600	LIVE CATTLE FUTR	Fixed Index Annuity Hedge	N/A	Commodity	07/18/2023	CME - SNZ20JLFK8MNNCL00F39	04/26/2023	157.6192	05/02/2023	162.6878	Closing Sale	280,256	280,256			0/0	400
LC03	90	36,000	LIVE CATTLE FUTR	Fixed Index Annuity Hedge	N/A	Commodity	09/18/2023	CME - SNZ20JLFK8MNNCL00F39	06/23/2023	163.5925	07/03/2023	170.0258	Closing Sale	230,588	230,588			0/0	400
LC23	70	28,000	LIVE CATTLE FUTR	Fixed Index Annuity Hedge	N/A	Commodity	01/17/2024	CME - SNZ20JLFK8MNNCL00F39	10/26/2023	184.5439	11/01/2023	184.6129	Closing Sale	1,143	1,143			0/0	400
LC04	9	3,600	LIVE CATTLE FUTR	Fixed Index Annuity Hedge	N/A	Commodity	03/15/2024	CME - SNZ20JLFK8MNNCL00F39	12/12/2023	168.6000	12/29/2023	168.5000	Closing Sale	(461)	(461)			0/0	400
NG63	79	790,000	NATURAL GAS FUTR	Fixed Index Annuity Hedge	N/A	Commodity	02/28/2023	NYM - 5493008GFNDTXFPWH 47	12/30/2022	4.4809	01/03/2023	4.0023	Closing Sale	(378,933)	(378,933)			0/0	10,000
NG03	272	2,720,000	NATURAL GAS FUTR	Fixed Index Annuity Hedge	N/A	Commodity	08/31/2023	NYM - 5493008GFNDTXFPWH 47	06/27/2023	2.6138	06/30/2023	2.8280	Closing Sale	579,829	579,829			0/0	10,000
NGV3	485	4,850,000	NATURAL GAS FUTR	Fixed Index Annuity Hedge	N/A	Commodity	10/31/2023	NYM - 5493008GFNDTXFPWH 47	08/30/2023	2.7682	08/31/2023	2.7414	Closing Sale	(134,849)	(134,849)			0/0	10,000
NG23	515	5,150,000	NATURAL GAS FUTR	Fixed Index Annuity Hedge	N/A	Commodity	12/31/2023	NYM - 5493008GFNDTXFPWH 47	10/26/2023	3.4945	10/31/2023	3.4926	Closing Sale	(15,011)	(15,011)			0/0	10,000
NG04	313	3,130,000	NATURAL GAS FUTR	Fixed Index Annuity Hedge	N/A	Commodity	02/29/2024	NYM - 5493008GFNDTXFPWH 47	12/28/2023	3.3189	12/29/2023	2.8321	Closing Sale	(1,526,793)	(1,526,793)			0/0	10,000
HOH3	112	47,040	NY HARB ULSD FUT	Fixed Index Annuity Hedge	N/A	Commodity	03/30/2023	NYM - 5493008GFNDTXFPWH 47	12/30/2022	318.1430	01/04/2023	294.0468	Closing Sale	(1,134,612)	(1,134,612)			0/0	420
HOX3	240	100,800	NY HARB ULSD FUT	Fixed Index Annuity Hedge	N/A	Commodity	05/30/2023	NYM - 5493008GFNDTXFPWH 47	03/09/2023	285.4670	03/15/2023	261.4584	Closing Sale	(2,422,471)	(2,422,471)			0/0	420
HON3	128	53,760	NY HARB ULSD FUT	Fixed Index Annuity Hedge	N/A	Commodity	07/30/2023	NYM - 5493008GFNDTXFPWH 47	04/20/2023	255.0452	04/27/2023	239.9388	Closing Sale	(813,410)	(813,410)			0/0	420
HOX3	89	37,380	NY HARB ULSD FUT	Fixed Index Annuity Hedge	N/A	Commodity	11/29/2023	NYM - 5493008GFNDTXFPWH 47	09/27/2023	310.2994	09/29/2023	329.1744	Closing Sale	704,652	704,652			0/0	420
HO4	121	50,820	NY HARB ULSD FUT	Fixed Index Annuity Hedge	N/A	Commodity	01/30/2024	NYM - 5493008GFNDTXFPWH 47	10/31/2023	299.0564	11/09/2023	274.0987	Closing Sale	(1,269,564)	(1,269,564)			0/0	420
SIH3	67	335,000	SILVER FUTURE	Fixed Index Annuity Hedge	N/A	Commodity	03/31/2023	CWX -	01/06/2023	23.9183	01/31/2023	23.8378	Closing Sale	(27,649)	(27,649)			0/0	5,000
SIK3	87	435,000	SILVER FUTURE	Fixed Index Annuity Hedge	N/A	Commodity	05/31/2023	CWX -	03/20/2023	23.4863	03/31/2023	23.3679	Closing Sale	(52,392)	(52,392)			0/0	5,000
SIN3	62	310,000	SILVER FUTURE	Fixed Index Annuity Hedge	N/A	Commodity	07/31/2023	CWX -	05/30/2023	24.3132	05/31/2023	24.0406	Closing Sale	(85,129)	(85,129)			0/0	5,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year																				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20	
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used For Income Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point	
SIU3	58	290,000	SILVER FUTURE	Fixed Index Annuity Hedge	N/A	Commodity	09/29/2023	CIMX -	07/25/2023	23.7638	07/31/2023	24.3702	Closing Sale	175,262	175,262			0/0	5,000	
SIH4	10	50,000	SILVER FUTURE	Fixed Index Annuity Hedge	N/A	Commodity	03/28/2024	CIMX -	11/27/2023	25.0415	11/30/2023	25.6550	Closing Sale	30,574	30,574			0/0	5,000	
SH3	323	16,150	SOYABEAN FUTURE	Fixed Index Annuity Hedge	N/A	Commodity	03/16/2023	CBT - 549300EX04020BFOT027	01/30/2023	1,499.3986	01/31/2023	1,535.0743	Closing Sale	572,564	572,564			0/0	50	
SK3	417	20,850	SOYABEAN FUTURE	Fixed Index Annuity Hedge	N/A	Commodity	05/16/2023	CBT - 549300EX04020BFOT027	03/30/2023	1,522.8543	03/31/2023	1,506.8219	Closing Sale	(338,947)	(338,947)			0/0	50	
SN3	380	19,000	SOYABEAN FUTURE	Fixed Index Annuity Hedge	N/A	Commodity	07/18/2023	CBT - 549300EX04020BFOT027	05/30/2023	1,444.8980	05/31/2023	1,352.8257	Closing Sale	(1,753,646)	(1,753,646)			0/0	50	
SK3	249	12,450	SOYABEAN FUTURE	Fixed Index Annuity Hedge	N/A	Commodity	11/16/2023	CBT - 549300EX04020BFOT027	09/27/2023	1,358.9478	09/29/2023	1,280.5693	Closing Sale	(978,611)	(978,611)			0/0	50	
SF4	255	12,750	SOYABEAN FUTURE	Fixed Index Annuity Hedge	N/A	Commodity	01/17/2024	CBT - 549300EX04020BFOT027	10/26/2023	1,295.9627	10/31/2023	1,303.3549	Closing Sale	91,384	91,384			0/0	50	
SBH3	198	221,760	SUGAR 11 WORLD	Fixed Index Annuity Hedge	N/A	Commodity	05/15/2023	NVB - 5493004R83R1LY21L36	01/06/2023	19.6543	01/09/2023	19.1516	Closing Sale	(113,722)	(113,722)			0/0	1,120	
SBK3	188	210,560	SUGAR 11 WORLD	Fixed Index Annuity Hedge	N/A	Commodity	07/15/2023	NVB - 5493004R83R1LY21L36	03/30/2023	20.2731	03/31/2023	22.0042	Closing Sale	362,391	362,391			0/0	1,120	
SBN3	167	187,040	SUGAR 11 WORLD	Fixed Index Annuity Hedge	N/A	Commodity	09/15/2023	NVB - 5493004R83R1LY21L36	04/27/2023	22.2812	05/02/2023	24.8407	Closing Sale	476,856	476,856			0/0	1,120	
SBV3	179	200,480	SUGAR 11 WORLD	Fixed Index Annuity Hedge	N/A	Commodity	12/15/2023	NVB - 5493004R83R1LY21L36	08/30/2023	24.5099	08/31/2023	24.5987	Closing Sale	15,785	15,785			0/0	1,120	
SBH4	203	227,360	SUGAR 11 WORLD	Fixed Index Annuity Hedge	N/A	Commodity	05/15/2024	NVB - 5493004R83R1LY21L36	10/31/2023	26.2802	12/01/2023	26.1702	Closing Sale	(27,291)	(27,291)			0/0	1,120	
TYH3	432	432,000	US 10-YR NOTE	Fixed Index Annuity Hedge	N/A	Interest Rate	03/31/2023	CBT - 549300EX04020BFOT027	02/23/2023	113.9809	02/24/2023	112.0148	Closing Sale	(853,037)	(853,037)			0/0	1,000	
TYM3	729	729,000	US 10-YR NOTE	Fixed Index Annuity Hedge	N/A	Interest Rate	06/30/2023	CBT - 549300EX04020BFOT027	05/15/2023	114.5587	05/25/2023	113.9788	Closing Sale	(429,080)	(429,080)			0/0	1,000	
TYU3	887	887,000	US 10-YR NOTE	Fixed Index Annuity Hedge	N/A	Interest Rate	09/29/2023	CBT - 549300EX04020BFOT027	08/23/2023	113.6659	08/24/2023	112.3851	Closing Sale	(1,143,765)	(1,143,765)			0/0	1,000	
TYZ3	479	479,000	US 10-YR NOTE	Fixed Index Annuity Hedge	N/A	Interest Rate	12/29/2023	CBT - 549300EX04020BFOT027	11/14/2023	108.4854	11/27/2023	108.5872	Closing Sale	44,658	44,658			0/0	1,000	
TYH4	37	37,000	US 10-YR NOTE	Fixed Index Annuity Hedge	N/A	Interest Rate	03/28/2024	CBT - 549300EX04020BFOT027	12/21/2023	109.5690	12/21/2023	112.6081	Closing Sale	112,126	112,126			0/0	1,000	
USH3	542	542,000	US BOND	Fixed Index Annuity Hedge	N/A	Interest Rate	03/31/2023	CBT - 549300EX04020BFOT027	02/23/2023	126.6549	02/24/2023	127.6080	Closing Sale	511,894	511,894			0/0	1,000	
USM3	968	968,000	US BOND	Fixed Index Annuity Hedge	N/A	Interest Rate	06/30/2023	CBT - 549300EX04020BFOT027	05/15/2023	129.9272	05/25/2023	127.4727	Closing Sale	(2,384,398)	(2,384,398)			0/0	1,000	
USU3	816	816,000	US BOND	Fixed Index Annuity Hedge	N/A	Interest Rate	09/29/2023	CBT - 549300EX04020BFOT027	08/23/2023	127.3416	08/24/2023	124.8172	Closing Sale	(2,067,055)	(2,067,055)			0/0	1,000	
USZ3	485	485,000	US BOND	Fixed Index Annuity Hedge	N/A	Interest Rate	12/29/2023	CBT - 549300EX04020BFOT027	11/14/2023	114.8009	11/27/2023	115.0649	Closing Sale	123,781	123,781			0/0	1,000	
USH4	13	13,000	US BOND	Fixed Index Annuity Hedge	N/A	Interest Rate	03/28/2024	CBT - 549300EX04020BFOT027	11/27/2023	115.9405	12/29/2023	124.7188	Closing Sale	114,003	114,003			0/0	1,000	
WU3	116	5,800	WHEAT FUTURE (CBT)	Fixed Index Annuity Hedge	N/A	Commodity	09/18/2023	CBT - 549300EX04020BFOT027	06/23/2023	708.8297	06/30/2023	678.7780	Closing Sale	(175,604)	(175,604)			0/0	50	
WZ3	141	7,050	WHEAT FUTURE (CBT)	Fixed Index Annuity Hedge	N/A	Commodity	12/18/2023	CBT - 549300EX04020BFOT027	10/20/2023	585.5160	10/31/2023	556.5461	Closing Sale	(205,822)	(205,822)			0/0	50	
CLG3	152	152,000	WT1 CRUDE FUTURE	Fixed Index Annuity Hedge	N/A	Commodity	02/28/2023	NYM - 5493008GFNDT1XFPWH147	12/30/2022	80.2944	01/03/2023	78.2649	Closing Sale	(310,006)	(310,006)			0/0	1,000	
CLO3	500	500,000	WT1 CRUDE FUTURE	Fixed Index Annuity Hedge	N/A	Commodity	08/31/2023	NYM - 5493008GFNDT1XFPWH147	05/01/2023	76.2146	05/03/2023	68.3749	Closing Sale	(3,924,830)	(3,924,830)			0/0	1,000	
CLV3	336	336,000	WT1 CRUDE FUTURE	Fixed Index Annuity Hedge	N/A	Commodity	10/31/2023	NYM - 5493008GFNDT1XFPWH147	08/30/2023	79.5313	08/31/2023	82.8744	Closing Sale	1,119,907	1,119,907			0/0	1,000	
CLZ3	464	464,000	WT1 CRUDE FUTURE	Fixed Index Annuity Hedge	N/A	Commodity	12/31/2023	NYM - 5493008GFNDT1XFPWH147	10/02/2023	84.6183	10/02/2023	83.0937	Closing Sale	(712,059)	(712,059)			0/0	1,000	
CLG4	192	192,000	WT1 CRUDE FUTURE	Fixed Index Annuity Hedge	N/A	Commodity	02/29/2024	NYM - 5493008GFNDT1XFPWH147	10/31/2023	79.9652	11/08/2023	75.6455	Closing Sale	(831,318)	(831,318)			0/0	1,000	

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year																			
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination (22,218,455)	Gain (Loss) Recognized in Current Year (22,218,455)	Gain (Loss) Used to Adjust Basis of Hedged Item (22,218,455)	Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point XXX
Long Futures - Income Generation																			
Long Futures - Other																			
Long Futures - Subtotal - Long Futures																			
Short Futures - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108																			
Short Futures - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108																			
Short Futures - Hedging Other																			
TUM3	46	92,000	2 YR US TREASURY FUTURES	Fixed Index Annuity Hedge	N/A	Interest Rate	07/06/2023	CBT - 549300EX04020BF0T027	04/10/2023	103.4389	04/13/2023	103.5903	Closing Purchase	(14,313)	(14,313)			0/0	2,000
ADM3	384	384,000	AUDUSD CNCY FUT	Fixed Index Annuity Hedge	N/A	Currency	06/21/2023	IMM -	05/30/2023	66.7980	05/31/2023	65.9142	Closing Purchase	335,458	335,458			0/0	1,000
ADU3	248	248,000	AUDUSD CNCY FUT	Fixed Index Annuity Hedge	N/A	Currency	09/20/2023	IMM -	06/23/2023	65.5339	06/30/2023	67.6633	Closing Purchase	(530,628)	(530,628)			0/0	1,000
ADZ3	313	313,000	AUDUSD CNCY FUT	Fixed Index Annuity Hedge	N/A	Currency	12/20/2023	IMM -	11/16/2023	64.5750	11/30/2023	64.6049	Closing Purchase	(12,575)	(12,575)			0/0	1,000
BPZ3	110	68,750	BP CURRENCY FUT	Fixed Index Annuity Hedge	N/A	Currency	12/20/2023	CME - SNZ20JLFK8MNNCL00F39	11/16/2023	121.8304	11/30/2023	125.0735	Closing Purchase	(224,089)	(224,089)			0/0	625
CDM3	348	348,000	CS CURRENCY FUT	Fixed Index Annuity Hedge	N/A	Currency	06/21/2023	IMM -	05/30/2023	73.9700	05/31/2023	73.9879	Closing Purchase	(9,809)	(9,809)			0/0	1,000
CDU3	211	211,000	CS CURRENCY FUT	Fixed Index Annuity Hedge	N/A	Currency	09/20/2023	IMM -	06/23/2023	74.0454	06/30/2023	75.6649	Closing Purchase	(343,866)	(343,866)			0/0	1,000
CDZ3	287	287,000	CS CURRENCY FUT	Fixed Index Annuity Hedge	N/A	Currency	12/20/2023	IMM -	11/16/2023	73.8243	11/30/2023	73.3265	Closing Purchase	139,921	139,921			0/0	1,000
CDH4	66	66,000	CS CURRENCY FUT	Fixed Index Annuity Hedge	N/A	Currency	03/20/2024	IMM -	12/28/2023	74.3953	12/29/2023	75.4972	Closing Purchase	(73,399)	(73,399)			0/0	1,000
SFU3	22	27,500	CHF CURRENCY FUT	Fixed Index Annuity Hedge	N/A	Currency	09/20/2023	IMM -	07/25/2023	113.2623	07/31/2023	115.5784	Closing Purchase	(63,919)	(63,919)			0/0	1,250
SFZ3	42	52,500	CHF CURRENCY FUT	Fixed Index Annuity Hedge	N/A	Currency	12/20/2023	IMM -	09/29/2023	110.1642	11/30/2023	111.8560	Closing Purchase	(89,249)	(89,249)			0/0	1,250
CON3	124	1,240	COCOA FUTURE	Fixed Index Annuity Hedge	N/A	Commodity	07/31/2023	NVB - 5493004R83R1LVX2IL36	04/20/2023	2,801.2016	04/28/2023	2,913.3952	Closing Purchase	(140,514)	(140,514)			0/0	10
COU3	20	200	COCOA FUTURE	Fixed Index Annuity Hedge	N/A	Commodity	09/29/2023	NVB - 5493004R83R1LVX2IL36	07/25/2023	3,376.4000	07/31/2023	3,549.2000	Closing Purchase	(34,785)	(34,785)			0/0	10
CCZ3	69	690	COCOA FUTURE	Fixed Index Annuity Hedge	N/A	Commodity	12/29/2023	NVB - 5493004R83R1LVX2IL36	09/27/2023	3,542.3623	09/29/2023	3,507.9565	Closing Purchase	22,964	22,964			0/0	10
COH4	10	100	COCOA FUTURE	Fixed Index Annuity Hedge	N/A	Commodity	03/28/2024	NVB - 5493004R83R1LVX2IL36	12/28/2023	4,197.2000	12/29/2023	4,195.8000	Closing Purchase	28	28			0/0	10
KOH3	71	26,625	COFFEE C FUTURE	Fixed Index Annuity Hedge	N/A	Commodity	03/31/2023	CSC -	01/06/2023	166.0669	01/31/2023	180.2887	Closing Purchase	(379,454)	(379,454)			0/0	375
KON3	91	34,125	COFFEE C FUTURE	Fixed Index Annuity Hedge	N/A	Commodity	07/31/2023	CSC -	05/30/2023	180.8890	05/31/2023	181.3341	Closing Purchase	(16,210)	(16,210)			0/0	375
KOU3	60	22,500	COFFEE C FUTURE	Fixed Index Annuity Hedge	N/A	Commodity	09/29/2023	CSC -	07/25/2023	173.5125	07/31/2023	172.1342	Closing Purchase	30,338	30,338			0/0	375
KCZ3	57	21,375	COFFEE C FUTURE	Fixed Index Annuity Hedge	N/A	Commodity	12/29/2023	CSC -	10/02/2023	157.1877	10/31/2023	156.7246	Closing Purchase	9,259	9,259			0/0	375
KCH4	24	9,000	COFFEE C FUTURE	Fixed Index Annuity Hedge	N/A	Commodity	03/28/2024	CSC -	10/31/2023	164.9896	11/30/2023	177.5688	Closing Purchase	(113,482)	(113,482)			0/0	375
HGU3	70	17,500	COPPER FUTURE	Fixed Index Annuity Hedge	N/A	Commodity	09/29/2023	CWX -	07/03/2023	377.0500	07/14/2023	392.2757	Closing Purchase	(267,160)	(267,160)			0/0	250
HGZ3	209	52,250	COPPER FUTURE	Fixed Index Annuity Hedge	N/A	Commodity	12/29/2023	CWX -	10/26/2023	385.4888	10/31/2023	364.2605	Closing Purchase	1,107,056	1,107,056			0/0	250
HGH4	92	23,000	COPPER FUTURE	Fixed Index Annuity Hedge	N/A	Commodity	03/28/2024	CWX -	11/30/2023	369.8141	12/22/2023	379.9087	Closing Purchase	(233,108)	(233,108)			0/0	250
CH3	596	29,800	CORN FUTURE	Fixed Index Annuity Hedge	N/A	Commodity	03/16/2023	CBT - 549300EX04020BF0T027	01/30/2023	667.3385	01/31/2023	678.8633	Closing Purchase	(350,077)	(350,077)			0/0	50

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year																			
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
CN3	879	43,950	CORN FUTURE	Fixed Index Annuity Hedge	N/A	Commodity	07/18/2023	CBT - 549300EX04020BF0T027	05/30/2023	613.8237	05/31/2023	601.1721	Closing Purchase	546,158	546,158			0/0	50
CU3	501	25,050	CORN FUTURE	Fixed Index Annuity Hedge	N/A	Commodity	09/18/2023	CBT - 549300EX04020BF0T027	06/23/2023	523.0339	06/30/2023	546.9661	Closing Purchase	(605,131)	(605,131)			0/0	50
CZ3	653	32,650	CORN FUTURE	Fixed Index Annuity Hedge	N/A	Commodity	12/18/2023	CBT - 549300EX04020BF0T027	10/27/2023	480.3270	10/31/2023	486.0157	Closing Purchase	(193,077)	(193,077)			0/0	50
CH4	20	1,000	CORN FUTURE	Fixed Index Annuity Hedge	N/A	Commodity	03/18/2024	CBT - 549300EX04020BF0T027	11/30/2023	482.7500	12/22/2023	480.2375	Closing Purchase	2,288	2,288			0/0	50
CTH3	53	26,500	COTTON NO 2 FUTR	Fixed Index Annuity Hedge	N/A	Commodity	03/23/2023	CTN -	01/06/2023	83.9253	01/31/2023	86.2525	Closing Purchase	(62,266)	(62,266)			0/0	500
CTN3	73	36,500	COTTON NO 2 FUTR	Fixed Index Annuity Hedge	N/A	Commodity	07/21/2023	CTN -	05/30/2023	85.3740	05/31/2023	83.8942	Closing Purchase	53,189	53,189			0/0	500
CTZ3	43	21,500	COTTON NO 2 FUTR	Fixed Index Annuity Hedge	N/A	Commodity	12/20/2023	CTN -	07/25/2023	80.3681	07/31/2023	82.0742	Closing Purchase	(37,163)	(37,163)			0/0	500
CTH4	11	5,500	COTTON NO 2 FUTR E-MINI S&P 500	Fixed Index Annuity Hedge	N/A	Commodity	03/20/2024	CTN -	10/31/2023	83.5073	11/20/2023	80.5064	Closing Purchase	16,381	16,381			0/0	500
ESU3	37	1,850	FUTURES E-MINI S&P 500	Fixed Index Annuity Hedge	N/A	Equity/Index	09/15/2023	CME - SNZ20JLFK8MNNCL00F39	08/18/2023	4,412.9730	08/18/2023	4,377.8581	Closing Purchase	64,604	64,604			0/0	50
ESZ3	15	750	FUTURES E-MINI S&P 500	Fixed Index Annuity Hedge	N/A	Equity/Index	12/15/2023	CME - SNZ20JLFK8MNNCL00F39	09/06/2023	4,506.9500	09/08/2023	4,514.5000	Closing Purchase	(5,808)	(5,808)			0/0	50
ESH4	77	3,850	FUTURES	Fixed Index Annuity Hedge	N/A	Equity/Index	03/15/2024	CME - SNZ20JLFK8MNNCL00F39	12/21/2023	4,802.5000	12/21/2023	4,790.7597	Closing Purchase	44,453	44,453			0/0	50
ECZ3	258	32,250,000	EURO FX CURR FUT	Fixed Index Annuity Hedge	N/A	Currency	12/20/2023	CME - SNZ20JLFK8MNNCL00F39	11/16/2023	1.0625	11/30/2023	1.0722	Closing Purchase	(318,042)	(318,042)			0/0	125,000
ECH4	70	8,750,000	EURO FX CURR FUT	Fixed Index Annuity Hedge	N/A	Currency	03/20/2024	CME - SNZ20JLFK8MNNCL00F39	12/28/2023	1.0978	12/29/2023	1.1054	Closing Purchase	(66,911)	(66,911)			0/0	125,000
XBH3	203	85,260	GASOLINE RBOB FUT	Fixed Index Annuity Hedge	N/A	Commodity	03/30/2023	NYM - 5493008GFNDTXFPWH147	01/25/2023	242.6761	01/31/2023	253.3996	Closing Purchase	(916,324)	(916,324)			0/0	420
XBK3	181	76,020	GASOLINE RBOB FUT	Fixed Index Annuity Hedge	N/A	Commodity	05/30/2023	NYM - 5493008GFNDTXFPWH147	03/20/2023	261.1307	03/31/2023	265.5341	Closing Purchase	(336,566)	(336,566)			0/0	420
XBN3	165	69,300	GASOLINE RBOB FUT	Fixed Index Annuity Hedge	N/A	Commodity	07/30/2023	NYM - 5493008GFNDTXFPWH147	05/30/2023	255.5490	05/31/2023	248.3840	Closing Purchase	494,876	494,876			0/0	420
XBU3	163	68,460	GASOLINE RBOB FUT	Fixed Index Annuity Hedge	N/A	Commodity	09/28/2023	NYM - 5493008GFNDTXFPWH147	07/25/2023	238.2347	07/31/2023	258.2388	Closing Purchase	(1,371,122)	(1,371,122)			0/0	420
XBX3	73	30,660	GASOLINE RBOB FUT	Fixed Index Annuity Hedge	N/A	Commodity	11/29/2023	NYM - 5493008GFNDTXFPWH147	08/30/2023	245.7818	08/31/2023	248.0190	Closing Purchase	(69,327)	(69,327)			0/0	420
XBF4	63	26,460	GASOLINE RBOB FUT	Fixed Index Annuity Hedge	N/A	Commodity	01/30/2024	NYM - 5493008GFNDTXFPWH147	11/16/2023	219.7438	11/30/2023	218.2651	Closing Purchase	38,495	38,495			0/0	420
XBH4	3	1,260	GASOLINE RBOB FUT	Fixed Index Annuity Hedge	N/A	Commodity	03/27/2024	NYM - 5493008GFNDTXFPWH147	11/30/2023	219.0233	12/22/2023	216.0733	Closing Purchase	3,687	3,687			0/0	420
GGC3	13	1,300	GOLD 100 OZ FUTR	Fixed Index Annuity Hedge	N/A	Commodity	02/28/2023	CMX -	12/30/2022	1,826.4615	01/03/2023	1,838.1692	Closing Purchase	(15,352)	(15,352)			0/0	100
GCZ3	62	6,200	GOLD 100 OZ FUTR	Fixed Index Annuity Hedge	N/A	Commodity	12/29/2023	CMX -	09/27/2023	1,954.3145	10/16/2023	1,895.3113	Closing Purchase	365,191	365,191			0/0	100
GG4	32	3,200	GOLD 100 OZ FUTR	Fixed Index Annuity Hedge	N/A	Commodity	02/29/2024	CMX -	12/28/2023	2,024.9281	12/29/2023	2,026.5469	Closing Purchase	(5,504)	(5,504)			0/0	100
GCJ3	87	8,700	JPY YEN CURR FUT APR21	Fixed Index Annuity Hedge	N/A	Commodity	04/28/2023	CMX -	01/06/2023	1,855.7529	01/09/2023	1,892.2448	Closing Purchase	(318,362)	(318,362)			0/0	100
JYM3	555	693,750	JPY YEN CURR FUT MAR21	Fixed Index Annuity Hedge	N/A	Currency	06/21/2023	IMM -	05/30/2023	75.3975	05/31/2023	73.0357	Closing Purchase	1,632,804	1,632,804			0/0	1,250
JYU3	576	720,000	JPY YEN CURR FUT MAR21	Fixed Index Annuity Hedge	N/A	Currency	09/20/2023	IMM -	08/30/2023	71.7155	08/31/2023	70.4749	Closing Purchase	887,371	887,371			0/0	1,250
JYZ3	489	611,250	JPY YEN CURR FUT MAR21	Fixed Index Annuity Hedge	N/A	Currency	12/20/2023	IMM -	11/16/2023	68.9477	11/30/2023	67.7536	Closing Purchase	724,869	724,869			0/0	1,250
JYH4	117	146,250	MAR21	Fixed Index Annuity Hedge	N/A	Currency	03/21/2024	IMM -	12/28/2023	69.6209	12/29/2023	71.5979	Closing Purchase	(290,338)	(290,338)			0/0	1,250

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year																			
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Income Generated or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
LH63	36	14,400	LEAN HOGS FUTURE	Fixed Index Annuity Hedge	N/A	Commodity	02/16/2023	CME - SNZ20JLFK8MNNCL00F39	01/03/2023	87.8389	01/03/2023	85.1000	Closing Purchase	39,040	39,040			0/0	400
LH23	118	47,200	LEAN HOGS FUTURE	Fixed Index Annuity Hedge	N/A	Commodity	12/18/2023	CME - SNZ20JLFK8MNNCL00F39	10/02/2023	74.0780	10/19/2023	70.4924	Closing Purchase	167,914	167,914			0/0	400
LH64	47	18,800	LEAN HOGS FUTURE	Fixed Index Annuity Hedge	N/A	Commodity	02/16/2024	CME - SNZ20JLFK8MNNCL00F39	11/01/2023	74.1963	12/29/2023	73.0356	Closing Purchase	21,292	21,292			0/0	400
LHM3	157	62,800	LEAN HOGS FUTURE JUN21	Fixed Index Annuity Hedge	N/A	Commodity	06/16/2023	CME - SNZ20JLFK8MNNCL00F39	04/26/2023	103.8589	05/02/2023	94.3632	Closing Purchase	594,574	594,574			0/0	400
LH03	127	50,800	LEAN HOGS FUTURE JUN21	Fixed Index Annuity Hedge	N/A	Commodity	08/16/2023	CME - SNZ20JLFK8MNNCL00F39	06/23/2023	90.8006	07/03/2023	89.0191	Closing Purchase	89,073	89,073			0/0	400
LC64	31	12,400	LIVE CATTLE FUTR	Fixed Index Annuity Hedge	N/A	Commodity	03/15/2024	CME - SNZ20JLFK8MNNCL00F39	11/01/2023	184.9024	12/11/2023	173.8379	Closing Purchase	136,852	136,852			0/0	400
NGJ3	901	9,010,000	NATURAL GAS FUTR	Fixed Index Annuity Hedge	N/A	Commodity	04/30/2023	NYM - 5493008GFNDTXFPWHI47	02/21/2023	3.3238	02/28/2023	2.7321	Closing Purchase	5,322,014	5,322,014			0/0	10,000
NGM3	946	9,460,000	NATURAL GAS FUTR	Fixed Index Annuity Hedge	N/A	Commodity	06/30/2023	NYM - 5493008GFNDTXFPWHI47	04/27/2023	2.8203	04/28/2023	2.4956	Closing Purchase	3,062,472	3,062,472			0/0	10,000
NG03	880	8,800,000	NATURAL GAS FUTR	Fixed Index Annuity Hedge	N/A	Commodity	08/31/2023	NYM - 5493008GFNDTXFPWHI47	06/14/2023	2.5932	06/20/2023	2.5748	Closing Purchase	152,905	152,905			0/0	10,000
HOH3	124	52,080	NY HARB ULSD FUT	Fixed Index Annuity Hedge	N/A	Commodity	03/30/2023	NYM - 5493008GFNDTXFPWHI47	01/25/2023	291.3441	01/31/2023	315.0260	Closing Purchase	(1,234,600)	(1,234,600)			0/0	420
HOX3	245	102,900	NY HARB ULSD FUT	Fixed Index Annuity Hedge	N/A	Commodity	05/30/2023	NYM - 5493008GFNDTXFPWHI47	03/20/2023	266.1331	03/31/2023	268.9008	Closing Purchase	(287,249)	(287,249)			0/0	420
HON3	149	62,580	NY HARB ULSD FUT	Fixed Index Annuity Hedge	N/A	Commodity	07/30/2023	NYM - 5493008GFNDTXFPWHI47	05/30/2023	235.5656	05/31/2023	229.1472	Closing Purchase	400,167	400,167			0/0	420
HOU3	138	57,960	NY HARB ULSD FUT	Fixed Index Annuity Hedge	N/A	Commodity	09/28/2023	NYM - 5493008GFNDTXFPWHI47	07/25/2023	232.8193	07/31/2023	263.3753	Closing Purchase	(1,772,408)	(1,772,408)			0/0	420
HOX3	58	24,360	NY HARB ULSD FUT	Fixed Index Annuity Hedge	N/A	Commodity	11/29/2023	NYM - 5493008GFNDTXFPWHI47	08/30/2023	294.7379	08/31/2023	303.4543	Closing Purchase	(212,913)	(212,913)			0/0	420
HOFA	86	36,120	NY HARB ULSD FUT	Fixed Index Annuity Hedge	N/A	Commodity	01/30/2024	NYM - 5493008GFNDTXFPWHI47	11/16/2023	272.7799	11/30/2023	281.7353	Closing Purchase	(324,335)	(324,335)			0/0	420
HOH4	3	1,260	NY HARB ULSD FUT	Fixed Index Annuity Hedge	N/A	Commodity	03/27/2024	NYM - 5493008GFNDTXFPWHI47	11/30/2023	267.3700	12/22/2023	259.4400	Closing Purchase	9,962	9,962			0/0	420
SI23	49	245,000	SILVER FUTURE	Fixed Index Annuity Hedge	N/A	Commodity	12/29/2023	CMX -	09/29/2023	24.3873	10/31/2023	22.1463	Closing Purchase	548,548	548,548			0/0	5,000
SIH4	23	115,000	SILVER FUTURE	Fixed Index Annuity Hedge	N/A	Commodity	03/28/2024	CMX -	10/31/2023	23.2895	11/27/2023	24.1443	Closing Purchase	(98,543)	(98,543)			0/0	5,000
SVX3	430	21,500	SOYABEAN FUTURE	Fixed Index Annuity Hedge	N/A	Commodity	11/16/2023	CBT - 549300E0X04020BFQT027	08/30/2023	1,233.9802	08/31/2023	1,330.2488	Closing Purchase	(2,074,608)	(2,074,608)			0/0	50
SFA	131	6,550	SOYABEAN FUTURE	Fixed Index Annuity Hedge	N/A	Commodity	01/17/2024	CBT - 549300E0X04020BFQT027	11/16/2023	1,317.2271	11/30/2023	1,356.2347	Closing Purchase	(256,972)	(256,972)			0/0	50
SH4	7	350	SOYABEAN FUTURE	Fixed Index Annuity Hedge	N/A	Commodity	03/18/2024	CBT - 549300E0X04020BFQT027	11/30/2023	1,361.7500	12/21/2023	1,331.3929	Closing Purchase	10,546	10,546			0/0	50
SBH3	218	244,160	SUGAR 11 WORLD	Fixed Index Annuity Hedge	N/A	Commodity	05/15/2023	NVB - 5493004R83R1LYV2IL36	01/30/2023	19.2728	01/31/2023	21.5678	Closing Purchase	(562,798)	(562,798)			0/0	1,120
SBK3	210	235,200	SUGAR 11 WORLD	Fixed Index Annuity Hedge	N/A	Commodity	07/15/2023	NVB - 5493004R83R1LYV2IL36	02/21/2023	20.4015	02/28/2023	20.0159	Closing Purchase	88,337	88,337			0/0	1,120
SBN3	143	160,160	SUGAR 11 WORLD	Fixed Index Annuity Hedge	N/A	Commodity	09/15/2023	NVB - 5493004R83R1LYV2IL36	05/30/2023	25.2035	05/31/2023	25.4010	Closing Purchase	(33,247)	(33,247)			0/0	1,120
SBV3	130	145,600	SUGAR 11 WORLD	Fixed Index Annuity Hedge	N/A	Commodity	12/15/2023	NVB - 5493004R83R1LYV2IL36	07/25/2023	24.2969	07/31/2023	24.7224	Closing Purchase	(63,408)	(63,408)			0/0	1,120
SBH4	63	70,560	SUGAR 11 WORLD	Fixed Index Annuity Hedge	N/A	Commodity	05/15/2024	NVB - 5493004R83R1LYV2IL36	12/01/2023	25.9748	12/22/2023	26.8125	Closing Purchase	(59,822)	(59,822)			0/0	1,120
TYH3	81	81,000	US 10-YR NOTE	Fixed Index Annuity Hedge	N/A	Interest Rate	03/31/2023	CBT - 549300E0X04020BFQT027	01/30/2023	114.4742	01/31/2023	114.8254	Closing Purchase	(29,145)	(29,145)			0/0	1,000
TVM3	279	279,000	US 10-YR NOTE	Fixed Index Annuity Hedge	N/A	Interest Rate	06/30/2023	CBT - 549300E0X04020BFQT027	02/21/2023	114.8690	02/24/2023	111.7238	Closing Purchase	875,086	875,086			0/0	1,000

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1		2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	4	5	6	7	8	9	10	11	Potential Exposure	Off-Balance Sheet Exposure
				Fair Value of Acceptable Collateral	Present Value of Financing Premium	Contracts With Book/Adjusted Carrying Value >0	Contracts With Book/Adjusted Carrying Value <0	Exposure Net of Collateral	Contracts With Fair Value >0	Contracts With Fair Value <0	Exposure Net of Collateral		
01999999999 – Aggregate Sum of Exchange Traded Derivatives													
Over-the-Counter													
NAIC 1 Designation													
Barclays -		Y	Y	100,840,000		77,438,302	(3,267,850)		103,620,893	(3,267,850)		329,006	
BANK OF MONTREAL -		Y	Y	151,270,000		96,280,023	(800,223)		143,427,300	(898,544)		96,280	
BNP Paribas -		Y	Y	46,790,000		41,689,654	(3,773,464)		54,608,946	(4,412,081)	3,406,865	283,576	
Bank of America -		Y	Y	28,330,000		18,689,591			27,016,170				
Canadian Imperial -		Y	Y	19,970,000		63,935,009	(48,654,639)		71,035,987	(48,654,639)	2,411,348	13,714,443	
Citibank -		Y	Y	38,950,387		111,780,491	(84,205,118)		129,387,543	(84,205,118)	6,232,038	21,430,763	
Goldman Sachs -		Y	Y	9,440,000		4,278,422			8,860,213				
JP Morgan -		Y	Y	33,075,000		16,776,972	(1,937,396)		34,869,001	(1,937,396)		191,543	
Morgan Stanley -		Y	Y	65,414,813		41,433,349	(4,786,228)		69,367,753	(4,727,928)		3,411,520	
NatWest Markets Plc -		Y	Y	1,940,000		1,983,275	(20,056)	23,219	1,983,275	(20,056)	23,219	88,714	
Natixis -		Y	Y	5,480,000		20,517,706	(13,876,396)	1,161,310	20,517,706	(13,876,396)	1,161,310	2,612,954	
Royal Bank Canada -		Y	Y	54,950,000		40,483,609	(3,826,457)		59,097,724	(4,606,281)		864,734	
Societe Generale -		Y	Y	60,318,000		53,381,009	(4,547,713)		69,441,073	(5,113,866)	4,009,146	3,076,047	
UBS -		Y	Y	30,074,000		38,877,572	(33,239)	8,770,333	29,650,464	(33,239)		79,322	
02999999999 – Total NAIC 1 Designation													
				646,842,200		629,544,983	(169,728,779)	9,954,862	822,883,987	(171,753,394)	17,243,926	46,178,902	
NAIC 2 Designation													
NAIC 3 Designation													
NAIC 4 Designation													
NAIC 5 Designation													
NAIC 6 Designation													
09999999999 Gross Totals													
1. Offset per SSAP No. 64				646,842,200		741,991,375	(198,861,922)	122,401,254	1,019,238,461	(193,024,967)	213,588,400	96,201,216	50,022,314
2. Net after right of offset per SSAP No. 64						(194,793,069)	194,793,069						
						532,865,835	(4,068,969)						

Schedule DL - Part 1

NONE

Schedule DL - Part 2

NONE

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1	2	3	4	5	6	7	8	9
CUSIP	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year
Bonds - U.S. Governments - Issuer Obligations								
Bonds - U.S. Governments - Residential Mortgage-Backed Securities								
Bonds - U.S. Governments - Commercial Mortgage-Backed Securities								
Bonds - U.S. Governments - Other Loan-Backed and Structured Securities								
Bonds - All Other Governments - Issuer Obligations								
Bonds - All Other Governments - Residential Mortgage-Backed Securities								
Bonds - All Other Governments - Commercial Mortgage-Backed Securities								
Bonds - All Other Governments - Other Loan-Backed and Structured Securities								
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations								
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Residential Mortgage-Backed Securities								
Bonds - .S. States, Territories and Possessions (Direct and Guaranteed) - Commercial Mortgage-Backed Securities								
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Other Loan-Backed and Structured Securities								
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations								
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Residential Mortgage-Backed Securities								
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Commercial Mortgage-Backed Securities								
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations								
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Residential Mortgage-Backed Securities								
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Commercial Mortgage-Backed Securities								
Bonds - U.S. Industrial and Miscellaneous - Issuer Obligations								
XXX ARROW ELECTRONICS INC.			12/27/2023		01/09/2024	11,585,166		9,252
XXX ARROW ELECTRONICS INC.			12/27/2023		01/10/2024	10,181,332		8,131
XXX AUTONATION INC.			12/28/2023		01/02/2024	34,494,391		19,172
XXX NATIONAL FUEL GAS CO			12/28/2023		01/02/2024	14,997,540		7,374
XXX PLAINS ALL AMER PIPELINE			12/27/2023		01/03/2024	19,993,718		12,552
XXX PLAINS ALL AMER PIPELINE			12/27/2023		01/04/2023	9,995,247		6,330
1019999999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						101,247,394		62,811
Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities								
Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities								
Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities								
1109999999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Subtotals - Industrial and Miscellaneous (Unaffiliated)						101,247,394		62,811
Bonds - Hybrid Securities - Issuer Obligations								
Bonds - Hybrid Securities - Residential Mortgage-Backed Securities								
Bonds - Hybrid Securities - Commercial Mortgage-Backed Securities								
Bonds - Hybrid Securities - Other Loan-Backed and Structured Securities								
Bonds - Parent, Subsidiaries and Affiliates Bonds - Issuer Obligations								
Bonds - Parent, Subsidiaries and Affiliates Bonds - Residential Mortgage-Backed Securities								
Bonds - Parent, Subsidiaries and Affiliates Bonds - Commercial Mortgage-Backed Securities								
Bonds - Parent, Subsidiaries and Affiliates Bonds - Other Loan-Backed and Structured Securities								
Bonds - Parent, Subsidiaries and Affiliates Bonds - Affiliated Bank Loans - Issued								
Bonds - Parent, Subsidiaries and Affiliates Bonds - Affiliated Bank Loans - Acquired								
Bonds - SVO Identified Funds - Exchange Traded Funds --as Identified by the SVO								
Bonds - Unaffiliated Bank Loans - Unaffiliated Bank Loans - Issued								
Bonds - Unaffiliated Bank Loans - Unaffiliated Bank Loans - Acquired								
2419999999 - Bonds - Total Bonds - Subtotals - Issuer Obligations						101,247,394		62,811
2509999999 - Bonds - Total Bonds - Subtotals - Bonds						101,247,394		62,811
Sweep Accounts								
Exempt Money Market Mutual Funds -- as Identified by SVO								
61747C-68-2.....INSTLIF TREASURY PORTFOLIO.....		0	12/26/2023		XXX	3,093,269		21,275
8209999999 - Exempt Money Market Mutual Funds -- as Identified by SVO						3,093,269		21,275
All Other Money Market Mutual Funds								
316175-10-8.....IF DELITY GOVERNMENT PORTFOLIO.....			12/26/2023		XXX	424,880		10,303
85749P-10-1.....STATE STREET INSTITUTIONAL LIQ.....		0	03/31/2020		XXX	31,710		414
8309999999 - All Other Money Market Mutual Funds						456,590		10,717
Qualified Cash Pools Under SSAP No. 2R								
Other Cash Equivalents								
8609999999 Total Cash Equivalents						104,797,253		94,803

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE Security Benefit Life Insurance Company

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:	1A	1B	1C	1D	1E	1F	1G
1A	\$ 101,247,394							
1B								
2A								
2B								
3A								
3B								
4A								
4B								
5A								
5B								
6								

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, etc.	1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
	Type of Deposits	Purpose of Deposits	3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
1. Alabama	AL					
2. Alaska	AK					
3. Arizona	AZ					
4. Arkansas	AR					
5. California	CA					
6. Colorado	CO					
7. Connecticut	CT					
8. Delaware	DE					
9. District of Columbia	DC					
10. Florida	FL					
11. Georgia	GA					
12. Hawaii	HI					
13. Idaho	ID					
14. Illinois	IL					
15. Indiana	IN					
16. Iowa	IA					
17. Kansas	B	Life Insurance.....	1,995,790	1,936,484		
18. Kentucky	KY					
19. Louisiana	LA					
20. Maine	ME					
21. Maryland	MD					
22. Massachusetts	B	Life Insurance.....			124,737	121,030
23. Michigan	MI					
24. Minnesota	MN					
25. Mississippi	MS					
26. Missouri	MO					
27. Montana	MT					
28. Nebraska	NE					
29. Nevada	NV					
30. New Hampshire	NH					
31. New Jersey	NJ					
32. New Mexico	B	Life Insurance.....			214,547	208,172
33. New York	NY					
34. North Carolina	B	Life Insurance.....			449,053	435,709
35. North Dakota	ND					
36. Ohio	OH					
37. Oklahoma	OK					
38. Oregon	OR					
39. Pennsylvania	PA					
40. Rhode Island	RI					
41. South Carolina	SC					
42. South Dakota	SD					
43. Tennessee	TN					
44. Texas	TX					
45. Utah	UT					
46. Vermont	VT					
47. Virginia	B	Life Insurance.....			548,842	532,533
48. Washington	WA					
49. West Virginia	WV					
50. Wisconsin	WI					
51. Wyoming	WY					
52. American Samoa	AS					
53. Guam	GU					
54. Puerto Rico	PR					
55. U.S. Virgin Islands	VI					
56. Northern Mariana Islands	MP					
57. Canada	CAN					
58. Aggregate Alien and Other	XXX	XXX				
59. Total	XXX	XXX	1,995,790	1,936,484	1,337,179	1,297,444
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Sum of remaining write-ins for Line 58 from overflow page	XXX	XXX				
5899. Totals (Lines 5801 - 5803 + 5898) (Line 58 above)	XXX	XXX				